

	Bid	Ask	USD/INR Forward Premia(Ps.)										Major Crosses against USD - Spot & Forwards						
USD/INR	73.1350	73.1450		Export	%	Import	%		Export	%	Import	%	Currency	Bid	Ask	1 month	3 month	6 month	1 year
Call %	3.25	3.30	Feb	25.50	4.39	27.50	4.73	Aug	216.50	5.10	218.50	5.14	EUR/USD	1.2151	1.2151	1.2160	1.2174	1.2199	1.2250
	Index	Change	Mar	70.00	5.92	72.00	6.09	Sep	245.50	5.08	247.50	5.13	USD/JPY	106.09	106.10	106.05	105.97	105.87	105.56
SENSEX	49402.06	-3.21%	Apr	97.00	5.56	99.00	5.68	Oct	275.00	5.03	277.00	5.06	GBP/USD	1.3950	1.3951	1.3956	1.3958	1.3962	1.3971
NIFTY	14674.50	-2.80%	May	128.00	5.32	130.00	5.41	Nov	304.00	4.99	306.00	5.02	USD/CHF	0.9046	0.9046	0.9036	0.9022	0.9000	0.8949
Gold (fut)	1765.50	-0.00558	Jun	158.50	5.27	160.50	5.34	Dec	335.00	4.99	337.00	5.02	AUD/USD	0.7842	0.7843	0.7842	0.7843	0.7843	0.7840
WTI Oil (Fut)	62.87	-0.0104	Jul	188.50	5.17	190.50	5.22	Jan	361.00	4.96	363.00	4.99	USDCAD	1.2595	1.2596	1.2593	1.2594	1.2596	1.2599

											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	0.1151	-0.5786	-0.0758	0.0436	-0.7986	2.8650
USD	0.1620	0.1730	0.2090	0.2110	0.2800	AAA	0.3749	0.4243	1.1310	1.0015	3 Month	0.1905	-0.5527	-0.0810	0.0628	-0.7440	2.9570
						AA	1.1899	1.2055	1.9400	1.7065	6 Month	0.2006	-0.5194	-0.0475	0.0833	-0.6966	3.0580
						A	3.0377	2.8925	2.7070	3.0572	12 Month	0.2803	-0.4904	0.0463	0.1393	-0.5876	3.3380

Treasury yield (%)				Global Indices			Last	P.Close	% Chg	Swaps (%)				
Domestic		US									2 Year	3 Year	5 Year	10 Year
90-d	3.1400	90-d	0.0507	Dow Jones Fut			31406.00	31371.00	0.11%					
364-d	4.0370	364-d	0.0989	S&P 500 Fut			3843.62	3828.00	0.41%	MIBOR (INR)	4.2700	4.6668	5.3187	5.8535
2 yr	4.7070	2 yr	0.1505	Nikkei 225			28966.01	30168.27	-3.99%	MIFOR (INR)	5.3100	5.5200	5.9000	6.2400
5yr	5.9680	5yr	0.7618	FTSE 100			6633.44	6651.96	-0.28%	LIBOR (\$)	0.2377	0.4263	0.8453	1.5149
10Yr	6.1840	10Yr	1.4682	CAC 40			5750.68	5783.89	-0.57%	LIBOR (JPY)	-0.0238	-0.0048	0.0448	0.1930
				DAX			13828.90	13879.33	-0.36%	EURIBOR	-0.4610	-0.4013	-0.2570	0.0975

Spreads														
2yr - 1yr	0.67	10yr - 2yr	1.32	USDINR opened up Friday tracking strong greenback and weak stocks amid caution ahead of Q3 GDP.										
10yr - 5yr	0.22	10yr - 5yr	0.71	Adding to this, local stocks traded down 3% on likely selling on concerns over growth induced inflation amid global selloff further supported the Dollar against Rupee.										
				The premium on USDINR one year forwards eased slightly as exporters hedged taking advantage of the spike.										

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.