

## Morning Update

Date: **Wednesday, February 3, 2021**  
Spot Date: **Friday, February 5, 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
0.2171	USD/INR		<b>72.94</b>	72.92	73.1/73.13	73.4/73.43	73.87/73.9	74.75/74.78	75.59/75.62	76.47/76.5	72.96	72.97	72.93	72.96
-0.5373	EUR/USD	<b>1.2043</b>	<b>87.84</b>	87.82	88.09/88.15	88.55/88.61	89.12/89.18	90.37/90.44	91.56/91.64	92.86/92.94	87.86	87.88	87.79	88.05
-0.0597	USD/JPY	<b>104.98</b>	<b>69.47</b>	69.46	69.64/69.67	69.98/70.01	70.40/70.43	71.32/71.37	72.21/72.25	73.17/73.22	69.49	69.49	69.42	69.53
0.0473	GBP/USD	<b>1.3663</b>	<b>99.66</b>	99.65	99.90/99.94	100.35/100.40	100.96/101.01	102.22/102.27	103.39/103.45	104.70/104.76	99.72	99.72	99.62	99.90
-0.7226	USD/CHF	<b>0.8977</b>	<b>81.24</b>	81.23	81.56/81.62	81.99/82.05	82.52/82.61	83.76/83.82	84.96/85.04	86.17/86.26	81.27	81.28	81.17	81.41
3.0580	AUD/USD	<b>0.7616</b>	<b>55.55</b>	55.54	55.73/55.76	55.98/56.01	56.32/56.35	57.03/57.07	57.72/57.77	58.4/58.44	55.54	55.58	55.51	55.61
											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	1.2777	57.073	Libor	0.0792	0.1130	0.1522	0.1955	0.2150	0.3055	OTC	73.1000	73.8725	76.4700
1.5500	Swedish Krona	8.3872	8.6900	Fwds % ann	3.5029	3.9315	4.3089	5.5848	5.2114	4.9138	Futures	73.1350	74.6900	76.3000
-	Danish Krone	6.1755	11.808	Mibor	7.3500	3.5000	3.6100	3.5910	3.6400	3.7900	Options	X=73.00	CE 0.37	PE 0.24
-	S. African Rand	14.933	4.8800											
-	Pak. Rupee (100)	159.95	0.4553		Aluminium	Copper	Lead	Nickel	Tin	Zinc	Index	Last	Previous	
-	Korean Won (100)	1113.8	0.0650	Cash	1972.00	7787.00	2000.50	17651.75	24475.00	2545.50	Nasdaq	13612.78	13403.39	
-	Thai Baht (100)	30.010	2.4300	3- month	1967.50	7739.50	2009.50	17615.00	22950.00	2568.00	Dow Jones	30687.48	30211.91	
-	Singapore Dollar	1.3315	54.768	Import Hedge Strategy: Book Feb pending exposure around 72.90 Spot. Export Hedge Strategy: Booked 30% at 73.10/15 Spot.							Shanghai	3537.05	3533.68	
-	HongKong Dollar	7.7508	9.4100								Nikkei	28608.50	28362.17	
-	Indonesian Rupiah	14042	0.5200								BSE Sensex	50278.62	49797.72	
											Nifty	14801.55	14647.85	

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