

Thursday, February 18, 2021

Markets at a glance			USD/INR Forward Premia (Ps.)											LIBOR	USD	EURO	JPY	GBP	CHF	AUD	
	Bid	Ask	Export		%	Import		%	Export		%	Import		%	1 Month	0.1110	-0.5780	-0.0647	0.0399	-0.8000	2.8650
USD/INR	72.6500	72.6600	Feb	1.50	2.51	3.50	5.86		Aug	202.50	5.38	204.50	5.44	3 Month	0.1814	-0.5477	-0.0813	0.0560	-0.7574	2.9570	
			Mar	31.50	4.40	33.50	4.68		Sep	231.50	5.31	233.50	5.36	6 Month	0.1978	-0.5366	-0.0490	0.0759	-0.7082	3.0580	
Call (%)	3.25	3.30	Apr	80.00	6.09	82.00	6.24		Oct	261.00	5.29	263.00	5.33	9 Month	0.5508	0.2936	0.3543	0.7363	0.1430	3.1890	
			May	107.50	5.74	109.50	5.85		Nov	291.00	5.22	293.00	5.26	12 Month	0.2961	-0.4950	0.0418	0.1280	-0.5998	3.3380	
India Benchmark	Price	Yield	Jun	139.50	5.52	141.50	5.60		Dec	320.00	5.17	322.00	5.20	Currency Futures							
	102.85	6.121	Jul	172.00	5.50	174.00	5.57		Jan	351.50	5.16	353.50	5.19		Feb		Mar		Apr		
Index	BSE	NSE	Gold	Silver	Exact month Forwards		EUR/INR	GBP/INR	JPY/INR	AUD/INR	CHF/INR					Bid	Ask	Bid	Ask	Bid	Ask
LTP	51324.69	15118.95	1783.30	27.23		1-Month	88.03/88.07	01.52/01.5	68.95/68.99	56.69/56.72	81.31/81.35	OTC	72.6650	72.6950	72.9650	72.9950	73.4500	73.4800			
Change	-379.14	-89.95	10.65	-0.08		3-Month	89.08/89.12	02.61/02.6	69.73/69.77	57.31/57.33	82.32/82.36	Future	72.6325	72.6350	72.9425	72.9475	73.3800	73.3850			

Crosses against USD											
	Bid	Ask		Bid	Ask		Bid	Ask		Bid	Ask
EUR	1.2068	1.2068	CAD	1.2697	1.26971	NOK	8.4814	8.4825	IDR	14,073	14,073
JPY	105.69	105.73	NZD	1.3871	1.3879	SEK	8.3216	8.3234	SGD	1.3274	1.3277
GBP	1.3926	1.3927	BDT	84.77	84.84	THB	30.01	30.04	MYR	4.0435	4.0435
CHF	0.8973	0.8974	AED	3.6728	3.6736	PHP	48.47	48.57	ZAR	14.5806	14.5835
AUD	0.7773	0.7773	DKK	6.1613	6.1627	KRW	1106.36	1107.36	CNY	6.4695	6.4705



Dollar/rupee ended down on inflows during the second half of the trading session today ahead of extended holiday amid FOMC minutes hinting of extended loss monetary policy in the US.

The euro traded firm today tracking the fall of dollar while the rise on virus infection in europe limited the gains.

The pound too recovered from yesterday's slide. The continued ultra loose policy from the U.S. Fed seems to have a major impact on the Dollar.

Government bond prices extended losses after the Reserve Bank of India has partially devolved 5.15%-2025 and 5.85%-2030 gilts on primary dealers while partially rejects bids on new GS 2061 after market participants demanded very high yield at auction today.

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