

Morning Update

Date: Thursday, March 4, 2021
Spot Date: Monday, March 8, 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
0.2110	USD/INR		72.74	72.73	73.01/73.04	73.44/73.47	73.71/73.74	74.61/74.64	75.47/75.5	76.31/76.34	73.02	73.02	72.74	72.72
-0.5223	EUR/USD	1.2057	87.70	87.67	88.1/88.13	88.6/88.64	89.02/89.06	90.28/90.32	91.5/91.56	92.73/92.79	87.98	87.99	87.70	87.94
-0.0478	USD/JPY	107.05	67.93	67.92	68.23/69.25	68.59/68.63	68.91/68.94	69.81/69.84	70.70/70.74	71.62/71.67	68.22	68.22	67.93	68.02
0.0925	GBP/USD	1.3956	101.52	101.50	101.91/101.95	102.4/102.48	102.86/102.92	104.14/104.19	105.35/105.44	106.61/106.68	101.78	101.78	101.52	101.69
-0.6986	USD/CHF	0.9191	79.14	79.12	79.56/79.6	80.07/80.11	80.42/80.48	81.59/81.65	84.96/85.04	83.87/83.94	79.40	79.41	79.13	79.45
3.0580	AUD/USD	0.7803	56.76	56.75	57.02/57.05	57.34/57.36	57.55/57.58	58.25/58.28	58.93/58.97	59.61/59.69	56.82	56.83	56.70	56.90
											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	1.2647	57.515	Libor	0.0785	0.1030	0.1465	0.1938	0.2110	0.2820	OTC	72.9475	74.5525	76.2625
1.5500	Swedish Krona	8.4215	8.6350	Fwds % ann	1.2535	4.4682	6.0062	5.6321	5.1555	4.9435	Futures	72.9825	74.5825	76.1525
-	Danish Krone	6.1652	11.795	Mibor OIS	--	3.6600	3.5900	3.6300	3.6800	3.9500	Options	X=72.50	CE 0.74	PE 0.1750
-	S. African Rand	15.060	4.8275											
-	Pak. Rupee (100)	156.90	0.4632		Aluminium	Copper	Zinc	Nickel	Lead	Tin	Index	Last	Previous	
-	Korean Won (100)	1123.6	0.0650	Cash	2203.00	9266.00	2786.00	17802.00	2039.50	25880.00	Nasdaq	12997.75	13358.79	
-	Thai Baht (100)	30.360	2.3950	3- month	2207.00	9227.50	2807.50	17864.00	2054.50	24430.00	Dow Jones	31270.09	31391.52	
-	Singapore Dollar	1.3311	54.640	Import Hedge Strategy: Booked March 40% exposure around 72.60 Spot. 20% at 72.55 Spot. 20% at 72.35.							Shanghai	3517.22	3576.90	
-	HongKong Dollar	7.7579	9.3750								Nikkei	28924.00	29559.10	
-	Indonesian Rupiah	14285	0.5100	Export Hedge Strategy: Booked March 30% at 72.90 Spot, 30% at 73.05 & 20% at 73.45.							BSE Sensex	50818.96	51444.65	
											Nifty	15078.55	15245.60	

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