

Morning Update

Date: Thursday, February 18, 2021
Spot Date: Tuesday, February 23, 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
0.1978	USD/INR		72.73	72.71	72.74/72.77	73.04/73.07	73.52/73.55	74.44/74.47	75.33/75.36	76.23/76.26	72.75	72.77	72.72	72.74
-0.5366	EUR/USD	1.2039	87.56	87.53	87.59/87.61	88.13/88.16	88.57/88.6	89.88/89.92	91.14/91.19	92.47/92.53	87.59	87.61	87.54	87.73
-0.0490	USD/JPY	105.87	68.67	68.65	68.71/68.73	69.10/69.13	69.43/69.46	70.39/70.43	71.31/71.34	72.31/72.35	68.73	68.76	68.66	68.62
0.0759	GBP/USD	1.3851	100.74	100.71	100.78/100.80	101.33/101.37	101.79/101.83	103.12/103.18	104.39/104.45	105.73/105.79	100.78	100.81	100.69	100.96
-0.7082	USD/CHF	0.8987	80.88	80.85	81.23/81.27	81.77/81.86	82.22/82.27	83.48/83.53	84.96/85.04	85.89/86.02	80.94	80.96	80.84	81.21
3.0580	AUD/USD	0.7753	56.39	56.37	56.58/56.6	56.94/56.97	57.2/57.22	57.93/57.98	58.67/58.71	59.37/59.41	56.42	56.44	56.37	56.39
											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	1.2702	57.250	Libor	0.0806	0.1110	0.1481	0.1814	0.1978	0.2961	OTC	72.7425	74.4400	76.2375
1.5500	Swedish Krona	8.3248	8.7350	Fwds % ann	2.1956	2.5089	4.3556	6.0631	5.4733	5.1499	Futures	72.7700	74.3900	76.1225
-	Danish Krone	6.1764	11.773	Mibor OIS	--	3.4900	3.5900	3.5900	3.6275	3.7900	Options	X=73.00	CE 0.0575	PE 0.2900
-	S. African Rand	14.644	4.9600											
-	Pak. Rupee (100)	158.85	0.4571		Aluminium	Copper	Lead	Nickel	Tin	Zinc	Index	Last	Previous	
-	Korean Won (100)	1106.3	0.0650	Cash	2096.50	8413.50	2097.00	18704.00	28710.00	2810.00	Nasdaq	14047.50	14095.47	
-	Thai Baht (100)	29.980	2.4250	3- month	2103.50	8401.00	2107.00	18745.00	24620.00	2830.50	Dow Jones	31522.75	31458.40	
-	Singapore Dollar	1.3276	54.765	Import Hedge Strategy: Booked March 40% exposure around 72.60 Spot. Export Hedge Strategy: Book March 30% at 72.90 Spot.							Shanghai	3655.09	3603.49	
-	HongKong Dollar	7.7522	9.3800								Nikkei	30289.50	30467.75	
-	Indonesian Rupiah	14033	0.5175								BSE Sensex	51775.07	52104.17	
											Nifty	15212.95	15313.45	

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