

Morning Update

Date: Monday, February 15, 2021
Spot Date: Wednesday, February 17, 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		72.60	72.59	72.67/72.7	72.97/73	73.49/73.52	74.41/74.44	75.3/75.33	76.21/76.24	72.61	72.63	72.60	72.74
-0.5427	EUR/USD	1.2135	88.10	88.10	88.22/88.25	88.76/88.81	89.26/89.31	90.57/90.63	91.84/91.91	93.2/93.26	88.10	88.12	88.08	88.05
-0.0512	USD/JPY	105.04	69.11	69.11	69.20/69.22	69.60/69.63	69.96/69.99	70.93/70.96	71.85/71.89	72.86/72.89	69.12	69.15	69.09	69.25
0.0704	GBP/USD	1.3898	100.90	100.89	101.01/101.04	101.59/101.64	102.09/102.14	103.43/103.49	104.70/104.79	106.06/106.16	100.90	100.94	100.89	100.27
-0.7116	USD/CHF	0.8909	81.46	81.45	81.82/81.87	82.41/82.46	82.85/82.9	84.13/84.19	84.96/85.04	86.62/86.74	81.48	81.51	81.45	81.51
3.0580	AUD/USD	0.7784	56.51	56.51	56.7/56.73	57.07/57.09	57.34/57.37	58.1/58.14	58.82/58.86	59.55/59.6	56.48	56.52	56.48	56.20
											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	1.2667	57.318	Libor	0.0796	0.1074	0.1508	0.1938	0.2008	0.2998	OTC	72.6675	74.4050	76.2100
1.5500	Swedish Krona	8.2823	8.7600	Fwds % ann	1.2522	3.7692	4.3675	6.1774	5.5650	5.2139	Futures	72.7000	74.3400	76.0700
-	Danish Krone	6.1276	11.845	Mibor OIS	--	3.5000	3.6000	3.6040	3.6087	3.7800	Options	X=73.00	CE 0.0825	PE 0.3750
-	S. African Rand	14.491	5.0075											
-	Pak. Rupee (100)	158.65	0.4570		Aluminium	Copper	Lead	Nickel	Tin	Zinc	Index	Last	Previous	
-	Korean Won (100)	1102.2	0.0650	Cash	2076.00	8270.50	2116.50	18363.00	25290.00	2793.50	Nasdaq	14095.47	14025.77	
-	Thai Baht (100)	29.830	2.4325	3- month	2081.00	8251.00	2123.00	18404.00	23443.00	2807.00	Dow Jones	31458.40	31430.70	
-	Singapore Dollar	1.3228	54.875	Import Hedge Strategy: Book March 20% exposure around 72.60 Spot. Export Hedge Strategy: Book 30% at 73.10/15 Spot.							Shanghai	3655.09	3603.49	
-	HongKong Dollar	7.7526	9.3650								Nikkei	30025.50	29520.07	
-	Indonesian Rupiah	13910	0.5225								BSE Sensex	52032.97	51544.30	
											Nifty	15295.40	15163.30	

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