

CURRENCY DAILY

LKP
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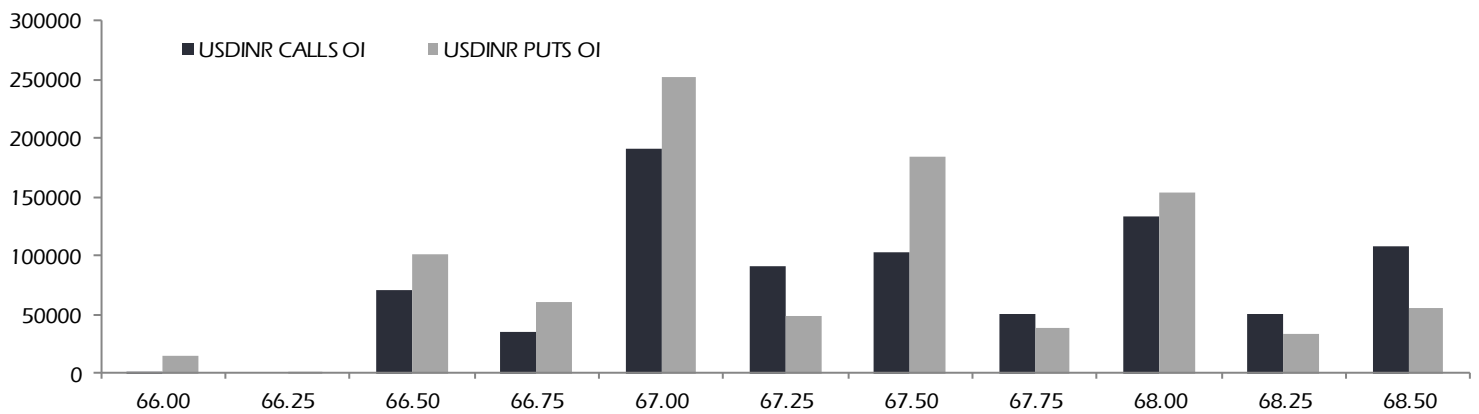
Thursday, February 23, 2017

Market Snapshot

Currency Pair	Contract	Open	High	Low	Close	Chg (%)	OI (in lots)	Chg (%)	Volume (in lots)	Chg (%)	Mrkt Sentiment
USDINR	29-Mar-17	67.21	67.27	67.12	67.24	0.02%	1,297,416	29.4%	622,572	75.9%	Sideways
EURINR	29-Mar-17	71.19	71.19	70.73	70.79	-1.01%	63,864	95.4%	56,842	481.4%	Bearish
GBPINR	29-Mar-17	84.08	84.15	83.74	83.82	-0.08%	25,553	76.4%	27,749	218.7%	Bearish
JPYINR	29-Mar-17	59.37	59.60	59.26	59.57	0.13%	7,477	86.9%	10,917	172.8%	Sideways to up

Global Indices	22-Feb	21-Feb	% Chg.	Asian Indices	22-Feb	21-Feb	% Chg.	India Indices	22-Feb	21-Feb	% Chg.
Dow Jones	20,776	20,743	0.16%	Hong Kong	24,202	23,964	0.99%	BSE Sensex	28,865	28,762	0.36%
Nasdaq	5,861	5,866	-0.09%	Nikkei 225	19,380	19,381	-0.01%	NIFTY 50	8,927	8,908	0.21%
CAC 40 Index	4,896	4,889	0.15%	Korea	2,107	2,103	0.17%	NIFTY BANK	20,868	20,861	0.04%
FTSE 100 Index	7,302	7,275	0.38%	Shanghai	3,261	3,253	0.24%	NIFTY MID100	16,354	16,453	-0.60%
DAX Index	11,999	11,967	0.26%	Taiwan	9,779	9,764	0.15%	INDIA VIX	13.7	13.5	1.29%

Open Interest – USDINR Call & USDINR Put



USDINR - Most Active Calls

Contract	Strike Price	LTP	Volume (Contracts)	Open Int	Turnover (in Cr)	No of Trades
USDINR 230217	67.00	0.0450	3,21,531	1,90,699	2,155.74	7,043
USDINR 230217	67.25	0.0025	1,14,606	91,199	770.80	1,712
USDINR 290317	68.00	0.1050	79,797	2,22,251	543.47	1,506
USDINR 230217	66.75	0.2300	56,401	34,582	377.67	1,181

USDINR - Most Active Puts

Contract	Strike Price	LTP	Volume (Contracts)	Open Int	Turnover (in Cr)	No of Trades
USDINR 230217	67.00	0.0625	2,63,506	2,53,126	1,767.58	7,105
USDINR 230217	66.75	0.0025	70,306	60,148	469.35	1,247
USDINR 290317	67.00	0.2100	51,231	2,05,672	344.43	1,531
USDINR 230217	67.25	0.2775	43,843	48,915	296.15	2,197

USDINR

USDINR – Daily Chart



News & Analysis

- USDINR traded weak witnessing resistance at 67.20 ended lower at 66.95.
- The dollar rose broadly on Tuesday after two Federal Reserve policymakers pointed to a potential U.S. interest rates rise next month, turning attention to the bullish fundamentals of the world's biggest economy.
- USDINR has immediate resistance at 67.20 the break above may lead prices towards 67.30. Support lies at 66.85.

EURINR

EURINR – Daily Chart



News & Analysis

- EURINR has witnessed correction taking resistance at 71.79. Prices ended lower for the day at 71.19 .
- The euro hit a six-day low of \$1.0532 in morning trade in Europe, down 0.75 percent on the day. If sustained through U.S. trading, that would be its biggest daily loss since Jan. 18.
- We expect prices to trade in the range of 70.70-71.80 with bearish bias. Break above 71.80 may lead prices towards 71.93/72.10.

GBPINR

GBPINR - Daily Chart



News & Analysis

- GBPINR kept trading in a range of 83.20-83.70 in last few days. Prices recovered from lower levels in last trading session ended positive.
- The pound has been relatively steady compared with last year's slump, but recent data suggest that consumer confidence may be starting to falter as inflation rises and Britain's negotiations to leave the European Union come closer.
- GBPINR has important resistance at 83.90. We expect prices to trade in the range of 83-83.90 with bearish bias.

JPYINR

JPYINR - Daily Chart



News & Analysis

- JPYINR traded lower taking cues from international pair.
- The Japanese Yen gained just little on the US Dollar Tuesday following news that department store sales in its home nation were less weak in January than they'd been the previous month.
- JPYINR has important resistance at 59.65. We expect JPYINR to trade in the range of 59-59.70 with bearish bias.

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