

Morning Update

Date: Thursday, February 4, 2021
Spot Date: Monday, February 8, 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
0.2238	USD/INR		72.90	72.88	73.05/73.08	73.34/73.37	73.82/73.85	74.71/74.74	75.56/75.59	76.44/76.47	72.92	72.93	72.90	72.96
-0.5397	EUR/USD	1.2016	87.60	87.57	87.8/87.83	88.28/88.31	88.81/88.85	90.08/90.12	91.29/91.34	92.57/92.63	87.65	87.67	87.57	87.67
-0.0570	USD/JPY	105.13	69.34	69.32	69.49/69.51	69.84/69.87	70.24/70.27	71.16/71.20	72.05/72.10	73.03/73.08	69.36	69.39	69.31	69.40
0.0491	GBP/USD	1.3607	99.20	99.17	99.39/99.43	99.84/99.89	100.41/100.46	101.69/101.75	102.88/102.95	104.19/104.25	99.28	99.30	99.15	99.50
-0.7208	USD/CHF	0.9000	80.99	80.96	81.31/81.36	81.75/81.8	82.3/82.36	83.52/83.59	84.96/85.04	85.92/86	81.02	81.06	80.95	81.12
3.0580	AUD/USD	0.7628	55.60	55.59	55.79/55.83	56.06/56.09	56.39/56.46	57.11/57.15	57.78/57.82	58.48/58.52	55.61	55.63	55.55	55.53
											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	1.2801	56.943	Libor	0.0829	0.1133	0.1606	0.1951	0.2238	0.3060	OTC	73.0475	73.8175	76.4375
1.5500	Swedish Krona	8.4158	8.6575	Fwds % ann	2.5028	4.0325	4.3186	5.6551	5.2528	4.9566	Futures	73.0650	74.6475	76.3000
-	Danish Krone	6.1893	11.775	Mibor	7.3500	3.5000	3.6100	3.5910	3.6400	3.7900	Options	X=73.00	CE 0.32	PE 0.24
-	S. African Rand	14.972	4.8675											
-	Pak. Rupee (100)	159.99	0.4550		Aluminium	Copper	Lead	Nickel	Tin	Zinc	Index	Last	Previous	
-	Korean Won (100)	1119.0	0.0650	Cash	1973.00	7832.50	2008.00	17623.00	24600.00	2585.00	Nasdaq	13610.54	13612.78	
-	Thai Baht (100)	30.010	2.4275	3- month	1972.00	7821.00	2022.00	17663.00	22915.00	2607.50	Dow Jones	30723.60	30687.48	
-	Singapore Dollar	1.3345	54.623	Import Hedge Strategy: Book Feb pending exposure around 72.90 Spot. Export Hedge Strategy: Booked 30% at 73.10/15 Spot.							Shanghai	3481.45	3517.31	
-	HongKong Dollar	7.7519	9.4050								Nikkei	28371.00	28646.50	
-	Indonesian Rupiah	14015	0.5200								BSE Sensex	50123.30	50255.75	
											Nifty	14740.30	14789.95	

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.