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Noon Update

Tuesday, March 9, 2021

	Bid	Ask
USD/INR	72.9700	72.9800
Call %	3.40	3.45
	Index	Change
SENSEX	50396.86	-0.09%
NIFTY	14972.50	0.11%
Gold (fut)	1692.80	0.88%
WTI Oil (Fut)	64.77	-0.43%

USD/INR Forward Premia(Ps.)

	Export	%	Import	%		Export	%	Import	%
Feb	16.25	4.28	18.25	4.81	Aug	205.00	5.08	207.00	5.13
Mar	58.25	5.95	60.25	6.15	Sep	233.50	5.06	235.50	5.10
Apr	85.25	5.54	87.25	5.67	Oct	263.00	5.00	265.00	5.04
May	116.75	5.31	118.75	5.40	Nov	291.50	4.96	293.50	5.00
Jun	147.00	5.25	149.00	5.33	Dec	322.50	4.97	324.50	5.00
Jul	177.00	5.15	179.00	5.21	Jan	348.50	4.94	350.50	4.97

Major Crosses against USD - Spot & Forwards

Currency	Bid	Ask	1 month	3 month	6 month	1 year
EUR/USD	1.1899	1.1900	1.1907	1.1921	1.1946	1.1997
USD/JPY	108.67	108.67	108.63	108.55	108.45	108.12
GBP/USD	1.3893	1.3893	1.3892	1.3894	1.3893	1.3905
USD/CHF	0.9340	0.9341	0.9332	0.9318	0.9293	0.9242
AUD/USD	0.7703	0.7703	0.7702	0.7706	0.7707	0.7708
USDCAD	1.2610	1.2612	1.2611	1.2609	1.2609	1.2611

FRA (%)

	3X6	6/9	9X12	6X12	12X24
USD	0.1583	0.1810	0.2220	0.2170	0.3000

Rupee Debt Market Spreads (%)

Rating	1 Year	2 Year	5 Year	10 year
AAA	0.3793	-0.0310	1.1310	0.9864
AA	1.2868	0.7515	1.9400	1.7064
A	3.1597	2.5367	2.7070	3.0868

LIBOR (%)

	USD	EURO	JPY	GBP	CHF	AUD
1 Month	0.1060	-0.5787	-0.0677	0.0473	-0.8026	2.8650
3 Month	0.1825	-0.5509	-0.0855	0.0759	-0.7534	2.9570
6 Month	0.1963	-0.5214	-0.0500	0.0960	-0.7072	3.0580
12 Month	0.2803	-0.4894	0.0502	0.1526	-0.5856	3.3380

Treasury yield (%)

Domestic		US	
90-d	3.2900	90-d	0.0482
364-d	3.9530	364-d	0.0862
2 yr	4.9010	2 yr	0.1626
5yr	6.2780	5yr	0.8406
10Yr	6.2230	10Yr	1.5697

Global Indices

Global Indices	Last	P.Close	% Chg
Dow Jones Fut	31915.00	31776.00	0.44%
S&P 500 Fut	3845.00	3819.25	0.67%
Nikkei 225	29027.94	28743.25	0.99%
FTSE 100	6708.45	6719.13	-0.16%
CAC 40	5898.73	5902.99	-0.07%
DAX	14316.20	14380.91	-0.45%

Swaps (%)

	2 Year	3 Year	5 Year	10 Year
MIBOR (INR)	4.4300	4.7961	5.4200	5.9180
MIFOR (INR)	5.3000	5.5600	6.0000	6.3600
LIBOR ($)	0.2565	0.4490	0.9221	1.6005
LIBOR (JPY)	-0.0260	-0.0194	0.0175	0.1675
EURIBOR	-0.4778	-0.4334	-0.3043	0.0463

Spreads

2yr - 1yr	0.95	10yr - 2yr	1.41
10yr - 5yr	-0.05	10yr - 5yr	0.73

USDINR after an open at 73.20 today slipped to test 72.90 on Spot in the afternoon trade.
Indian equities saw decent inflows today which helped the Rupee gain strength. But overal sentiment on global equities has turned mixed after the U.S. approvals for the covid stimulus.
USDINR to settle around 72.90 today.