

Morning Update

Date: Wednesday, February 17, 2021
Spot Date: Friday, February 19, 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
0.2026	USD/INR		72.84	72.80	72.85/72.88	73.15/73.18	73.64/73.67	74.54/74.57	75.43/75.46	76.34/76.37	72.91	72.92	72.82	72.69
-0.5351	EUR/USD	1.2093	88.08	88.04	88.13/88.15	88.66/88.7	89.11/89.15	90.41/90.46	91.67/91.74	93/93.07	88.14	88.15	88.07	88.34
-0.0497	USD/JPY	105.86	68.80	68.76	68.83/68.85	69.23/69.25	69.55/69.58	70.51/70.54	71.42/71.46	72.40/72.47	68.81	68.84	68.77	69.00
0.0721	GBP/USD	1.3896	101.21	101.16	101.24/101.27	101.80/101.84	102.26/102.31	103.59/103.64	104.85/104.94	106.19/106.29	101.25	101.27	101.15	101.23
-0.7080	USD/CHF	0.8926	81.56	81.53	81.9/81.94	82.46/82.5	82.89/82.94	84.15/84.21	84.96/85.04	86.63/86.72	81.61	81.63	81.52	81.80
3.0580	AUD/USD	0.7757	56.49	56.47	56.67/56.7	57.02/57.05	57.29/57.32	58.04/58.07	58.76/58.8	59.48/59.52	56.51	56.52	56.45	56.61
											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	1.2688	57.400	Libor	0.0815	0.1083	0.1538	0.1886	0.2026	0.3026	OTC	72.8575	74.5475	76.3400
1.5500	Swedish Krona	8.3017	8.7700	Fwds % ann	2.5055	2.8187	4.3000	6.0207	5.4316	5.1206	Futures	72.8825	74.4475	76.1775
-	Danish Krone	6.1480	11.843	Mibor OIS	--	3.5100	3.6100	3.5900	3.6100	3.7900	Options	X=73.00	CE 0.1275	PE 0.1750
-	S. African Rand	14.681	4.9575											
-	Pak. Rupee (100)	159.53	0.4563		Aluminium	Copper	Lead	Nickel	Tin	Zinc	Index	Last	Previous	
-	Korean Won (100)	1105.1	0.0650	Cash	2077.00	8439.50	2111.50	18615.00	27760.00	2819.00	Nasdaq	14047.50	14095.47	
-	Thai Baht (100)	29.960	2.4300	3- month	2086.00	8419.00	2122.50	18654.00	24237.00	2837.50	Dow Jones	31522.75	31458.40	
-	Singapore Dollar	1.3277	54.845	Import Hedge Strategy: Booked March 40% exposure around 72.60 Spot. Export Hedge Strategy: Book March 30% at 73.10/15 Spot.							Shanghai	3655.09	3603.49	
-	HongKong Dollar	7.7523	9.3950								Nikkei	30289.50	30467.75	
-	Indonesian Rupiah	13994	0.5200								BSE Sensex	51775.07	52104.17	
											Nifty	15212.95	15313.45	

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