

Morning Update

Date: Friday, March 5, 2021
Spot Date: Tuesday, March 9, 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
0.2033	USD/INR		72.85	72.82	73.04/73.07	73.45/73.48	73.72/73.75	74.6/74.63	75.44/75.47	76.29/76.32	72.96	72.99	72.81	72.83
-0.5211	EUR/USD	1.1959	87.12	87.07	87.42/87.46	87.91/87.95	88.31/88.35	89.54/89.58	90.72/90.78	91.94/92	87.24	87.28	87.05	87.63
-0.0532	USD/JPY	108.04	67.43	67.40	67.68/67.71	68.03/68.05	68.32/68.35	69.19/69.24	70.06/70.10	70.96/71.00	67.50	67.54	67.36	67.85
0.0969	GBP/USD	1.3886	101.16	101.11	101.48/101.52	101.98/102.03	102.40/102.44	103.64/103.69	104.82/104.89	106.05/106.10	101.40	101.44	101.10	101.43
-0.7042	USD/CHF	0.9287	78.43	78.39	78.82/78.87	79.29/79.33	79.65/79.69	80.79/80.85	84.96/85.04	83.03/83.11	78.52	78.56	78.34	78.93
3.0580	AUD/USD	0.7712	56.18	56.16	56.43/56.45	56.72/56.75	56.94/56.97	57.62/57.66	58.27/58.31	58.92/58.97	56.25	56.28	56.10	56.62
											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	1.2662	57.530	Libor	0.0781	0.1035	0.1454	0.1755	0.2033	0.2838	OTC	73.0300	74.5950	76.2825
1.5500	Swedish Krona	8.5046	8.5625	Fwds % ann	4.2576	4.1551	5.7071	5.4001	5.0018	4.8337	Futures	73.0675	74.5500	76.1525
-	Danish Krone	6.2172	11.715	Mibor OIS	--	3.6600	3.6000	3.6000	3.6800	3.9300	Options	X=72.50	CE 0.7850	PE 0.1550
-	S. African Rand	15.325	4.7500											
-	Pak. Rupee (100)	156.68	0.4645		Aluminium	Copper	Zinc	Nickel	Lead	Tin	Index	Last	Previous	
-	Korean Won (100)	1126.3	0.0650	Cash	2169.00	8786.50	2734.50	16144.00	2014.50	25000.00	Nasdaq	12723.47	12997.75	
-	Thai Baht (100)	30.430	2.3925	3- month	2177.50	8757.00	2751.50	16191.00	2032.00	23700.00	Dow Jones	30924.14	31270.09	
-	Singapore Dollar	1.3379	54.438	Import Hedge Strategy: Booked March 40% exposure around 72.60 Spot. 20% at 72.55 Spot. 20% at 72.35.							Shanghai	3482.01	3503.49	
-	HongKong Dollar	7.7599	9.3875								Nikkei	28648.00	28930.11	
-	Indonesian Rupiah	14300	0.5075	Export Hedge Strategy: Booked March 30% at 72.90 Spot, 30% at 73.05 & 20% at 73.45.							BSE Sensex	50718.90	50846.08	
											Nifty	15002.20	15080.75	

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