

	Bid	Ask	USD/INR Forward Premia(Ps.)										Major Crosses against USD - Spot & Forwards						
USD/INR	73.3675	73.3775		Export	%	Import	%		Export	%	Import	%	Currency	Bid	Ask	1 month	3 month	6 month	1 year
Call %	3.15	3.20	Feb	26.00	4.62	28.00	4.97	Aug	216.00	5.09	218.00	5.14	EUR/USD	1.2051	1.2055	1.2062	1.2078	1.2102	1.2152
	Index	Change	Mar	71.00	6.09	73.00	6.26	Sep	244.25	5.06	246.25	5.10	USD/JPY	106.62	106.62	106.57	106.51	106.39	106.07
SENSEX	49813.17	1.45%	Apr	97.00	5.61	99.00	5.73	Oct	274.00	5.01	276.00	5.05	GBP/USD	1.3932	1.3933	1.3936	1.3938	1.3942	1.3951
NIFTY	14765.15	1.62%	May	128.00	5.35	130.00	5.43	Nov	303.00	4.97	305.00	5.01	USD/CHF	0.9105	0.9105	0.9096	0.9080	0.9058	0.9012
Gold (fut)	1765.50	-0.00558	Jun	157.00	5.24	159.00	5.31	Dec	333.25	4.96	335.25	4.99	AUD/USD	0.7740	0.7741	0.7741	0.7742	0.7742	0.7742
WTI Oil (Fut)	62.87	-0.0104	Jul	187.00	5.14	189.00	5.19	Jan	359.00	4.93	361.00	4.96	USDCAD	1.2698	1.2701	1.2697	1.2698	1.2701	1.2704

											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	0.1185	-0.5790	-0.0663	0.0465	-0.7988	2.8650
USD	0.1546	0.1710	0.2090	0.2100	0.4190	AAA	0.3732	0.4086	1.1310	1.0017	3 Month	0.1884	-0.5517	-0.0820	0.0660	-0.7456	2.9570
						AA	1.1882	1.1898	1.9400	1.7067	6 Month	0.2030	-0.5133	-0.0507	0.0828	-0.6932	3.0580
						A	3.0359	2.8768	2.7070	3.0574	12 Month	0.2838	-0.4801	0.0442	0.1460	-0.5768	3.3380

Treasury yield (%)				Global Indices			Last	P.Close	% Chg	Swaps (%)				
Domestic		US									2 Year	3 Year	5 Year	10 Year
90-d	3.2000	90-d	0.0583	Dow Jones Fut			31231.00	30912.00	1.03%					
364-d	4.0370	364-d	0.0837	S&P 500 Fut			3851.62	3809.25	1.11%	MIBOR (INR)	4.3200	4.6997	5.3200	5.8504
2 yr	4.7300	2 yr	0.1270	Nikkei 225			29663.50	28966.01	2.41%	MIFOR (INR)	5.2500	5.4700	5.8600	6.2000
5yr	6.0570	5yr	0.7056	FTSE 100			6591.97	6483.43	1.67%	LIBOR (\$)	0.2323	0.3942	0.8140	1.4812
10Yr	6.2350	10Yr	1.4135	CAC 40			5781.57	5703.22	1.37%	LIBOR (JPY)	-0.0338	-0.0175	0.0288	0.1775
				DAX			13957.30	13786.29	1.24%	EURIBOR	-0.4642	-0.4193	-0.2977	0.0330

Spreads														
2yr - 1yr	0.69	10yr - 2yr	1.29	USDINR saw sharp reversal after opening up today amid heavy buying local equities.										
10yr - 5yr	0.18	10yr - 5yr	0.71	BSE Sensex and Nifty 50 were trading above 1% on likely buying by foreign investors after the US House approved a \$1.9 trillion pandemic relief bill that was championed by President Joe Biden.										
				The premium on USDINR one year forwards rose slightly as some banks paid in forward after spot pair fell.										

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