



	Bid	Ask	USD/INR Forward Premia(Ps.)										Major Crosses against USD - Spot & Forwards						
USD/INR	72.8125	72.8225		Export	%	Import	%		Export	%	Import	%	Currency	Bid	Ask	1 month	3 month	6 month	1 year
Call %	3.10	3.15	Feb	11.50	4.12	13.50	4.83	Aug	216.00	5.41	218.00	5.46	EUR/USD	1.2139	1.2140	1.2146	1.2162	1.2185	1.2239
	Index	Change	Mar	41.50	4.43	43.50	4.64	Sep	244.50	5.33	246.50	5.37	USD/JPY	104.47	104.47	104.45	104.38	104.26	103.98
SENSEX	50958	-0.72%	Apr	94.50	6.15	96.50	6.28	Oct	274.00	5.30	276.00	5.34	GBP/USD	1.3842	1.3843	1.3843	1.3846	1.3850	1.3864
NIFTY	15024.00	-0.56%	May	122.25	5.83	124.25	5.93	Nov	304.00	5.24	306.00	5.27	USD/CHF	0.8901	0.8902	0.8895	0.8879	0.8857	0.8805
Gold (fut)	1846.00	0.00463	Jun	153.75	5.58	155.75	5.66	Dec	333.50	5.19	335.50	5.22	AUD/USD	0.7747	0.7747	0.7746	0.7748	0.7751	0.7757
WTI Oil (Fut)	58.22	0.00	Jul	185.75	5.54	187.75	5.60	Jan	365.00	5.18	367.00	5.21	USDCAD	1.2687	1.2687	1.2686	1.2685	1.2684	1.2682

											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	0.1159	-0.5793	-0.0535	0.0340	-0.8006	2.8650
USD	0.1484	0.1610	0.1800	0.1910	0.2200	AAA	0.4416	0.2400	1.1310	0.7484	3 Month	0.2025	-0.5440	-0.0905	0.0464	-0.7546	2.9570
						AA	1.2217	1.0548	1.9400	1.5560	6 Month	0.2080	-0.5406	-0.0528	0.0686	-0.7144	3.0580
						A	2.9834	2.7829	2.7070	3.0188	12 Month	0.3056	-0.4993	0.0370	0.1224	-0.6078	3.3380

Treasury yield (%)				Global Indices			Last	P.Close	% Chg	Swaps (%)				
Domestic		US									2 Year	3 Year	5 Year	10 Year
90-d	3.3400	90-d	0.0406	Dow Jones Fut			31334.00	31278.00	0.18%					
364-d	4.0950	364-d	0.0761	S&P 500 Fut			3915.88	3905.50	0.27%	MIBOR (INR)	4.1500	4.5296	5.1300	5.5916
2 yr	4.7000	2 yr	0.1171	Nikkei 225			29562.93	29505.93	0.19%	MIFOR (INR)	5.4100	5.6400	5.9600	6.2200
5yr	5.8360	5yr	0.4737	FTSE 100			6536.93	6531.56	0.08%	LIBOR (\$)	0.2046	0.2871	0.5897	1.2330
10Yr	6.0750	10Yr	1.1602	CAC 40			5688.57	5691.54	-0.05%	LIBOR (JPY)	-0.0475	-0.0463	-0.0225	0.1000
				DAX			13972.00	14011.80	-0.28%	EURIBOR	-0.5190	-0.4920	-0.4020	-0.1200

Spreads														
2yr - 1yr	0.61	10yr - 2yr	1.04	USDINR yet again continues to trade in the thin range around 72.85 today.										
10yr - 5yr	0.24	10yr - 5yr	0.69	CPI data in the U.S. due for today and Fed Chai Powell's speech late in the night might add to some movement to the Dollar in either direction after the upward rally halted after poor economic data releasd at the end of last week.										
				The impact of Job market performance in the US, on the Dollar has been hard and is now testing patience of market participants.										

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