

	Bid	Ask	USD/INR Forward Premia(Ps.)										Major Crosses against USD - Spot & Forwards						
USD/INR	72.5825	72.5925		Export	%	Import	%		Export	%	Import	%	Currency	Bid	Ask	1 month	3 month	6 month	1 year
Call %	3.05	3.10	Feb	9.25	3.88	11.25	4.71	Aug	198.50	5.12	200.50	5.17	EUR/USD	1.1893	1.1893	1.1901	1.1915	1.1938	1.1992
	Index	Change	Mar	50.25	6.01	52.25	6.26	Sep	226.50	5.08	228.50	5.13	USD/JPY	109.15	109.15	109.11	109.05	108.94	108.60
SENSEX	50260.57	-0.21%	Apr	77.50	5.57	79.50	5.71	Oct	257.25	5.05	259.25	5.09	GBP/USD	1.3912	1.3913	1.3914	1.3916	1.3919	1.3930
NIFTY	14848.15	-0.42%	May	108.75	5.31	110.75	5.41	Nov	286.25	5.01	288.25	5.05	USD/CHF	0.9275	0.9276	0.9266	0.9250	0.9226	0.9175
Gold (fut)	1733.80	0.17%	Jun	139.00	5.25	141.00	5.33	Dec	317.00	5.01	319.00	5.04	AUD/USD	0.7728	0.7733	0.7732	0.7733	0.7734	0.7735
WTI Oil (Fut)	65.16	0.56%	Jul	169.25	5.16	171.25	5.22	Jan	343.50	4.99	345.50	5.02	USDCAD	1.2461	1.2461	1.2459	1.2459	1.2459	1.2462

											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	0.1081	-0.5791	-0.0662	0.0501	-0.8022	2.8650
USD	0.1561	0.1720	0.2370	0.2160	0.4450	AAA	0.4424	0.0544	1.1310	1.0106	3 Month	0.1900	-0.5496	-0.0833	0.0780	-0.7558	2.9570
						AA	1.3111	0.9168	1.9400	1.7215	6 Month	0.1979	-0.5240	-0.0515	0.1011	-0.7116	3.0580
						A	3.2139	2.5483	2.7070	3.1224	12 Month	0.2808	-0.4914	0.0465	0.1566	-0.5910	3.3380

Treasury yield (%)				Global Indices			Last	P.Close	% Chg	Swaps (%)				
Domestic		US									2 Year	3 Year	5 Year	10 Year
90-d	3.3100	90-d	0.0228	Dow Jones Fut			32715.00	32835.00	-0.37%					
364-d	3.9400	364-d	0.0786	S&P 500 Fut			3950.88	3962.50	-0.29%	MIBOR (INR)	4.3100	4.7052	5.2500	5.7873
2 yr	4.9300	2 yr	0.1510	Nikkei 225			29914.33	29921.09	-0.02%	MIFOR (INR)	5.2550	5.5150	5.9750	6.3800
5yr	6.1050	5yr	0.8290	FTSE 100			6784.85	6803.61	-0.28%	LIBOR (\$)	0.2551	0.4400	0.9108	1.6210
10Yr	6.1800	10Yr	1.6179	CAC 40			6045.53	6055.43	-0.16%	LIBOR (JPY)	-0.0488	-0.0456	0.0088	0.1415
				DAX			14558.45	14557.58	0.01%	EURIBOR	-0.4995	-0.4630	-0.3460	0.0050

Spreads				USDINR, after finding support at 72.40 levels on Spot yesterday, has been holding strong above 72.50 today trading at 72.58. All eyes are on the U.S. Federal Reserve Policy meeting outcome tonight. The premium on USDINR 1 year forward was steady as both importers and exporters preferred to stay on the sideline as Spot trades in tight range ahead of the FOMC.										
2yr - 1yr	0.99	10yr - 2yr	1.47											
10yr - 5yr	0.07	10yr - 5yr	0.79											

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