

## Morning Update

**Date:** Friday, July 23, 2021  
**Spot Date:** Tuesday, July 27, 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
0.1573	USD/INR		<b>74.40</b>	74.37	74.41/74.44	74.65/74.69	74.89/74.93	75.68/75.72	76.52/76.56	77.5/77.54	74.55	74.57	74.39	74.46
-0.5254	EUR/USD	<b>1.1768</b>	<b>87.55</b>	87.52	87.58/87.59	87.91/87.95	88.27/88.31	89.39/89.44	90.65/90.72	91.86/91.91	87.74	87.77	87.52	87.78
-0.0650	USD/JPY	<b>110.28</b>	<b>67.45</b>	67.42	67.47/67.49	67.70/67.73	67.95/67.98	68.76/68.80	69.67/69.72	70.53/70.58	67.61	67.64	67.43	67.53
0.0885	GBP/USD	<b>1.3756</b>	<b>102.33</b>	102.30	102.36/102.38	102.70/102.75	103.06/103.10	104.18/104.24	105.46/105.53	106.63/106.69	102.56	102.62	102.31	102.36
-0.7158	USD/CHF	<b>0.9201</b>	<b>80.84</b>	80.81	81.14/81.2	81.47/81.52	81.83/81.87	82.93/82.98	84.17/84.23	85.34/85.43	81.03	81.06	80.80	81.10
3.0580	AUD/USD	<b>0.7367</b>	<b>54.81</b>	54.79	54.98/55.01	55.15/55.2	55.36/55.39	55.98/56.02	56.69/56.74	57.33/57.38	54.99	55.01	54.77	54.97
											USDINR			
	<b>Other Currencies</b>	<b>v/s USD</b>	<b>v/s INR</b>		<b>Overnight</b>	<b>1 Month</b>	<b>2 Month</b>	<b>3 Month</b>	<b>6 Month</b>	<b>12 Month</b>		<b>1 Month</b>	<b>6 Month</b>	<b>12 Month</b>
1.3850	Canadian Dollar	1.2571	59.170	Libor	0.0834	0.0893	0.1145	0.1253	0.1573	0.2440	OTC	74.4075	75.6775	77.4975
1.5500	Swedish Krona	8.6868	8.5600	Fwds % ann	3.2684	1.6341	3.5018	3.6957	3.9968	4.4965	Futures	74.4300	75.6800	77.4200
-	Danish Krone	6.3177	11.770	Mibor OIS	--	3.4300	3.4500	3.4900	3.6000	3.8700	Options	X=75.00	CE 0.02	PE 0.59
-	S. African Rand	14.732	5.0475											
-	Pak. Rupee (100)	160.70	0.4621		<b>Aluminium</b>	<b>Copper</b>	<b>Zinc</b>	<b>Nickel</b>	<b>Lead</b>	<b>Tin</b>	<b>Index</b>	<b>Last</b>	<b>Previous</b>	
-	Korean Won (100)	1150.3	0.0650	Cash	2468.50	9417.78	2920.75	18914.50	2420.50	35010.00	<b>Nasdaq</b>	14684.60	14632.00	
-	Thai Baht (100)	32.910	2.2600	3- month	2480.50	9513.50	2948.50	19130.00	2377.50	34500.00	<b>Dow Jones</b>	34822.75	34797.74	
-	Singapore Dollar	1.3596	54.715	<b>Import Hedge Strategy:</b> Booked July exposure partially around 74.40 Spot. Pending open with Stop above 75.00							<b>Shanghai</b>	3549.49	3574.73	
-	HongKong Dollar	7.7706	9.5750								<b>Nikkei</b>	27548.00	27388.16	
-	Indonesian Rupiah	14500	0.5125	<b>Export Hedge Strategy:</b> Booked in parts at 74.30, 74.50 & 74.80.							<b>BSE Sensex</b>	52872.71	52837.21	
											<b>Nifty</b>	15823.65	15824.05	

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