

Morning Update

Date: Tuesday, February 9, 2021
Spot Date: Thursday, February 11, 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		72.86	72.86	72.98/73.01	73.28/73.31	73.79/73.82	74.7/74.73	75.58/75.61	76.48/76.51	72.88	72.88	72.86	72.96
-0.5391	EUR/USD	1.2078	87.99	87.98	88.18/88.2	88.69/88.72	89.23/89.26	90.52/90.57	91.77/91.81	93.1/93.16	88.03	88.04	87.98	87.74
-0.0588	USD/JPY	104.87	69.47	69.47	69.61/69.64	69.99/70.02	70.40/70.43	71.35/71.39	72.26/72.30	73.26/73.30	69.51	69.51	69.44	69.08
0.0691	GBP/USD	1.3779	100.39	100.39	100.59/100.62	101.11/101.15	101.67/101.72	102.98/103.03	104.22/104.28	105.57/105.63	100.40	100.43	100.37	99.99
-0.7172	USD/CHF	0.8963	81.28	81.27	81.61/81.67	82.11/82.17	82.62/82.67	83.88/83.94	84.96/85.04	86.34/86.44	81.30	81.32	81.22	80.99
3.0580	AUD/USD	0.7727	56.31	56.30	56.5/56.53	56.8/56.83	57.11/57.14	57.86/57.9	58.57/58.61	59.28/59.32	56.32	56.33	56.27	55.91
											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	1.2727	57.238	Libor	0.0813	0.1205	0.1559	0.1954	0.2075	0.3064	OTC	72.9750	74.7000	76.4800
1.5500	Swedish Krona	8.3668	8.7050	Fwds % ann	1.2522	3.8396	4.3564	5.9397	5.4535	5.1218	Futures	73.0000	74.6150	76.2950
-	Danish Krone	6.1576	11.830	Mibor OIS	--	3.5000	3.6100	3.6050	3.6300	3.8100	Options	X=73.00	CE 0.2250	PE 0.2125
-	S. African Rand	14.801	4.9200											
-	Pak. Rupee (100)	159.10	0.4575		Aluminium	Copper	Lead	Nickel	Tin	Zinc	Index	Last	Previous	
-	Korean Won (100)	1115.4	0.0650	Cash	2025.50	8007.00	2052.50	18067.00	24100.00	2640.50	Nasdaq	13987.64	13856.30	
-	Thai Baht (100)	29.950	2.4300	3- month	2027.50	7992.00	2064.00	18102.00	23100.00	2661.50	Dow Jones	31385.76	31148.24	
-	Singapore Dollar	1.3301	54.775	Import Hedge Strategy: Book Feb pending exposure around 72.90 Spot. Export Hedge Strategy: Booked 30% at 73.10/15 Spot.							Shanghai	3532.45	3575.66	
-	HongKong Dollar	7.7522	9.4000								Nikkei	29388.50	29403.00	
-	Indonesian Rupiah	14002	0.5200								BSE Sensex	51348.77	51524.88	
											Nifty	15115.80	15160.50	

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