

	Bid	Ask	USD/INR Forward Premia(Ps.)										Major Crosses against USD - Spot & Forwards						
USD/INR	72.7150	72.7250		Export	%	Import	%		Export	%	Import	%	Currency	Bid	Ask	1 month	3 month	6 month	1 year
Call %	3.25	3.30	Feb	5.75	3.61	7.75	4.86	Aug	207.75	5.38	209.75	5.43	EUR/USD	1.2150	1.2150	1.2156	1.2173	1.2194	1.2249
	Index	Change	Mar	35.25	4.32	37.25	4.56	Sep	236.75	5.30	238.75	5.35	USD/JPY	105.35	105.36	105.33	105.26	105.15	104.86
SENSEX	52145.02	1.17%	Apr	85.25	6.03	87.25	6.17	Oct	266.00	5.28	268.00	5.32	GBP/USD	1.3940	1.3941	1.3940	1.3941	1.3946	1.3958
NIFTY	15316.20	1.01%	May	112.25	5.69	114.25	5.79	Nov	296.00	5.21	298.00	5.25	USD/CHF	0.8884	0.8884	0.8874	0.8860	0.8839	0.8789
Gold (fut)	1823.40	0.00256	Jun	144.25	5.49	146.25	5.56	Dec	325.50	5.17	327.50	5.20	AUD/USD	0.7791	0.7791	0.7792	0.7792	0.7796	0.7803
WTI Oil (Fut)	59.83	-0.0043	Jul	176.75	5.48	178.75	5.54	Jan	357.00	5.16	359.00	5.19	USDCAD	1.2643	1.2643	1.2643	1.2642	1.2642	1.2641

											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	0.1058	-0.5783	-0.0762	0.0333	-0.8016	2.8650
USD	0.1493	0.1470	0.1910	0.1980	0.7000	AAA	0.4498	0.2691	1.1310	0.7593	3 Month	0.1915	-0.5513	-0.0847	0.0521	-0.7530	2.9570
						AA	1.2290	1.0839	1.9400	1.5669	6 Month	0.2049	-0.5403	-0.0508	0.0704	-0.7078	3.0580
						A	2.9907	2.8120	2.7070	3.0297	12 Month	0.3005	-0.4961	0.0388	0.1229	-0.6050	3.3380

Treasury yield (%)				Global Indices			Last	P.Close	% Chg	Swaps (%)				
Domestic		US									2 Year	3 Year	5 Year	10 Year
90-d	3.2810	90-d	0.0456	Dow Jones Fut			31592.00	31564.00	0.09%					
364-d	4.0570	364-d	0.0710	S&P 500 Fut			3948.88	3947.38	0.04%	MIBOR (INR)	4.1500	4.5602	5.1900	5.6527
2 yr	4.6430	2 yr	0.1150	Nikkei 225			30467.75	30084.15	1.28%	MIFOR (INR)	5.4100	5.6200	5.9600	6.3100
5yr	5.7990	5yr	0.5173	FTSE 100			6779.15	6756.11	0.34%	LIBOR (\$)	0.2087	0.3077	0.6465	1.3234
10Yr	6.0260	10Yr	1.2450	CAC 40			5785.28	5786.25	-0.02%	LIBOR (JPY)	-0.0463	-0.0438	-0.0163	0.1150
				DAX			14086.85	14109.48	-0.16%	EURIBOR	-0.5109	-0.4790	-0.3706	-0.0560

Spreads				Dollar/Rupee rebounded by early noon trade today on dollar buying by oil importers. Fear of RBI's dollar-buying intervention as dollar/rupee is trading near 1-year low, also supported the demand for the greenback. There is profit booking on rupee holding after the currency pair fell to over one year low on continued inflows into local stocks given the extra loose policy in developed economies.										
2yr - 1yr	0.59	10yr - 2yr	1.13											
10yr - 5yr	0.23	10yr - 5yr	0.73											

**Disclaimer:** The information and analysis contained in this document comes from sources believed to be reliable and our own internal research; however, no representation or warranty, express or implied, is made as to the fairness, accuracy, completeness or correctness of this information. Contents of this publication do not constitute an offer to sell/purchase or an invitation/ solicitation to do so for any currency, security, commodity or equity. Phillip Services (India) Pvt. Ltd. accepts no liability whatsoever for any loss, howsoever arising, from any use of this document, its contents or otherwise arising in connection therewith.No part of this document can be circulated or reproduced in any form without prior approval of Phillip Services (India) Pvt. Ltd.