

Morning Update

Date: Friday, February 26, 2021
Spot Date: Tuesday, March 2, 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
0.2006	USD/INR		73.06	73.03	73.32/73.35	73.76/73.79	74.03/74.06	74.95/74.98	75.82/75.85	76.68/76.71	73.04	73.10	72.95	72.42
-0.5194	EUR/USD	1.2154	88.79	88.75	89.2/89.24	89.75/89.8	90.15/90.19	91.44/91.49	92.67/92.73	93.91/93.98	88.78	88.83	88.68	88.50
-0.0475	USD/JPY	106.17	68.80	68.77	69.12/69.14	69.50/69.53	69.81/69.85	70.75/70.78	71.62/71.68	72.56/72.61	68.82	68.87	68.68	68.26
0.0833	GBP/USD	1.3952	101.92	101.89	102.33/102.37	102.90/102.96	103.32/103.37	104.60/104.66	105.82/105.88	107.06/107.14	102.06	102.10	101.88	102.56
-0.6966	USD/CHF	0.9056	80.66	80.63	81.1/81.15	81.59/81.64	81.94/81.99	83.17/83.22	84.96/85.04	85.56/85.63	80.64	80.68	80.48	79.81
3.0580	AUD/USD	0.7833	57.22	57.20	57.48/57.51	57.78/57.81	58/58.07	58.72/58.75	59.39/59.43	60.05/60.09	57.26	57.29	57.11	57.90
											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	1.2617	57.898	Libor	0.0804	0.1151	0.1495	0.1905	0.2006	0.2803	OTC	73.3150	74.9525	76.6750
1.5500	Swedish Krona	8.3158	8.7825	Fwds % ann	3.3307	4.4794	5.9701	5.5990	5.2088	4.9823	Futures	73.3800	74.8325	76.4300
-	Danish Krone	6.1175	11.940	Mibor OIS	--	3.5000	3.6000	3.6120	3.6325	3.8700	Options	X=72.50	CE 1.01	PE 0.14
-	S. African Rand	15.041	4.8525											
-	Pak. Rupee (100)	157.75	0.4624		Aluminium	Copper	Zinc	Nickel	Lead	Tin	Index	Last	Previous	
-	Korean Won (100)	1124.1	0.0650	Cash	2223.00	9614.50	2894.50	19568.00	215.50	29560.00	Nasdaq	13119.43	13597.97	
-	Thai Baht (100)	30.330	2.4075	3- month	2227.00	9562.50	2906.00	19614.00	2167.00	27310.00	Dow Jones	31402.01	31961.86	
-	Singapore Dollar	1.3282	54.993	Import Hedge Strategy: Booked March 40% exposure around 72.60 Spot. 20% at 72.55 Spot. 20% at 72.35.							Shanghai	3507.89	3585.05	
-	HongKong Dollar	7.7557	9.4200								Nikkei	29148.50	30168.27	
-	Indonesian Rupiah	14250	0.5100								BSE Sensex	49915.71	51039.31	
											Nifty	14735.70	15097.35	
				Export Hedge Strategy: Booked March 30% at 72.90 Spot. Book 30% at 73.05.										

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