

Morning Update

Date: Tuesday, March 16, 2021
Spot Date: Thursday, March 18, 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		72.49	72.49	72.6/72.63	73/73.03	73.28/73.31	74.19/74.22	75.07/75.1	75.93/75.96	72.49	72.52	72.39	72.47
-0.5229	EUR/USD	1.1932	86.50	86.49	86.69/86.71	87.13/87.16	87.56/87.59	88.82/88.86	90.04/90.09	91.25/91.31	86.51	86.52	86.41	86.39
-0.0518	USD/JPY	109.15	66.42	66.41	66.52/66.56	66.85/66.89	67.16/67.18	68.04/68.09	68.94/68.97	69.83/69.87	66.41	66.43	66.29	66.42
0.0971	GBP/USD	1.3868	100.53	100.52	100.72/100.76	101.18/101.23	101.62/101.67	102.91/102.97	104.13/104.18	105.34/105.40	100.54	100.57	100.40	100.98
-0.7078	USD/CHF	0.9267	78.22	78.21	78.69/78.72	79.05/79.13	79.45/79.52	80.67/80.72	84.96/85.04	82.96/83.05	78.24	78.25	78.11	77.95
3.0580	AUD/USD	0.7747	56.16	56.15	56.45/56.47	56.69/56.72	56.94/56.96	57.66/57.69	58.33/58.37	58.99/59.03	56.18	56.20	56.10	56.14
											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	1.2482	58.073	Libor	0.0780	0.1075	0.1380	0.1820	0.1975	0.2810	OTC	72.5975	74.1950	75.9325
1.5500	Swedish Krona	8.5148	8.5100	Fwds % ann	1.2583	4.0658	5.9703	5.5653	5.1623	4.9903	Futures	72.6300	74.2175	75.9500
-	Danish Krone	6.2301	11.630	Mibor OIS	--	3.6200	3.5700	3.5700	3.6600	3.9200	Options	X=72.50	CE 0.33	PE 0.19
-	S. African Rand	14.856	4.8775											
-	Pak. Rupee (100)	156.60	0.4620		Aluminium	Copper	Zinc	Nickel	Lead	Tin	Index	Last	Previous	
-	Korean Won (100)	1129.2	0.0650	Cash	2184.50	9147.50	2815.00	16167.00	1936.00	26532.00	Nasdaq	13459.71	13319.87	
-	Thai Baht (100)	30.700	2.3600	3- month	2166.00	9123.00	2833.50	16231.00	1962.00	25265.00	Dow Jones	32953.46	32778.64	
-	Singapore Dollar	1.3443	53.903	Import Hedge Strategy: Booked March 40% exposure around 72.60 Spot. 20% at 72.55 Spot. 20% at 72.35.							Shanghai	3435.50	3419.95	
-	HongKong Dollar	7.7644	9.3350								Nikkei	29924.50	29766.97	
-	Indonesian Rupiah	14408	0.5025	Export Hedge Strategy: Booked March 30% at 72.90 Spot, 30% at 73.05 & 20% at 73.45.							BSE Sensex	50643.33	50395.08	
											Nifty	14993.20	14929.50	

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.