



FIMMDA-THOMSON REUTERS-MUMBAI INTER-BANK OFFERED CURRENCY SWAPS

EXPLANATION:

Mumbai Inter-bank Offered Currency Swaps <MIOCS=>: - FIMMDA - THOMSON REUTERS USD/INR Currency Swaps rates - The benchmark has 18 market participants. The participants are polled at 1615 IST. The rates are then averaged after eliminating the layer (one highest and one lowest). The contributed quotes are released on page <CRS01>. The page will also enlist the average rate at the bottom of the page <CRS01>.

LIST OF CONTRIBUTORS

RBS NV	CITIBANK N.V.	CREDIT AGRICOLE
STATE BANK OF INDIA	DEUTSCHE BANK	STANCHART BANK
BANK OF AMERICA	HDFC BANK	BNP PARIBAS
BARCLAYS BANK	HSBC	JP MORGAN CHASE
DBS BANK	ICICI BANK	AXIS BANK
ISEC	IDBI BANK	UBS