

## Evening Update

**Wednesday, February 24, 2021**

Markets at a glance			USD/INR Forward Premia (Ps.)											LIBOR	USD	EURO	JPY	GBP	CHF	AUD	
	Bid	Ask	Export		%	Import		%	Export		%	Import		%	1 Month	0.1176	-0.5761	-0.0600	0.0410	-0.7924	2.8650
USD/INR	72.3200	72.3300	Feb	30.25	4.62	32.25	4.93		Aug	233.50	5.45	235.50	5.50		3 Month	0.1875	-0.5500	-0.0773	0.0614	-0.7490	2.9570
			Mar	78.50	6.29	80.50	6.45		Sep	264.00	5.44	266.00	5.48		6 Month	0.2038	-0.5274	-0.0457	0.0781	-0.7006	3.0580
Call (%)	3.50	3.55	Apr	107.00	5.93	109.00	6.04		Oct	294.50	5.36	296.50	5.40		9 Month	0.5508	0.2936	0.3543	0.7363	0.1430	3.1890
			May	140.00	5.70	142.00	5.78		Nov	324.50	5.32	326.50	5.35		12 Month	0.2846	-0.4914	0.0472	0.1301	-0.5902	3.3380
India Benchmark	Price	Yield	Jun	173.00	5.67	175.00	5.73		Dec	357.00	5.31	359.00	5.34		Currency Futures						
	102.98	6.147	Jul	204.00	5.53	206.00	5.59		Jan	384.00	5.28	386.00	5.31			Feb		Mar		Apr	
Index	BSE	NSE	Gold	Silver	Exact month Forwards		EUR/INR	GBP/INR	JPY/INR	AUD/INR	CHF/INR				Bid	Ask	Bid	Ask	Bid	Ask	
LTP	50227.41	14884.40	1806.75	27.83		1-Month	88.29/88.33	102.65/102.7	68.62/68.65	57.41/57.44	80.08/80.13		OTC	72.6225	72.6525	73.1050	73.1350	73.3900	73.4200		
Change	476.00	176.60	0.85	0.14		3-Month	89.39/89.43	03.82/103.8	69.43/69.46	58.07/58.1	81.11/81.16		Future	0.0000	0.0000	72.6125	72.6150	73.0100	73.0175		

Crosses against USD											
	Bid	Ask		Bid	Ask		Bid	Ask		Bid	Ask
EUR	1.2155	1.2156	CAD	1.2572	1.25736	NOK	8.4425	8.4437	IDR	14,044	14,044
JPY	105.76	105.78	NZD	1.3539	1.3547	SEK	8.2970	8.2986	SGD	1.3206	1.3208
GBP	1.4147	1.4148	BDT	84.75	84.85	THB	30.02	30.05	MYR	4.0375	4.0375
CHF	0.9060	0.9062	AED	3.6724	3.6736	PHP	48.69	48.79	ZAR	14.5642	14.5707
AUD	0.7917	0.7919	DKK	6.1174	6.1177	KRW	1108.29	1109.29	CNY	6.4496	6.4506



Dollar/rupee extended fall on continuous inflows in the market but the pair failed to sustain below 72.30 level on fear of RBI dollar buying intervention. The National Stock Exchange has cancelled all open orders of equity, equity futures and option and currency futures after the trading was halted following a technical glitch at the exchange.

The premium on dollar/rupee forward contract maturing in one year eased slightly by noon trade Wednesday as some banks covered their open dollar position after premia levels reached at 5 yrs high, given appreciation in rupee.

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