

Morning Update

Date: Wednesday, March 10, 2021
Spot Date: Friday, March 12, 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		72.97	72.94	73.09/73.12	73.51/73.54	73.78/73.81	74.69/74.72	75.55/75.58	76.41/76.44	72.96	72.98	72.89	72.92
-0.5249	EUR/USD	1.1871	86.61	86.57	86.85/86.87	87.3/87.33	87.73/87.77	88.97/89.01	90.16/90.22	91.4/91.45	86.68	86.68	86.58	86.81
-0.0510	USD/JPY	108.88	67.01	66.98	67.15/67.18	67.47/67.50	67.78/67.81	68.67/68.70	69.53/69.57	70.45/70.48	67.04	67.06	66.93	67.09
0.0956	GBP/USD	1.3847	101.03	100.98	101.27/101.33	101.74/101.81	102.18/102.26	103.44/103.48	104.66/104.71	105.90/105.95	101.18	101.18	101.00	101.26
-0.7078	USD/CHF	0.9305	78.41	78.37	78.85/78.89	79.29/79.33	79.65/79.71	80.81/80.88	84.96/85.04	83.16/83.24	78.47	78.47	78.35	78.21
3.0580	AUD/USD	0.7672	55.98	55.95	56.24/56.27	56.53/56.55	56.75/56.79	57.45/57.48	58.11/58.15	58.77/58.81	56.07	56.07	55.95	56.20
											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	1.2679	57.525	Libor	0.0771	0.1071	0.1418	0.1773	0.1895	0.2796	OTC	73.0975	74.6975	76.4100
1.5500	Swedish Krona	8.5281	8.5525	Fwds % ann	3.1267	4.1429	5.9543	5.5601	5.1285	4.9235	Futures	73.1400	74.6500	76.3400
-	Danish Krone	6.2638	11.645	Mibor OIS	--	3.5800	3.5400	3.5400	3.6325	3.9400	Options	X=72.50	CE 0.75	PE 0.12
-	S. African Rand	15.364	4.7450											
-	Pak. Rupee (100)	156.90	0.4645		Aluminium	Copper	Zinc	Nickel	Lead	Tin	Index	Last	Previous	
-	Korean Won (100)	1143.8	0.0650	Cash	2141.00	8895.00	2735.00	15907.00	1956.00	27300.00	Nasdaq	13073.83	12609.16	
-	Thai Baht (100)	30.790	2.3700	3- month	2156.50	8877.00	2757.50	15951.00	1976.50	24340.00	Dow Jones	31832.74	31802.44	
-	Singapore Dollar	1.3482	54.113	Import Hedge Strategy: Booked March 40% exposure around 72.60 Spot. 20% at 72.55 Spot. 20% at 72.35.							Shanghai	3380.43	3359.29	
-	HongKong Dollar	7.7643	9.3975								Nikkei	29038.50	29027.94	
-	Indonesian Rupiah	14415	0.5075	Export Hedge Strategy: Booked March 30% at 72.90 Spot, 30% at 73.05 & 20% at 73.45.							BSE Sensex	51194.36	51025.48	
											Nifty	15133.50	15098.40	

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