

Morning Update

Date: Tuesday, February 16, 2021
Spot Date: Thursday, February 18, 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		72.65	72.64	72.7/72.73	73/73.03	73.51/73.54	74.43/74.46	75.33/75.36	76.25/76.28	72.65	72.67	72.63	72.69
-0.5403	EUR/USD	1.2140	88.20	88.18	88.28/88.31	88.82/88.86	89.31/89.34	90.63/90.67	91.9/91.96	93.26/93.32	88.21	88.22	88.16	88.22
-0.0508	USD/JPY	105.59	68.78	68.77	68.85/68.89	69.28/69.30	69.61/69.66	70.57/70.63	71.53/71.57	72.52/72.56	68.77	68.84	68.75	68.96
0.0704	GBP/USD	1.3939	101.27	101.26	101.39/101.41	101.96/102.00	102.46/102.51	103.80/103.86	105.10/105.16	106.46/106.52	101.31	101.33	101.23	101.10
-0.7078	USD/CHF	0.8890	81.71	81.70	82.02/82.08	82.6/82.65	83.05/83.1	84.33/84.38	84.96/85.04	86.88/86.96	81.71	81.73	81.65	81.61
3.0580	AUD/USD	0.7795	56.63	56.62	56.81/56.84	57.17/57.2	57.45/57.48	58.21/58.24	58.93/58.97	59.67/59.72	56.65	56.67	56.60	56.52
											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	1.2621	57.563	Libor	0.0000	0.1058	0.1509	0.1915	0.2049	0.3005	OTC	72.7050	74.4325	76.2500
1.5500	Swedish Krona	8.2692	8.7800	Fwds % ann	2.5118	3.4537	4.3189	6.1382	5.5275	5.2118	Futures	72.7350	74.3500	76.1200
-	Danish Krone	6.1248	11.858	Mibor OIS	--	3.5000	3.6000	3.6100	3.6250	3.7900	Options	X=73.00	CE 0.0800	PE 0.3375
-	S. African Rand	14.417	5.0350											
-	Pak. Rupee (100)	159.00	0.4558		Aluminium	Copper	Lead	Nickel	Tin	Zinc	Index	Last	Previous	
-	Korean Won (100)	1098.9	0.0675	Cash	2079.00	8416.50	2109.50	18612.00	28899.00	2813.50	Nasdaq	14095.47	14025.77	
-	Thai Baht (100)	29.850	2.4325	3- month	2082.50	8391.00	2122.00	18658.00	24151.00	2827.50	Dow Jones	31458.40	31430.70	
-	Singapore Dollar	1.3227	54.913	Import Hedge Strategy: Booked March 20% exposure around 72.60 Spot. Add 20% at 72.60 Spot.							Shanghai	3655.09	3603.49	
-	HongKong Dollar	7.7519	9.3700								Nikkei	30686.50	30084.15	
-	Indonesian Rupiah	13923	0.5225								BSE Sensex	52353.41	52154.13	
											Nifty	15392.40	15314.70	
				Export Hedge Strategy: Book March 30% at 73.10/15 Spot.										

Disclaimer: The information and analysis contained in this document come from sources believed to be reliable and our own internal research; however, no representation or warranty, express or implied, is made as to the fairness, accuracy, completeness or correctness of this information. Nothing contained in this publication shall constitute an offer to sell/purchase or an invitation/ solicitation to do so for any currency, security, commodity or equity. Phillip Services India Pvt. Ltd. accepts no liability whatsoever for any loss, howsoever arising, from any use of this document, its contents or otherwise arising in connection there with. No part of this document can be circulated or reproduced in any form without prior approval of Phillip Services India Pvt. Ltd.