

Morning Update

Date: Thursday, February 25, 2021
Spot Date: Monday, March 1, 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
0.1994	USD/INR		72.39	72.38	72.65/72.68	73.07/73.1	73.35/73.38	74.29/74.32	75.17/75.2	76.05/76.08	72.31	72.40	72.31	72.32
-0.5200	EUR/USD	1.2182	88.18	88.16	88.57/88.61	89.11/89.15	89.51/89.55	90.83/90.87	92.08/92.14	93.36/93.42	88.03	88.20	88.02	87.96
-0.0465	USD/JPY	105.87	68.38	68.36	68.65/68.69	69.02/69.05	69.34/69.37	70.29/70.33	71.20/71.24	72.14/72.19	68.27	68.39	68.27	68.39
0.0805	GBP/USD	1.4166	102.54	102.52	102.96/103.01	103.52/103.57	103.94/104.00	105.30/105.36	106.56/106.63	107.86/107.91	102.36	102.58	102.35	102.33
-0.6998	USD/CHF	0.9059	79.88	79.85	80.3/80.38	80.81/80.86	81.15/81.23	82.38/82.48	84.96/85.04	84.75/84.87	79.78	79.92	79.77	79.77
3.0580	AUD/USD	0.7978	57.76	57.75	58.01/58.04	58.33/58.36	58.53/58.56	59.29/59.33	59.99/60.03	60.69/60.73	57.64	57.77	57.61	57.24
											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	1.2498	57.898	Libor	0.0801	0.1145	0.1501	0.1898	0.1994	0.2780	OTC	72.6450	74.2850	76.0400
1.5500	Swedish Krona	8.2638	8.7550	Fwds % ann	1.2604	4.2855	5.6716	5.4421	5.2200	5.0546	Futures	72.6700	74.1925	75.8600
-	Danish Krone	6.1044	11.858	Mibor OIS	--	3.5000	3.6000	3.6000	3.6200	3.8300	Options	X=72.50	CE 0.45	PE 0.30
-	S. African Rand	14.476	4.9975											
-	Pak. Rupee (100)	158.30	0.4567		Aluminium	Copper	Zinc	Nickel	Lead	Tin	Index	Last	Previous	
-	Korean Won (100)	1108.6	0.0650	Cash	2145.50	9286.00	2822.50	19352.00	2103.50	28515.00	Nasdaq	13597.97	13465.20	
-	Thai Baht (100)	30.020	2.4100	3- month	2157.50	9260.50	2835.00	19402.00	2122.00	26565.00	Dow Jones	31961.86	31537.35	
-	Singapore Dollar	1.3176	54.933	Import Hedge Strategy: Booked March 40% exposure around 72.60 Spot. 20% at 72.55 Spot. 20% at 72.35. Export Hedge Strategy: Book March 30% at 72.90 Spot.							Shanghai	3596.41	3564.08	
-	HongKong Dollar	7.7538	9.3350								Nikkei	30124.00	29671.70	
-	Indonesian Rupiah	14090	0.5150								BSE Sensex	51266.85	50781.69	
											Nifty	15135.35	14982.00	

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.