

Morning Update

Date: Monday, March 1, 2021
Spot Date: Wednesday, March 3, 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		73.34	73.33	73.59/73.62	74.04/74.07	74.3/74.33	75.2/75.23	76.06/76.09	76.91/76.94	73.76	73.77	73.26	73.47
-0.5133	EUR/USD	1.2084	88.62	88.61	89.01/89.04	89.57/89.6	89.95/89.99	91.22/91.26	92.43/92.49	93.67/93.73	89.08	89.09	88.50	89.02
-0.0507	USD/JPY	106.55	68.83	68.82	69.09/69.12	69.47/69.50	69.77/69.81	70.70/70.73	71.57/71.62	72.50/72.56	69.21	69.22	68.78	69.02
0.0828	GBP/USD	1.3981	102.54	102.52	102.90/102.94	103.48/103.53	103.88/103.93	105.16/105.22	106.39/106.45	107.63/107.69	103.05	103.08	102.39	102.38
-0.6932	USD/CHF	0.9083	80.72	80.70	81.16/81.2	81.66/81.7	82.02/82.07	83.21/83.27	84.96/85.04	85.52/85.6	81.18	81.19	80.62	81.16
3.0580	AUD/USD	0.7754	56.87	56.86	57.13/57.16	57.44/57.47	57.66/57.68	58.34/58.42	59/59.08	59.67/59.75	57.11	57.12	56.76	57.35
											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	1.2701	57.740	Libor	0.0840	0.1185	0.1475	0.1884	0.2030	0.2838	OTC	73.5900	75.2000	76.9100
1.5500	Swedish Krona	8.4189	8.7075	Fwds % ann	2.4891	4.4448	6.0079	5.5568	5.1157	4.9093	Futures	73.6450	75.0400	76.6175
-	Danish Krone	6.1530	11.915	Mibor OIS	--	3.6700	3.6100	3.6100	3.6500	3.9000	Options	X=72.50	CE 1.27	PE 0.1450
-	S. African Rand	14.979	4.8925											
-	Pak. Rupee (100)	158.00	0.4638		Aluminium	Copper	Zinc	Nickel	Lead	Tin	Index	Last	Previous	
-	Korean Won (100)	1121.1	0.0650	Cash	2202.50	9172.50	2821.00	18607.00	2107.00	27500.00	Nasdaq	13192.34	13119.43	
-	Thai Baht (100)	30.290	2.4200	3- month	2202.50	9120.50	2836.50	18653.00	2120.00	25875.00	Dow Jones	30932.37	31402.01	
-	Singapore Dollar	1.3298	55.143	Import Hedge Strategy: Booked March 40% exposure around 72.60 Spot. 20% at 72.55 Spot. 20% at 72.35.						Shanghai				
-	HongKong Dollar	7.7566	9.4550											
-	Indonesian Rupiah	14300	0.5125	Export Hedge Strategy: Booked March 30% at 72.90 Spot & 30% at 73.05. Book 20% at 73.45.						Nikkei				
											BSE Sensex	49972.52	49099.99	
											Nifty	14781.75	14529.15	

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