

## Morning Update

**Date:** Monday, February 8, 2021  
**Spot Date:** Wednesday, February 10, 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>72.83</b>	72.81	72.95/72.98	73.25/73.28	73.74/73.77	74.63/74.66	75.49/75.52	76.39/76.42	72.86	72.86	72.82	72.92
-0.5390	EUR/USD	<b>1.2036</b>	<b>87.65</b>	87.64	87.84/87.87	88.34/88.38	88.87/88.91	90.14/90.18	91.36/91.42	92.68/92.73	87.70	87.71	87.63	87.38
-0.0565	USD/JPY	<b>105.51</b>	<b>69.02</b>	69.01	69.15/69.17	69.52/69.55	69.91/69.94	70.84/70.88	71.73/71.77	72.71/72.78	69.07	69.07	68.99	69.12
0.0689	GBP/USD	<b>1.3728</b>	<b>99.98</b>	99.96	100.15/100.19	100.66/100.71	101.21/101.26	102.48/102.54	103.70/103.76	105.00/105.06	100.06	100.07	99.94	99.84
-0.7220	USD/CHF	<b>0.8998</b>	<b>80.93</b>	80.91	81.24/81.28	81.75/81.79	82.24/82.28	83.46/83.52	84.96/85.04	85.9/85.98	80.97	80.98	80.87	80.78
3.0580	AUD/USD	<b>0.7672</b>	<b>55.88</b>	55.87	56.05/56.09	56.36/56.41	56.66/56.7	57.38/57.43	58.08/58.12	58.79/58.83	55.93	55.94	55.85	55.55
											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	1.2765	57.048	Libor	0.0829	0.1189	0.1556	0.1909	0.2070	0.3041	OTC	72.9450	74.6300	76.3850
1.5500	Swedish Krona	8.3784	8.6875	Fwds % ann	2.5053	3.7580	4.2948	5.7717	5.3198	5.0246	Futures	72.9950	74.6050	76.2800
-	Danish Krone	6.1770	11.785	Mibor	7.3500	3.4600	3.5750	3.5760	3.6000	3.7400	Options	X=73.00	CE 0.2225	PE 0.2425
-	S. African Rand	14.857	4.8975											
-	Pak. Rupee (100)	159.99	0.4548		<b>Aluminium</b>	<b>Copper</b>	<b>Lead</b>	<b>Nickel</b>	<b>Tin</b>	<b>Zinc</b>	<b>Index</b>	<b>Last</b>	<b>Previous</b>	
-	Korean Won (100)	1118.2	0.0650	Cash	2007.50	7936.50	2030.50	17954.00	23985.00	2636.50	<b>Nasdaq</b>	13856.30	13777.74	
-	Thai Baht (100)	30.020	2.4250	3- month	2012.00	7928.50	2045.50	17995.00	23035.00	2655.50	<b>Dow Jones</b>	31148.24	31055.86	
-	Singapore Dollar	1.3333	54.593	<b>Import Hedge Strategy:</b> Book Feb pending exposure around 72.90 Spot.  <b>Export Hedge Strategy:</b> Booked 30% at 73.10/15 Spot.							<b>Shanghai</b>	3533.38	3496.33	
-	HongKong Dollar	7.7525	9.3925								<b>Nikkei</b>	29342.50	28779.19	
-	Indonesian Rupiah	14004	0.5200								<b>BSE Sensex</b>	51315.20	50731.63	
											<b>Nifty</b>	15084.20	14924.25	

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