

Morning Update

Date: Friday, March 12, 2021
Spot Date: Tuesday, March 16, 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		72.67	72.65	72.78/72.81	73.19/73.22	73.45/73.48	74.38/74.41	75.25/75.28	76.11/76.14	72.67	72.73	72.64	72.91
-0.5254	EUR/USD	1.1957	86.89	86.86	87.1/87.13	87.55/87.59	87.98/88.02	89.24/89.28	90.46/90.52	91.7/91.76	86.94	87.02	86.86	86.76
-0.0520	USD/JPY	108.83	66.78	66.75	66.94/66.96	67.27/67.30	67.57/67.59	68.47/68.51	69.34/69.38	70.27/70.30	66.85	66.92	66.72	67.08
0.0996	GBP/USD	1.3967	101.50	101.46	101.74/101.77	102.21/102.25	102.65/102.70	103.94/103.99	105.16/105.22	106.42/106.47	101.59	101.68	101.45	101.35
-0.7106	USD/CHF	0.9272	78.37	78.34	78.78/78.84	79.23/79.27	79.61/79.65	80.78/80.83	84.96/85.04	83.11/83.16	78.43	78.50	78.32	78.37
3.0580	AUD/USD	0.7770	56.47	56.45	56.73/56.76	57/57.03	57.24/57.26	57.95/57.99	58.62/58.66	59.3/59.35	56.56	56.61	56.44	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	1.2551	57.893	Libor	0.0781	0.1060	0.1373	0.1839	0.1928	0.2773	OTC	72.7900	74.3950	76.1250
1.5500	Swedish Krona	8.4686	8.5775	Fwds % ann	2.5117	4.0187	5.8598	5.4703	5.1558	4.9710	Futures	72.8250	74.3475	76.1150
-	Danish Krone	6.2181	11.683	Mibor OIS	--	3.6100	3.5500	3.5500	3.6500	3.9300	Options	X=72.50	CE 0.46	PE 0.16
-	S. African Rand	14.908	4.8700											
-	Pak. Rupee (100)	157.00	0.4623		Aluminium	Copper	Zinc	Nickel	Lead	Tin	Index	Last	Previous	
-	Korean Won (100)	1131.2	0.0650	Cash	2159.00	9062.50	2784.00	16434.00	1934.50	30995.00	Nasdaq	13398.67	13068.83	
-	Thai Baht (100)	30.670	2.3700	3- month	2181.50	9048.00	2810.00	16467.00	1960.50	26100.00	Dow Jones	32485.59	32397.02	
-	Singapore Dollar	1.3428	54.120	Import Hedge Strategy: Booked March 40% exposure around 72.60 Spot. 20% at 72.55 Spot. 20% at 72.35.							Shanghai	3446.22	3436.83	
-	HongKong Dollar	7.7604	9.3650								Nikkei	29684.00	29211.64	
-	Indonesian Rupiah	14370	0.5050	Export Hedge Strategy: Booked March 30% at 72.90 Spot, 30% at 73.05 & 20% at 73.45.							BSE Sensex	51603.62	51279.51	
											Nifty	15265.30	15174.80	

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