

## Morning Update

**Date:** Tuesday, March 2, 2021  
**Spot Date:** Thursday, March 4, 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>73.40</b>	73.39	73.67/73.7	74.12/74.15	74.39/74.42	75.28/75.31	76.15/76.18	77/77.03	73.34	73.41	73.31	73.54
-0.5181	EUR/USD	<b>1.2020</b>	<b>88.23</b>	88.21	88.63/88.66	89.18/89.22	89.57/89.61	90.83/90.87	92.05/92.1	93.25/93.31	88.17	88.25	88.13	88.53
-0.0523	USD/JPY	<b>106.84</b>	<b>68.70</b>	68.69	68.98/69.02	69.37/69.41	69.67/69.71	70.58/70.62	71.47/71.52	72.38/72.42	68.64	68.72	68.60	68.92
0.0914	GBP/USD	<b>1.3875</b>	<b>101.84</b>	101.82	102.24/102.29	102.84/102.89	103.21/103.27	104.50/104.55	105.71/105.78	106.93/106.99	101.81	101.87	101.72	102.52
-0.6932	USD/CHF	<b>0.9158</b>	<b>80.14</b>	80.11	80.57/80.61	81.08/81.12	81.45/81.49	82.66/82.71	84.96/85.04	84.94/85	80.09	80.15	80.04	80.62
3.0580	AUD/USD	<b>0.7755</b>	<b>56.93</b>	56.92	57.2/57.23	57.52/57.55	57.74/57.77	58.46/58.49	59.12/59.16	59.77/59.81	56.94	56.94	56.85	56.87
											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	1.2682	57.868	Libor	0.0795	0.1093	0.1445	0.1843	0.2005	0.2836	OTC	73.6550	75.2725	76.9900
1.5500	Swedish Krona	8.4482	8.6825	Fwds % ann	3.7287	4.6971	6.1950	5.7048	5.1737	4.9462	Futures	73.6925	75.1275	76.7200
-	Danish Krone	6.1856	11.865	Mibor OIS	--	3.6200	3.6100	3.6200	3.6700	3.9100	Options	X=72.50	CE 1.27	PE 0.10
-	S. African Rand	15.059	4.8700											
-	Pak. Rupee (100)	157.85	0.4647		<b>Aluminium</b>	<b>Copper</b>	<b>Zinc</b>	<b>Nickel</b>	<b>Lead</b>	<b>Tin</b>	<b>Index</b>	<b>Last</b>	<b>Previous</b>	
-	Korean Won (100)	1124.8	0.0650	Cash	2154.50	9198.00	2788.50	18655.00	2075.00	24505.00	<b>Nasdaq</b>	13588.83	13192.34	
-	Thai Baht (100)	30.340	2.4175	3- month	2165.50	9148.00	2804.00	18675.00	2086.00	23031.00	<b>Dow Jones</b>	31370.00	31509.00	
-	Singapore Dollar	1.3319	55.100	<b>Import Hedge Strategy:</b> Booked March 40% exposure around 72.60 Spot. 20% at 72.55 Spot. 20% at 72.35.							<b>Shanghai</b>	3500.66	3551.40	
-	HongKong Dollar	7.7581	9.4600								<b>Nikkei</b>	29368.50	29663.50	
-	Indonesian Rupiah	14305	0.5125	<b>Export Hedge Strategy:</b> Booked March 30% at 72.90 Spot, 30% at 73.05 & 20% at 73.45.							<b>BSE Sensex</b>	50187.05	49849.84	
											<b>Nifty</b>	14849.80	14761.55	

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