



	Bid	Ask	USD/INR Forward Premia(Ps.)										Major Crosses against USD - Spot & Forwards						
USD/INR	73.0150	73.0250		Export	%	Import	%		Export	%	Import	%	Currency	Bid	Ask	1 month	3 month	6 month	1 year
Call %	3.45	3.50	Feb	18.00	4.09	20.00	4.54	Aug	212.00	5.09	214.00	5.14	EUR/USD	1.2077	1.2078	1.2084	1.2100	1.2124	1.2177
	Index	Change	Mar	47.50	4.32	49.50	4.50	Sep	239.00	5.02	241.00	5.06	USD/JPY	104.96	104.97	104.94	104.86	104.74	104.45
SENSEX	49844.1	2.56%	Apr	94.50	5.56	96.50	5.67	Oct	267.00	5.00	269.00	5.04	GBP/USD	1.3684	1.3685	1.3686	1.3690	1.3696	1.3714
NIFTY	14718.35	3.06%	May	120.50	5.33	122.50	5.42	Nov	296.25	4.95	298.25	4.99	USD/CHF	0.8966	0.8966	0.8959	0.8942	0.8918	0.8865
Gold (fut)	1856.55	-0.0039	Jun	151.50	5.19	153.50	5.26	Dec	325.00	4.92	327.00	4.95	AUD/USD	0.7620	0.7626	0.7622	0.7625	0.7628	0.7634
WTI Oil (Fut)	54.08	0.01	Jul	182.50	5.18	184.50	5.24	Jan	355.50	4.92	357.50	4.95	USDCAD	1.2832	1.2834	1.2831	1.2830	1.2829	1.2828

											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	0.1130	-0.5789	-0.0562	0.0275	-0.8056	2.8650
USD	0.1454	0.1520	0.1650	0.1890	0.1900	AAA	0.0368	0.1002	1.1310	0.7539	3 Month	0.1955	-0.5433	-0.0948	0.0406	-0.7612	2.9570
						AA	0.8543	0.9427	1.9400	1.4534	6 Month	0.2150	-0.5334	-0.0643	0.0469	-0.7230	3.0580
						A	2.6298	2.7385	2.7070	3.0000	12 Month	0.3055	-0.5106	0.0405	0.0886	-0.6124	3.3380

Treasury yield (%)				Global Indices			Last	P.Close	% Chg	Swaps (%)				
Domestic		US		Dow Jones Fut			30243.00	30110.00	0.44%		2 Year	3 Year	5 Year	10 Year
90-d	3.3400	90-d	0.0583	S&P 500 Fut			3786.38	3765.75	0.55%	MIBOR (INR)	4.0100	4.2956	4.6900	5.0512
364-d	4.1870	364-d	0.0913	Nikkei 225			28333.00	28091.05	0.86%	MIFOR (INR)	5.1600	5.3700	5.5700	5.7800
2 yr	4.4990	2 yr	0.1113	FTSE 100			6466.42	6407.46	0.92%	LIBOR (\$)	0.1878	0.2581	0.5264	1.1191
5yr	5.4960	5yr	0.4256	CAC 40			5461.68	5399.21	1.16%	LIBOR (JPY)	-0.0600	-0.0588	-0.0400	0.0700
10Yr	5.9060	10Yr	1.0774	DAX			13622.02	13432.87	1.41%	EURIBOR	-0.5393	-0.5190	-0.4427	-0.1880

Spreads				USD/INR opened today at 73.01 on Spot and expected to trade between 72.90 & 73.20 for the day.										
2yr - 1yr	0.31	10yr - 2yr	0.97	India equity benchmarks cheered the budget and posted sharp rally.										
10yr - 5yr	0.41	10yr - 5yr	0.65	Market sentiments remain strong on US stimulus hopes and vaccine optimism.										
				Social media frenzy led Silver rally around 11% yesterday and US equity indices traded positive led by gains in Tech stocks.										

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