



	Bid	Ask	USD/INR Forward Premia(Ps.)										Major Crosses against USD - Spot & Forwards						
USD/INR	72.8925	72.9025		Export	%	Import	%		Export	%	Import	%	Currency	Bid	Ask	1 month	3 month	6 month	1 year
Call %	3.15	3.20	Feb	12.25	3.83	14.25	4.46	Aug	213.25	5.29	215.25	5.34	EUR/USD	1.2026	1.2027	1.2033	1.2050	1.2073	1.2124
	Index	Change	Mar	42.25	4.32	44.25	4.52	Sep	241.25	5.21	243.25	5.25	USD/JPY	105.64	105.66	105.62	105.55	105.44	105.15
SENSEX	51481.6	1.48%	Apr	92.00	5.83	94.00	5.96	Oct	270.25	5.18	272.25	5.22	GBP/USD	1.3711	1.3712	1.3712	1.3715	1.3719	1.3733
NIFTY	15149.10	1.51%	May	119.50	5.59	121.50	5.69	Nov	300.00	5.13	302.00	5.16	USD/CHF	0.9008	0.9008	0.9001	0.8986	0.8962	0.8911
Gold (fut)	1809.50	-0.00193	Jun	151.25	5.41	153.25	5.48	Dec	329.00	5.08	331.00	5.12	AUD/USD	0.7663	0.7664	0.7664	0.7667	0.7669	0.7675
WTI Oil (Fut)	57.61	0.01	Jul	183.25	5.40	185.25	5.46	Jan	360.00	5.08	362.00	5.11	USDCAD	1.2776	1.2777	1.2776	1.2773	1.2774	1.2772

											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	0.1189	-0.5790	-0.0513	0.0330	-0.7984	2.8650
USD	0.1530	0.1590	0.1880	0.1970	0.2200	AAA	0.4559	0.2495	1.1310	0.7143	3 Month	0.1909	-0.5543	-0.0937	0.0479	-0.7648	2.9570
						AA	1.2360	1.0643	1.9400	1.5219	6 Month	0.2070	-0.5390	-0.0565	0.0689	-0.7220	3.0580
						A	2.9978	2.7924	2.7070	2.9846	12 Month	0.3041	-0.5030	0.0380	0.1211	-0.6086	3.3380

Treasury yield (%)				Global Indices			Last	P.Close	% Chg	Swaps (%)				
Domestic		US									2 Year	3 Year	5 Year	10 Year
90-d	3.3500	90-d	0.0330	Dow Jones Fut			31120.00	31042.00	0.25%					
364-d	4.0770	364-d	0.0659	S&P 500 Fut			3888.88	3880.25	0.22%	MIBOR (INR)	4.1000	4.4525	5.0100	5.4408
2 yr	4.6540	2 yr	0.1072	Nikkei 225			29388.50	28779.19	2.12%	MIFOR (INR)	5.2900	5.5200	5.7800	5.9900
5yr	5.8150	5yr	0.4704	FTSE 100			6508.63	6489.33	0.30%	LIBOR (\$)	0.2015	0.2868	0.5918	1.2544
10Yr	6.0740	10Yr	1.1790	CAC 40			5682.50	5659.26	0.41%	LIBOR (JPY)	-0.0513	-0.0500	-0.0263	0.0913
				DAX			14075.10	14056.72	0.13%	EURIBOR	-0.5160	-0.4862	-0.3970	-0.1170

Spreads				The Indian Rupee opened at 72.86 against the Dollar today only to play in a tight 10 paise range between 72.80 & 72.90. 71.80 has acted as a strong support recently and it is only the Dollar trend globally that shall decide the direction in USDINR going forward. With all the Covid-19 relief package developments in the U.S. and the 10 yr treasury yields rising there, Dollar remains strong globally ofcourse with small hits due to economic data releases.										
2yr - 1yr	0.58	10yr - 2yr	1.07											
10yr - 5yr	0.26	10yr - 5yr	0.71											

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