

	Bid	Ask	USD/INR Forward Premia(Ps.)										Major Crosses against USD - Spot & Forwards						
USD/INR	72.8300	72.8400		Export	%	Import	%		Export	%	Import	%	Currency	Bid	Ask	1 month	3 month	6 month	1 year
Call %	3.25	3.30	Feb	20.25	4.41	21.50	4.68	Aug	205.25	4.99	207.25	5.04	EUR/USD	1.2034	1.2036	1.2042	1.2058	1.2083	1.2133
	Index	Change	Mar	61.50	5.81	63.50	6.00	Sep	233.25	4.97	235.25	5.02	USD/JPY	107.28	107.28	107.24	107.17	107.07	106.74
SENSEX	51087.92	-0.69%	Apr	88.00	5.44	90.00	5.57	Oct	262.50	4.93	264.50	4.96	GBP/USD	1.3927	1.3927	1.3930	1.3932	1.3935	1.3946
NIFTY	15128.00	-0.77%	May	118.50	5.21	120.50	5.30	Nov	290.50	4.88	292.50	4.92	USD/CHF	0.9230	0.9233	0.9223	0.9207	0.9185	0.9136
Gold (fut)	1705.40	-0.00606	Jun	148.25	5.16	150.25	5.23	Dec	320.25	4.88	321.25	4.89	AUD/USD	0.7783	0.7783	0.7784	0.7787	0.7786	0.7787
WTI Oil (Fut)	60.96	-0.0052	Jul	178.00	5.07	180.00	5.12	Jan	346.00	4.86	348.00	4.88	USDCAD	1.2657	1.2659	1.2657	1.2657	1.2653	1.2660

											LIBOR (%)						
FRA (%)						Rupee Debt Market Spreads (%)						USD	EURO	JPY	GBP	CHF	AUD
	3X6	6/9	9X12	6X12	12X24	Rating	1 Year	2 Year	5 Year	10 year	1 Month	0.1030	-0.5794	-0.0708	0.0491	-0.8020	2.8650
USD	0.1580	0.1590	0.2150	0.2020	0.2800	AAA	0.3720	-0.0409	1.1310	0.9580	3 Month	0.1938	-0.5510	-0.0833	0.0736	-0.7462	2.9570
						AA	1.2795	0.7416	1.9400	1.6780	6 Month	0.2110	-0.5223	-0.0478	0.0925	-0.6986	3.0580
						A	3.1524	2.5269	2.7070	3.0585	12 Month	0.2820	-0.4904	0.0467	0.1530	-0.5840	3.3380

Treasury yield (%)				Global Indices			Last	P.Close	% Chg	Swaps (%)				
Domestic		US									2 Year	3 Year	5 Year	10 Year
90-d	3.2300	90-d	0.0456	Dow Jones Fut			31225.00	31236.00	-0.04%					
364-d	3.9520	364-d	0.0862	S&P 500 Fut			3809.88	3816.75	-0.18%	MIBOR (INR)	4.3800	4.7677	5.3600	5.8900
2 yr	4.8670	2 yr	0.1407	Nikkei 225			28930.11	29559.10	-2.13%	MIFOR (INR)	5.2400	5.4800	5.9100	6.2500
5yr	6.0210	5yr	0.7316	FTSE 100			6624.76	6675.47	-0.76%	LIBOR (\$)	0.2395	0.4081	0.8447	1.5531
10Yr	6.2330	10Yr	1.4842	CAC 40			5827.68	5830.06	-0.04%	LIBOR (JPY)	-0.0358	-0.0225	0.0188	0.1568
				DAX			14015.10	14080.03	-0.46%	EURIBOR	-0.4872	-0.4473	-0.3260	0.0210

Spreads														
2yr - 1yr	0.92	10yr - 2yr	1.34											
10yr - 5yr	0.21	10yr - 5yr	0.75											

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