

## Morning Update

Date: **Wednesday, February 10, 2021**  
Spot Date: **Friday, February 12, 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		<b>72.86</b>	72.85	72.96/72.99	73.27/73.3	73.79/73.82	74.7/74.73	75.58/75.61	76.48/76.51	72.87	72.87	72.85	72.89
-0.5406	EUR/USD	<b>1.2129</b>	<b>88.36</b>	88.35	88.52/88.56	89.04/89.09	89.59/89.63	90.89/90.94	92.15/92.2	93.49/93.54	88.38	88.39	88.34	88.26
-0.0528	USD/JPY	<b>104.56</b>	<b>69.68</b>	69.67	69.80/69.82	70.18/70.21	70.59/70.62	71.54/71.58	72.47/72.51	73.47/73.50	69.69	69.70	69.65	69.68
0.0686	GBP/USD	<b>1.3822</b>	<b>100.70</b>	100.69	100.88/100.91	101.42/101.46	101.97/102.02	103.28/103.33	104.54/104.60	105.87/105.94	100.74	100.75	100.69	100.43
-0.7144	USD/CHF	<b>0.8915</b>	<b>81.71</b>	81.70	82.03/82.1	82.54/82.58	83.08/83.12	84.33/84.39	84.96/85.04	86.85/86.93	81.73	81.74	81.65	81.60
3.0580	AUD/USD	<b>0.7738</b>	<b>56.38</b>	56.38	56.57/56.6	56.88/56.91	57.21/57.24	57.95/57.98	58.66/58.7	59.39/59.43	56.41	56.41	56.37	56.37
											USDINR			
	<b>Other Currencies</b>	<b>v/s USD</b>	<b>v/s INR</b>		<b>Overnight</b>	<b>1 Month</b>	<b>2 Month</b>	<b>3 Month</b>	<b>6 Month</b>	<b>12 Month</b>		<b>1 Month</b>	<b>6 Month</b>	<b>12 Month</b>
1.3850	Canadian Dollar	1.2695	57.378	Libor	0.0799	0.1159	0.1565	0.2025	0.2080	0.3056	OTC	72.9625	74.6975	76.4850
1.5500	Swedish Krona	8.3157	8.7550	Fwds % ann	1.2521	3.8456	4.3955	6.0814	5.4934	5.1515	Futures	72.9975	74.6025	76.2975
-	Danish Krone	6.1313	11.880	Mibor OIS	--	3.5100	3.6000	3.6050	3.6200	3.7900	Options	X=73.00	CE 0.2125	PE 0.2200
-	S. African Rand	14.709	4.9500											
-	Pak. Rupee (100)	159.67	0.4556		<b>Aluminium</b>	<b>Copper</b>	<b>Lead</b>	<b>Nickel</b>	<b>Tin</b>	<b>Zinc</b>	<b>Index</b>	<b>Last</b>	<b>Previous</b>	
-	Korean Won (100)	1108.3	0.0650	Cash	2045.50	8146.50	2080.50	18338.00	24300.00	2662.50	<b>Nasdaq</b>	14007.70	13987.64	
-	Thai Baht (100)	29.910	2.4350	3- month	2052.00	8132.00	2089.00	18388.00	23045.00	2683.00	<b>Dow Jones</b>	31375.83	31385.76	
-	Singapore Dollar	1.3260	54.933	<b>Import Hedge Strategy:</b> Book Feb pending exposure around 72.90 Spot.  <b>Export Hedge Strategy:</b> Booked 30% at 73.10/15 Spot.							<b>Shanghai</b>	3640.65	3503.49	
-	HongKong Dollar	7.7521	9.3975								<b>Nikkei</b>	29467.50	29505.93	
-	Indonesian Rupiah	13997	0.5200								<b>BSE Sensex</b>	51306.74	51329.08	
											<b>Nifty</b>	15081.95	15109.30	

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