

## Morning Update

**Date:** Monday, February 22, 2021  
**Spot Date:** Wednesday, February 24, 2021

6 mth LIBOR	Major Currencies	Crosses Today	Spot	Cash	Forward Rates v/s INR (Export / Import)						OHLC v/s INR			
			v/s INR		01M	02M	03M	06M	09M	12M	Open	High	Low	Prev. Close
	USD/INR		<b>72.36</b>	72.35	72.36/72.39	72.67/72.7	73.16/73.19	74.1/74.13	74.99/75.02	75.91/75.94	72.58	72.59	72.28	72.65
-0.5294	EUR/USD	<b>1.2120</b>	<b>87.70</b>	87.69	87.71/87.72	88.26/88.29	88.71/88.74	90.04/90.08	91.31/91.36	92.69/92.74	87.98	87.99	87.61	87.69
-0.0452	USD/JPY	<b>105.64</b>	<b>68.49</b>	68.48	68.50/68.51	68.91/68.93	69.24/69.26	70.21/70.24	71.12/71.16	72.15/72.20	68.72	68.72	68.40	68.71
0.0790	GBP/USD	<b>1.4015</b>	<b>101.41</b>	101.40	101.41/100.44	101.99/102.04	102.47/102.54	103.82/103.88	105.14/105.19	106.51/106.58	101.79	101.80	101.31	101.17
-0.7064	USD/CHF	<b>0.8979</b>	<b>80.58</b>	80.57	80.91/80.95	81.54/81.57	81.91/81.96	83.15/83.26	84.96/85.04	85.68/85.76	80.87	80.88	80.48	80.99
3.0580	AUD/USD	<b>0.7878</b>	<b>57.00</b>	57.00	57.21/57.23	57.6/57.62	57.82/57.85	58.57/58.65	59.3/59.34	60.02/60.1	57.17	57.19	56.95	56.50
											USDINR			
	<b>Other Currencies</b>	<b>v/s USD</b>	<b>v/s INR</b>		<b>Overnight</b>	<b>1 Month</b>	<b>2 Month</b>	<b>3 Month</b>	<b>6 Month</b>	<b>12 Month</b>		<b>1 Month</b>	<b>6 Month</b>	<b>12 Month</b>
1.3850	Canadian Dollar	1.2604	57.405	Libor	0.0781	0.1155	0.1485	0.1753	0.1950	0.2865	OTC	72.3650	74.0950	75.9200
1.5500	Swedish Krona	8.2713	8.7525	Fwds % ann	1.2611	2.5220	4.5396	6.2857	5.6259	5.2739	Futures	72.4050	73.9725	75.7200
-	Danish Krone	6.1345	11.793	Mibor OIS	--	3.4800	3.5800	3.5800	3.6100	3.8000	Options	X=73.00	CE 0.0150	PE 0.4275
-	S. African Rand	14.770	4.8950											
-	Pak. Rupee (100)	158.85	0.4548		<b>Aluminium</b>	<b>Copper</b>	<b>Lead</b>	<b>Nickel</b>	<b>Tin</b>	<b>Zinc</b>	<b>Index</b>	<b>Last</b>	<b>Previous</b>	
-	Korean Won (100)	1109.6	0.0650	Cash	2135.00	8806.50	2122.00	19496.00	29349.00	2864.00	<b>Nasdaq</b>	14047.50	14095.47	
-	Thai Baht (100)	30.020	2.4100	3- month	2150.50	8763.00	2135.50	19512.00	25446.00	2883.50	<b>Dow Jones</b>	31522.75	31458.40	
-	Singapore Dollar	1.3232	54.683	<b>Import Hedge Strategy:</b> Booked March 40% exposure around 72.60 Spot. Add 20% at 72.55 Spot.							<b>Shanghai</b>	3655.09	3603.49	
-	HongKong Dollar	7.7526	9.3325								<b>Nikkei</b>	30289.50	30467.75	
-	Indonesian Rupiah	14107	0.5125								<b>BSE Sensex</b>	51775.07	52104.17	
											<b>Nifty</b>	15212.95	15313.45	
				<b>Export Hedge Strategy:</b> Book March 30% at 72.90 Spot.										

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