

## Morning Update

**Date:** Thursday, February 11, 2021  
**Spot Date:** Monday, February 15, 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>72.79</b>	72.76	72.88/72.91	73.18/73.21	73.69/73.72	74.6/74.63	75.48/75.51	76.39/76.42	72.80	72.82	72.78	72.84
-0.5406	EUR/USD	<b>1.2122</b>	<b>88.23</b>	88.19	88.36/88.39	88.9/88.94	89.41/89.45	90.7/90.75	91.96/92.01	93.31/93.38	88.26	88.28	88.22	88.29
-0.0525	USD/JPY	<b>104.60</b>	<b>69.59</b>	69.56	69.66/69.68	70.06/70.09	70.44/70.48	71.39/71.43	72.32/72.36	73.33/73.37	69.61	69.63	69.56	69.56
0.0716	GBP/USD	<b>1.3847</b>	<b>100.79</b>	100.75	100.93/100.99	101.48/101.52	102.01/102.09	103.32/103.40	104.55/104.61	105.94/105.99	100.81	100.84	100.77	100.83
-0.7128	USD/CHF	<b>0.8900</b>	<b>81.77</b>	81.73	82.1/82.15	82.64/82.69	83.15/83.21	84.4/84.46	84.96/85.04	86.87/86.96	81.79	81.81	81.73	81.73
3.0580	AUD/USD	<b>0.7735</b>	<b>56.30</b>	56.28	56.49/56.53	56.82/56.86	57.13/57.17	57.87/57.91	58.57/58.62	59.3/59.35	56.31	56.33	56.29	56.26
											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	1.2692	57.345	Libor	0.0799	0.1095	0.1536	0.2009	0.2080	0.3051	OTC	72.8650	74.5900	76.3825
1.5500	Swedish Krona	8.3134	8.7500	Fwds % ann	1.2534	3.8854	4.4011	6.1985	5.5086	5.1632	Futures	72.9025	74.5300	76.3000
-	Danish Krone	6.1343	11.865	Mibor OIS	--	3.5100	3.6000	3.6100	3.6300	3.7900	Options	X=73.00	CE 0.1700	PE 0.2575
-	S. African Rand	14.725	4.9400											
-	Pak. Rupee (100)	159.28	0.4567		<b>Aluminium</b>	<b>Copper</b>	<b>Lead</b>	<b>Nickel</b>	<b>Tin</b>	<b>Zinc</b>	<b>Index</b>	<b>Last</b>	<b>Previous</b>	
-	Korean Won (100)	1104.3	0.0650	Cash	2070.50	8279.50	2082.00	18484.00	25458.00	2702.00	<b>Nasdaq</b>	13972.53	14007.70	
-	Thai Baht (100)	29.920	2.4325	3- month	2073.00	8274.00	2094.50	18534.00	23240.00	2722.00	<b>Dow Jones</b>	31437.80	31375.83	
-	Singapore Dollar	1.3255	54.910	<b>Import Hedge Strategy:</b> Book Feb pending exposure around 72.90 Spot. <b>Export Hedge Strategy:</b> Booked 30% at 73.10/15 Spot.							<b>Shanghai</b>	3655.09	3603.49	
-	HongKong Dollar	7.7525	9.3900								<b>Nikkei</b>	29562.93	29505.93	
-	Indonesian Rupiah	13998	0.5200								<b>BSE Sensex</b>	51448.44	51309.39	
											<b>Nifty</b>	15148.70	15106.50	

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