

Morning Update

Date: Friday, February 5, 2021
Spot Date: Tuesday, February 9, 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
0.2225	USD/INR		72.90	72.89	73.05/73.08	73.35/73.38	73.84/73.87	74.75/74.78	75.61/75.64	76.51/76.53	72.98	72.99	72.90	72.95
-0.5393	EUR/USD	1.1961	87.20	87.18	87.38/87.41	87.86/87.9	88.4/88.45	89.68/89.73	90.9/90.96	92.21/92.28	87.26	87.26	87.15	87.45
-0.0723	USD/JPY	105.52	69.09	69.07	69.23/69.26	69.58/69.62	70.00/70.03	70.93/70.97	71.83/71.87	72.82/72.87	69.13	69.14	69.04	69.34
0.0496	GBP/USD	1.3681	99.74	99.71	99.92/99.96	100.41/100.46	100.98/101.03	102.29/102.34	103.50/103.56	104.80/104.87	99.79	99.80	99.67	99.15
-0.7236	USD/CHF	0.9038	80.63	80.61	80.95/81.03	81.41/81.49	81.98/82.02	83.18/83.27	84.96/85.04	85.59/85.69	80.70	80.70	80.58	80.85
3.0580	AUD/USD	0.7603	55.42	55.41	55.61/55.65	55.89/55.93	56.24/56.27	56.94/56.99	57.61/57.69	58.32/58.39	55.41	55.44	55.34	55.66
											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	1.2820	56.848	Libor	0.0830	0.1235	0.1565	0.1926	0.2225	0.3060	OTC	73.0375	74.7375	76.4925
1.5500	Swedish Krona	8.4713	8.6025	Fwds % ann	2.0858	3.9749	4.3548	5.7872	5.3714	5.0477	Futures	73.0650	74.6450	76.3350
-	Danish Krone	6.2162	11.723	Mibor	7.3500	3.4600	3.5750	3.5760	3.6000	3.7400	Options	X=73.00	CE 0.30	PE 0.23
-	S. African Rand	14.993	4.8600											
-	Pak. Rupee (100)	159.99	0.4554		Aluminium	Copper	Lead	Nickel	Tin	Zinc	Index	Last	Previous	
-	Korean Won (100)	1124.4	0.0650	Cash	1979.50	7833.50	2010.00	17535.00	24240.00	2600.00	Nasdaq	13777.74	13610.54	
-	Thai Baht (100)	30.100	2.4200	3- month	1984.00	7829.50	2024.00	17590.00	22850.00	2621.00	Dow Jones	31055.86	30723.60	
-	Singapore Dollar	1.3380	54.483	Import Hedge Strategy: Book Feb pending exposure around 72.90 Spot. Export Hedge Strategy: Booked 30% at 73.10/15 Spot.							Shanghai	3509.14	3501.86	
-	HongKong Dollar	7.7524	9.4025								Nikkei	28713.50	28341.95	
-	Indonesian Rupiah	14048	0.5200								BSE Sensex	50807.41	50614.29	
											Nifty	14923.25	14922.05	

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.