

## Morning Update

**Date:** Monday, March 8, 2021  
**Spot Date:** Wednesday, March 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>72.95</b>   | 72.94   | 73.16/73.19                             | 73.58/73.61    | 73.85/73.88    | 74.77/74.8     | 75.62/75.65    | 76.49/76.52     | 73.15             | 73.16          | 72.94           | 73.01           |
| -0.5196     | EUR/USD                 | <b>1.1910</b>  | <b>86.88</b>   | 86.86   | 87.22/87.25                             | 87.7/87.73     | 88.11/88.15    | 89.36/89.4     | 90.57/90.62    | 91.81/91.86     | 87.07             | 87.08          | 86.85           | 87.10           |
| -0.0523     | USD/JPY                 | <b>108.36</b>  | <b>67.32</b>   | 67.31   | 67.56/67.58                             | 67.91/67.94    | 68.20/68.25    | 69.11/69.15    | 69.99/70.03    | 70.91/70.94     | 67.48             | 67.49          | 67.29           | 67.31           |
| 0.0944      | GBP/USD                 | <b>1.3831</b>  | <b>100.90</b>  | 100.88  | 101.23/101.26                           | 101.73/101.77  | 102.15/102.20  | 103.41/103.47  | 104.62/104.68  | 105.87/105.93   | 101.12            | 101.12         | 100.86          | 100.84          |
| -0.7016     | USD/CHF                 | <b>0.9317</b>  | <b>78.30</b>   | 78.28   | 78.74/78.78                             | 79.17/79.21    | 79.55/79.59    | 80.75/80.79    | 84.96/85.04    | 83.01/83.06     | 78.51             | 78.51          | 78.26           | 78.57           |
| 3.0580      | AUD/USD                 | <b>0.7707</b>  | <b>56.23</b>   | 56.22   | 56.5/56.53                              | 56.77/56.8     | 57.01/57.04    | 57.73/57.77    | 58.37/58.41    | 59.05/59.09     | 56.30             | 56.30          | 56.16           | 56.00           |
|             |                         |                |                |   |   |                |                |                |                |                 | 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         | 1.2646         | 57.678         | Libor   | 0.0776                                  | 0.1033         | 0.1461         | 0.1854         | 0.1959         | 0.2778          | OTC               | 73.1325        | 74.7450         | 76.4650         |
| 1.5500      | Swedish Krona           | 8.5311         | 8.5475         | Fwds % ann  | 2.5014                                  | 4.3478         | 5.9348         | 5.5727         | 5.1609         | 4.9539          | Futures           | 73.1500        | 74.6500         | 76.2900         |
| -           | Danish Krone            | 6.2432         | 11.683         | Mibor OIS   | --                                      | 3.6600         | 3.6100         | 3.5900         | 3.6900         | 3.9550          | Options           | X=72.50        | CE 0.81         | PE 0.13         |
| -           | S. African Rand         | 15.348         | 4.7500         |   |   |                |                |                |                |                 |                   |                |                 |                 |
| -           | Pak. Rupee (100)        | 156.85         | 0.4647         |   | <b>Aluminium</b>                        | <b>Copper</b>  | <b>Zinc</b>    | <b>Nickel</b>  | <b>Lead</b>    | <b>Tin</b>      | <b>Index</b>      | <b>Last</b>    | <b>Previous</b> |                 |
| -           | Korean Won (100)        | 1132.3         | 0.0650         | Cash  | 2185.00                                 | 9021.50        | 2746.50        | 16349.00       | 2023.00        | 26539.00        | <b>Nasdaq</b>     | 12920.15       | 12723.47        |                 |
| -           | Thai Baht (100)         | 30.650         | 2.3800         | 3- month  | 2176.00                                 | 8996.50        | 2767.00        | 16379.00       | 2037.00        | 24255.00        | <b>Dow Jones</b>  | 31496.30       | 30924.14        |                 |
| -           | Singapore Dollar        | 1.3441         | 54.265         | <b>Import Hedge Strategy:</b> Booked March 40% exposure around 72.60 Spot. 20% at 72.55 Spot. 20% at 72.35. |   |                |                |                |                |                 | <b>Shanghai</b>   | 3466.94        | 3501.99         |                 |
| -           | HongKong Dollar         | 7.7662         | 9.3925         |   |   |                |                |                |                |                 | <b>Nikkei</b>     | 28718.00       | 28864.32        |                 |
| -           | Indonesian Rupiah       | 14360          | 0.5075         | <b>Export Hedge Strategy:</b> Booked March 30% at 72.90 Spot, 30% at 73.05 & 20% at 73.45.                  |   |                |                |                |                |                 | <b>BSE Sensex</b> | 50618.12       | 50405.32        |                 |
|             |                         |                |                |   |   |                |                |                |                |                 | <b>Nifty</b>      | 15020.35       | 14938.10        |                 |

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