

Morning Update

Date: Monday, March 22, 2021
Spot Date: Wednesday, March 24, 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		72.40	72.39	72.45/72.48	72.89/72.92	73.17/73.2	74.12/74.15	75.01/75.04	75.89/75.92	72.48	72.49	72.38	72.51
-0.5223	EUR/USD	1.1899	86.14	86.13	86.26/86.28	86.71/86.74	87.16/87.19	88.45/88.49	89.7/89.75	90.96/91.01	86.22	86.24	86.10	86.25
-0.0492	USD/JPY	108.76	66.56	66.56	66.65/66.66	66.97/67.00	67.29/67.32	68.22/68.25	69.11/69.16	70.04/70.09	66.62	66.64	66.52	66.62
0.1040	GBP/USD	1.3860	100.34	100.33	100.46/100.48	100.94/100.97	101.40/101.45	102.72/102.77	103.98/104.05	105.23/105.32	100.38	100.39	100.25	101.00
-0.7084	USD/CHF	0.9287	77.92	77.91	78.47/78.51	78.83/78.88	79.23/79.27	80.43/80.49	81.6/81.67	82.8/82.87	78.00	78.01	77.87	78.05
3.0580	AUD/USD	0.7729	55.96	55.96	56.28/56.34	56.49/56.56	56.74/56.81	57.47/57.54	58.17/58.24	58.88/58.91	56.03	56.04	55.90	56.22
											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	1.2494	57.943	Libor	0.0769	0.1084	0.1484	0.1969	0.2024	0.2763	OTC	72.4500	74.1125	75.8875
1.5500	Swedish Krona	8.5451	8.4650	Fwds % ann	1.2605	3.7816	6.6093	5.9342	5.4038	5.1590	Futures	72.5050	74.1125	75.8000
-	Danish Krone	6.2483	11.580	Mibor OIS	--	3.6200	3.5800	3.5750	3.6300	3.8400	Options	X=72.50	CE 0.13	PE 0.1350
-	S. African Rand	14.814	4.8825											
-	Pak. Rupee (100)	155.75	0.4643		Aluminium	Copper	Zinc	Nickel	Lead	Tin	Index	Last	Previous	
-	Korean Won (100)	1130.0	0.0650	Cash	2188.00	9036.00	2787.50	16121.00	1917.50	27750.00	Nasdaq	13215.24	13116.17	
-	Thai Baht (100)	30.850	2.3450	3- month	2223.00	9017.50	2798.00	16171.00	1941.00	25350.00	Dow Jones	32627.97	32862.30	
-	Singapore Dollar	1.3418	53.948	Import Hedge Strategy: Booked March 40% exposure around 72.60 Spot. 20% at 72.55 Spot. 20% at 73.35.							Shanghai	3431.15	3404.66	
-	HongKong Dollar	7.7648	9.3225								Nikkei	29207.50	29792.05	
-	Indonesian Rupiah	14430	0.5025	Export Hedge Strategy: Booked March 30% at 72.90 Spot, 30% at 73.05 & 20% at 73.45.							BSE Sensex	49519.71	49858.24	
											Nifty	14642.85	14744.00	

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