

## Morning Update

**Date:** Wednesday, March 17, 2021  
**Spot Date:** Friday, March 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
	USD/INR		<b>72.54</b>	72.54	72.65/72.68	73.05/73.08	73.33/73.36	74.25/74.28	75.13/75.16	75.99/76.02	72.57	72.59	72.53	72.55
-0.5240	EUR/USD	<b>1.1904</b>	<b>86.35</b>	86.34	86.53/86.58	86.97/87.01	87.4/87.47	88.67/88.73	89.9/89.98	91.13/91.22	86.36	86.38	86.33	86.56
-0.0515	USD/JPY	<b>109.11</b>	<b>66.49</b>	66.48	66.61/66.63	66.93/66.95	67.22/67.26	68.13/68.16	69.01/69.06	69.93/69.98	66.52	66.53	66.45	66.42
0.1011	GBP/USD	<b>1.3893</b>	<b>100.79</b>	100.78	101.00/101.03	101.46/101.50	101.90/101.94	103.19/103.25	104.44/104.50	105.68/105.75	100.82	100.85	100.75	100.36
-0.7116	USD/CHF	<b>0.9255</b>	<b>78.38</b>	78.37	78.83/78.87	79.24/79.29	79.67/79.71	80.83/80.89	81.99/82.07	83.22/83.3	78.39	78.41	78.32	78.21
3.0580	AUD/USD	<b>0.7735</b>	<b>56.11</b>	56.11	56.39/56.42	56.64/56.67	56.9/56.93	57.6/57.66	58.28/58.32	58.96/59	56.13	56.14	56.09	56.04
											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	1.2451	58.260	Libor	0.0785	0.1081	0.1403	0.1900	0.1979	0.2808	OTC	72.6425	74.2475	75.9825
1.5500	Swedish Krona	8.5003	8.5300	Fwds % ann	1.2578	4.1921	6.0783	5.6052	5.1984	5.0014	Futures	72.6550	74.2350	75.9500
-	Danish Krone	6.2455	11.613	Mibor OIS	--	3.6100	3.5700	3.5700	3.6400	3.8800	Options	X=72.50	CE 0.3325	PE 0.15
-	S. African Rand	14.893	4.8675											
-	Pak. Rupee (100)	156.16	0.4640		<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)	1131.0	0.0650	Cash	2174.50	8965.50	2802.50	16131.00	1943.50	26874.00	<b>Nasdaq</b>	13471.57	13459.71	
-	Thai Baht (100)	30.810	2.3525	3- month	2201.00	8956.50	2822.50	16181.00	1965.50	25220.00	<b>Dow Jones</b>	32825.95	32953.46	
-	Singapore Dollar	1.3463	53.875	<b>Import Hedge Strategy:</b> Booked March 40% exposure around 72.60 Spot. 20% at 72.55 Spot. 20% at 72.35.						<b>Shanghai</b>				
-	HongKong Dollar	7.7657	9.3400							<b>Nikkei</b>				
-	Indonesian Rupiah	14455	0.5025	<b>Export Hedge Strategy:</b> Booked March 30% at 72.90 Spot, 30% at 73.05 & 20% at 73.45.						<b>BSE Sensex</b>				
										<b>Nifty</b>				

**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.