

Morning Update

Date: Wednesday, February 24, 2021
Spot Date: Friday, February 26, 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		72.33	72.32	72.63/72.66	73.12/73.15	73.4/73.43	74.37/74.4	75.28/75.31	76.18/76.21	72.36	72.36	72.32	72.45
-0.5274	EUR/USD	1.2149	87.86	87.84	88.26/88.3	88.94/88.98	89.36/89.4	90.72/90.76	91.99/92.05	93.29/93.35	87.91	87.92	87.84	88.01
-0.0457	USD/JPY	105.51	68.54	68.53	68.84/68.87	69.33/69.36	69.64/69.67	70.62/70.67	71.55/71.59	72.53/72.57	68.60	68.60	68.52	68.81
0.0781	GBP/USD	1.4161	102.41	102.39	102.83/102.88	103.54/103.60	103.98/104.04	105.37/105.43	106.67/106.74	108.01/108.09	102.47	102.49	102.39	102.05
-0.7006	USD/CHF	0.9066	79.77	79.75	80.08/80.12	80.71/80.75	81.11/81.15	82.37/82.42	84.96/85.04	84.9/84.97	79.82	79.83	79.71	80.46
3.0580	AUD/USD	0.7912	57.22	57.21	57.41/57.43	57.81/57.84	58.06/58.09	58.83/58.87	59.56/59.6	60.31/60.35	57.28	57.28	57.20	57.21
												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	1.2579	57.490	Libor	0.0805	0.1176	0.1521	0.1875	0.2038	0.2846	OTC	72.6350	74.3750	76.1800
1.5500	Swedish Krona	8.2793	8.7300	Fwds % ann	2.5230	4.7405	6.4080	5.9888	5.5618	5.3007	Futures	72.3525	73.9225	75.6900
-	Danish Krone	6.1204	11.813	Mibor OIS	--	3.4900	3.5900	3.6000	3.6150	3.8200	Options	X=72.50	CE 0.44	PE 0.29
-	S. African Rand	14.567	4.9600											
-	Pak. Rupee (100)	158.70	0.4555		Aluminium	Copper	Zinc	Nickel	Lead	Tin	Index	Last	Previous	
-	Korean Won (100)	1110.7	0.0650	Cash	2136.50	9158.00	2859.50	19226.00	2129.00	29485.00	Nasdaq	13465.20	13533.05	
-	Thai Baht (100)	30.030	2.4075	3- month	2148.50	9126.00	2877.00	19254.00	2148.00	26975.00	Dow Jones	31537.35	31521.69	
-	Singapore Dollar	1.3197	54.795	Import Hedge Strategy: Booked March 40% exposure around 72.60 Spot. 20% at 72.55 Spot. Add 20% at 72.35. Export Hedge Strategy: Book March 30% at 72.90 Spot.							Shanghai	3579.95	3636.36	
-	HongKong Dollar	7.7539	9.3275								Nikkei	29844.50	30156.03	
-	Indonesian Rupiah	14092	0.5125								BSE Sensex	50109.19	49751.41	
											Nifty	14820.45	14707.80	

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.