

Morning Update

Date: Tuesday, July 20, 2021
Spot Date: Thursday, July 22, 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
0.1518	USD/INR		74.86	74.84	74.91/74.94	75.15/75.19	75.4/75.44	76.21/76.25	77.05/77.09	78/78.04	74.95	74.95	74.86	74.87
-0.5251	EUR/USD	1.1782	88.20	88.17	88.28/88.31	88.63/88.67	88.99/89.03	90.14/90.19	91.39/91.44	92.57/92.64	88.37	88.37	88.20	88.18
-0.0668	USD/JPY	109.51	68.36	68.34	68.44/68.46	68.68/68.72	68.94/68.97	69.76/69.80	70.67/70.72	71.53/71.58	68.49	68.50	68.34	68.23
0.0989	GBP/USD	1.3660	102.26	102.23	102.36/102.38	102.70/102.75	103.07/103.13	104.21/104.27	105.45/105.52	106.62/106.69	102.40	102.44	102.26	102.78
-0.7160	USD/CHF	0.9192	81.41	81.38	81.76/81.81	82.1/82.15	82.47/82.52	83.57/83.63	84.8/84.86	85.95/86.02	81.61	81.63	81.39	81.30
3.0580	AUD/USD	0.7322	54.81	54.79	55.01/55.04	55.2/55.23	55.41/55.45	56.03/56.07	56.72/56.77	57.35/57.4	54.87	54.91	54.78	55.09
											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	1.2771	58.603	Libor	0.0860	0.0853	0.1124	0.1343	0.1518	0.2416	OTC	74.9025	76.2000	77.9900
1.5500	Swedish Krona	8.7000	8.6025	Fwds % ann	3.6562	2.9598	3.6250	3.7799	4.0573	4.4614	Futures	74.9300	76.2000	77.9100
-	Danish Krone	6.3126	11.858	Mibor OIS	--	3.4300	3.4500	3.4900	3.6000	3.8700	Options	X=75.00	CE 0.18	PE 0.23
-	S. African Rand	14.574	5.1350											
-	Pak. Rupee (100)	160.70	0.4650		Aluminium	Copper	Zinc	Nickel	Lead	Tin	Index	Last	Previous	
-	Korean Won (100)	1150.9	0.0650	Cash	2405.00	9188.50	2961.75	18450.50	2281.50	34180.00	Nasdaq	14275.00	14427.20	
-	Thai Baht (100)	32.820	2.2800	3- month	2435.50	9271.00	2970.00	18505.00	2291.50	33375.00	Dow Jones	33963.29	34687.85	
-	Singapore Dollar	1.3668	54.743	Import Hedge Strategy: Booked July exposure partially around 74.40 Spot. Pending open with Stop above 75.00							Shanghai	3522.64	3539.12	
-	HongKong Dollar	7.7718	9.6325								Nikkei	27450.50	27652.74	
-	Indonesian Rupiah	14515	0.5150	Export Hedge Strategy: Booked in parts at 74.30, 74.50 & 74.80.							BSE Sensex	52119.94	52553.40	
											Nifty	15592.85	15752.40	

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