

Morning Update

Date: Tuesday, March 9, 2021
Spot Date: Thursday, March 11, 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		73.23	73.22	73.38/73.41	73.8/73.83	74.08/74.11	74.99/75.02	75.85/75.88	76.71/76.74	73.20	73.23	73.08	73.25
-0.5214	EUR/USD	1.1856	86.82	86.80	87.08/87.11	87.56/87.59	87.97/88.01	89.22/89.27	90.42/90.47	91.66/91.72	86.80	86.82	86.65	86.99
-0.0500	USD/JPY	109.19	67.06	67.04	67.20/67.22	67.55/67.58	67.84/67.87	68.74/68.78	69.61/69.65	70.55/70.58	67.07	67.07	66.93	67.48
0.0960	GBP/USD	1.3842	101.36	101.35	101.58/101.62	102.08/102.13	102.52/102.57	103.78/103.84	105.03/105.09	106.25/106.32	101.32	101.37	101.15	101.33
-0.7072	USD/CHF	0.9359	78.22	78.20	78.65/78.69	79.1/79.14	79.48/79.57	80.63/80.73	84.96/85.04	82.97/83.04	78.21	78.22	78.05	78.46
3.0580	AUD/USD	0.7659	56.08	56.07	56.35/56.38	56.63/56.68	56.89/56.92	57.57/57.62	58.24/58.28	58.91/58.95	56.03	56.09	55.95	56.00
											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	1.2653	57.870	Libor	0.0776	0.1060	0.1409	0.1825	0.1963	0.2803	OTC	73.3950	75.0075	76.7275
1.5500	Swedish Krona	8.5681	8.5400	Fwds % ann	1.2474	4.3986	6.0072	5.6046	5.1622	4.9467	Futures	73.4150	74.8675	76.5125
-	Danish Krone	6.2721	11.673	Mibor OIS	--	3.6100	3.5700	3.5600	3.6500	3.9500	Options	X=72.50	CE 0.9950	PE 0.0950
-	S. African Rand	15.501	4.7175											
-	Pak. Rupee (100)	156.80	0.4664		Aluminium	Copper	Zinc	Nickel	Lead	Tin	Index	Last	Previous	
-	Korean Won (100)	1139.5	0.0650	Cash	2152.50	8992.50	2742.50	16115.00	1983.00	26686.00	Nasdaq	12609.16	12920.15	
-	Thai Baht (100)	30.850	2.3700	3- month	2163.50	8971.00	2765.00	16145.00	2001.00	24250.00	Dow Jones	31496.30	31802.44	
-	Singapore Dollar	1.3496	54.255	Import Hedge Strategy: Booked March 40% exposure around 72.60 Spot. 20% at 72.55 Spot. 20% at 72.35.							Shanghai	3415.23	3421.41	
-	HongKong Dollar	7.7669	9.4275								Nikkei	28936.00	28743.25	
-	Indonesian Rupiah	14428	0.5075	Export Hedge Strategy: Booked March 30% at 72.90 Spot, 30% at 73.05 & 20% at 73.45.							BSE Sensex	50829.14	50441.07	
											Nifty	15058.10	14956.20	

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