



	Bid	Ask	USD/INR Forward Premia(Ps.)										Major Crosses against USD - Spot & Forwards						
USD/INR	72.9025	72.9125		Export	%	Import	%		Export	%	Import	%	Currency	Bid	Ask	1 month	3 month	6 month	1 year
Call %	3.15	3.20	Feb	14.25	3.96	16.25	4.52	Aug	211.50	5.19	213.50	5.24	EUR/USD	1.2003	1.2003	1.2008	1.2026	1.2049	1.2103
	Index	Change	Mar	44.00	4.32	46.00	4.52	Sep	238.50	5.10	240.50	5.15	USD/JPY	105.17	105.17	105.15	105.07	104.96	104.66
SENSEX	50370.4	0.23%	Apr	91.50	5.66	93.50	5.78	Oct	266.50	5.07	268.50	5.11	GBP/USD	1.3589	1.3589	1.3589	1.3593	1.3599	1.3617
NIFTY	14866.80	0.52%	May	118.00	5.42	120.00	5.51	Nov	295.50	5.01	297.50	5.05	USD/CHF	0.9009	0.9010	0.9002	0.8985	0.8963	0.8912
Gold (fut)	1824.50	-0.0058	Jun	150.00	5.29	152.00	5.36	Dec	324.00	4.98	326.00	5.01	AUD/USD	0.7635	0.7635	0.7636	0.7639	0.7642	0.7649
WTI Oil (Fut)	56.11	0.01	Jul	181.50	5.28	183.50	5.34	Jan	354.00	4.96	356.00	4.99	USDCAD	1.2781	1.2786	1.2782	1.2781	1.2780	1.2778

											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	0.1133	-0.5809	-0.0528	0.0279	-0.7976	2.8650
USD	0.1549	0.1620	0.1820	0.1900	0.2200	AAA	0.4551	0.2162	1.1310	0.7284	3 Month	0.1951	-0.5581	-0.0910	0.0403	-0.7578	2.9570
						AA	1.2352	1.0311	1.9400	1.5360	6 Month	0.2238	-0.5397	-0.0570	0.0491	-0.7208	3.0580
						A	2.9969	2.7591	2.7070	2.9987	12 Month	0.3060	-0.5099	0.0420	0.0919	-0.6114	3.3380

Treasury yield (%)				Global Indices			Last	P.Close	% Chg	Swaps (%)				
Domestic		US									2 Year	3 Year	5 Year	10 Year
90-d	3.3700	90-d	0.0507	Dow Jones Fut			30636.00	30627.00	0.03%					
364-d	4.0000	364-d	0.0812	S&P 500 Fut			3825.88	3823.50	0.06%	MIBOR (INR)	4.0500	4.3839	4.8600	5.2586
2 yr	4.6570	2 yr	0.1191	Nikkei 225			28341.95	28646.50	-1.06%	MIFOR (INR)	5.2500	5.4700	5.7200	5.9300
5yr	5.7310	5yr	0.4686	FTSE 100			6538.05	6507.82	0.46%	LIBOR (\$)	0.2030	0.2839	0.5840	1.2154
10Yr	6.0840	10Yr	1.1494	CAC 40			5586.13	5563.05	0.41%	LIBOR (JPY)	-0.0568	-0.0563	-0.0350	0.0800
				DAX			13988.90	13933.63	0.40%	EURIBOR	-0.5235	-0.4975	-0.4110	-0.1440

Spreads														
2yr - 1yr	0.66	10yr - 2yr	1.03	USD/INR has been steady around 72.90 levels throughout the day today.										
10yr - 5yr	0.35	10yr - 5yr	0.68	Euro has been under pressure on economic recovery concerns and rollout of vaccines.										
				Developments on passing of the \$1.3 tln bill in the U.S. is been watched by market participants along with the incoming Jobs data.										
				Decent amount of volatility in the FX markets is expected in next few trading sessions.										

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