

	Bid	Ask	USD/INR Forward Premia(Ps.)										Major Crosses against USD - Spot & Forwards						
USD/INR	72.7700	72.7800		Export	%	Import	%		Export	%	Import	%	Currency	Bid	Ask	1 month	3 month	6 month	1 year
Call %	3.00	3.05	Feb	1.50	2.51	3.50	5.85	Aug	202.25	5.37	204.25	5.42	EUR/USD	1.2058	1.2058	1.2064	1.2080	1.2100	1.2154
	Index	Change	Mar	31.50	4.39	33.50	4.67	Sep	231.50	5.30	233.50	5.35	USD/JPY	105.74	105.75	105.71	105.64	105.54	105.24
SENSEX	51290.76	-0.80%	Apr	80.00	6.08	82.00	6.23	Oct	261.00	5.28	263.00	5.32	GBP/USD	1.3897	1.3898	1.3895	1.3898	1.3904	1.3917
NIFTY	15086.85	-0.80%	May	107.00	5.71	109.00	5.82	Nov	291.00	5.21	293.00	5.25	USD/CHF	0.8975	0.8976	0.8969	0.8954	0.8933	0.8881
Gold (fut)	1782.15	0.00527	Jun	139.25	5.50	141.25	5.58	Dec	320.25	5.16	322.25	5.20	AUD/USD	0.7767	0.7767	0.7765	0.7768	0.7764	0.7778
WTI Oil (Fut)	61.67	0.0087	Jul	171.25	5.47	173.25	5.54	Jan	351.50	5.15	353.50	5.18	USDCAD	1.2696	1.2698	1.2697	1.2698	1.2697	1.2698

											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	0.1110	-0.5780	-0.0647	0.0399	-0.8000	2.8650
USD	0.1370	0.1510	0.1870	0.1910	0.2100	AAA	0.3421	0.3054	1.1310	0.9973	3 Month	0.1814	-0.5477	-0.0813	0.0560	-0.7574	2.9570
						AA	1.1571	1.0865	1.9400	1.7023	6 Month	0.1978	-0.5366	-0.0490	0.0759	-0.7082	3.0580
						A	3.0048	2.7736	2.7070	3.0529	12 Month	0.2961	-0.4950	0.0418	0.1280	-0.5998	3.3380

Treasury yield (%)				Global Indices			Last	P.Close	% Chg	Swaps (%)				
Domestic		US		Dow Jones Fut			31479.00	31549.00	-0.22%		2 Year	3 Year	5 Year	10 Year
90-d	3.2810	90-d	0.0456	S&P 500 Fut			3913.88	3928.00	-0.36%	MIBOR (INR)	4.1700	4.5709	5.2400	5.7023
364-d	4.0570	364-d	0.0710	Nikkei 225			30236.09	30292.19	-0.19%	MIFOR (INR)	5.3900	5.6100	5.9650	6.3100
2 yr	4.6430	2 yr	0.1150	FTSE 100			6695.40	6710.90	-0.23%	LIBOR (\$)	0.1960	0.3007	0.6759	1.3551
5yr	5.7990	5yr	0.5173	CAC 40			5756.07	5765.84	-0.17%	LIBOR (JPY)	-0.0413	-0.0363	-0.0063	0.1275
10Yr	6.0260	10Yr	1.2450	DAX			13882.20	13909.27	-0.19%	EURIBOR	-0.5073	-0.4748	-0.3668	-0.0370

Spreads				Strong U.S. economic data supported the dollar while US Fed's continuation of accommodative policy may have increased appetite for riskier but high yielding currencies like the rupee.										
2yr - 1yr	0.59	10yr - 2yr	1.13	US retail sales were up 5.3 percent on seasonally adjusted basis against previous month indicating the fast economic recovery.										
10yr - 5yr	0.23	10yr - 5yr	0.73	USDINR Spot traded flat while premia were unchanged due to lack of directional move in spot.										

**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.