

Morning Update

Date: Friday, February 12, 2021
Spot Date: Tuesday, February 16, 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		72.76	72.73	72.84/72.87	73.13/73.16	73.65/73.68	74.56/74.59	75.45/75.48	76.37/76.4	72.80	72.81	72.75	72.85
-0.5419	EUR/USD	1.2122	88.19	88.15	88.32/88.35	88.85/88.89	89.36/89.39	90.66/90.7	91.93/91.98	93.28/93.33	88.25	88.26	88.18	88.32
-0.0522	USD/JPY	104.81	69.42	69.39	69.52/69.53	69.91/69.94	70.28/70.30	71.23/71.27	72.17/72.21	73.18/73.22	69.46	69.49	69.39	69.59
0.0700	GBP/USD	1.3790	100.35	100.31	100.48/100.51	101.02/101.06	101.53/101.59	102.84/102.91	104.11/104.17	105.46/105.52	100.40	100.42	100.33	100.72
-0.7124	USD/CHF	0.8905	81.71	81.67	81.99/82.11	82.52/82.64	83.03/83.15	84.28/84.41	84.96/85.04	86.85/86.93	81.72	81.77	81.67	81.80
3.0580	AUD/USD	0.7744	56.33	56.31	56.53/56.56	56.86/56.89	57.17/57.2	57.91/57.95	58.62/58.66	59.35/59.39	56.36	56.39	56.33	56.39
											USDINR			
	Other Currencies	v/s USD	v/s INR		Overnight	1 Month	2 Month	3 Month	6 Month	12 Month		1 Month	6 Month	12 Month
1.3850	Canadian Dollar	1.2722	57.183	Libor	0.0798	0.1123	0.1519	0.1976	0.2084	0.3036	OTC	72.8325	74.5550	76.3600
1.5500	Swedish Krona	8.3279	8.7325	Fwds % ann	1.2522	3.6346	4.2847	6.0946	5.4872	5.1718	Futures	72.8700	74.4925	76.2575
-	Danish Krone	6.1344	11.858	Mibor OIS	--	3.5000	3.6000	3.6040	3.6087	3.7800	Options	X=73.00	CE 0.1350	PE 0.2675
-	S. African Rand	14.624	4.9700											
-	Pak. Rupee (100)	158.65	0.4580		Aluminium	Copper	Lead	Nickel	Tin	Zinc	Index	Last	Previous	
-	Korean Won (100)	1106.7	0.0650	Cash	2075.50	8292.00	2080.00	18599.00	25568.00	2726.00	Nasdaq	14025.77	13972.53	
-	Thai Baht (100)	29.890	2.4325	3- month	2080.50	8289.50	2091.50	18651.00	23317.00	2746.50	Dow Jones	31430.70	31437.80	
-	Singapore Dollar	1.3253	54.873	Import Hedge Strategy: Book Feb pending exposure around 72.90 Spot. Export Hedge Strategy: Booked 30% at 73.10/15 Spot.							Shanghai	3655.09	3603.49	
-	HongKong Dollar	7.7527	9.3850								Nikkei	29479.00	29562.93	
-	Indonesian Rupiah	13972	0.5200								BSE Sensex	51598.50	51531.52	
											Nifty	15193.45	15173.30	

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