



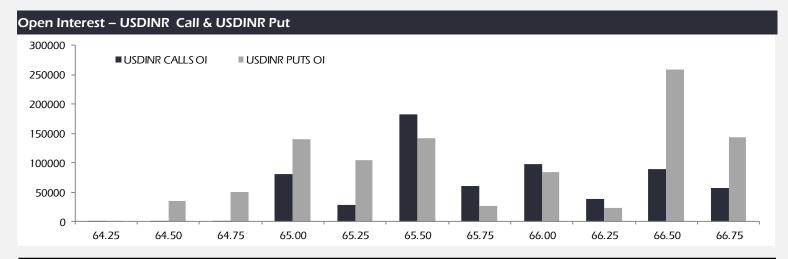
Monday, March 27, 2017

| Market Snapshot  |           |       |       |       |       |            |                 |            |                     |            |                  |
|------------------|-----------|-------|-------|-------|-------|------------|-----------------|------------|---------------------|------------|------------------|
| Currency<br>Pair | Contract  | Open  | High  | Low   | Close | Chg<br>(%) | OI<br>(in lots) | Chg<br>(%) | Volume<br>(in lots) | Chg<br>(%) | Mrkt Sentiment   |
| USDINR           | 29-Mar-17 | 65.51 | 65.54 | 65.38 | 65.41 | -0.23%     | 1,000,562       | -7.1%      | 758,454             | -33.2%     | Sideways to Down |
| EURINR           | 29-Mar-17 | 70.58 | 70.77 | 70.49 | 70.69 | -0.13%     | 35,235          | -11.1%     | 40,100              | 16.3%      | Sideways To Down |
| GBPINR           | 29-Mar-17 | 81.86 | 81.92 | 81.67 | 81.73 | -0.40%     | 40,495          | -1.6%      | 48,807              | -45.6%     | Sideways To Down |
| JPYINR           | 29-Mar-17 | 58.96 | 58.96 | 58.75 | 58.90 | -0.30%     | 13,147          | -11.6%     | 18,146              | -36.9%     | Sideways To Up   |

| Globa Indices  | 26-Mar | 25-Mar | % Chg. |  |
|----------------|--------|--------|--------|--|
| Dow Jones      | 20,597 | 20,657 | -0.29% |  |
| Nasdaq         | 5,829  | 5,818  | 0.19%  |  |
| CAC 40 Index   | 5,021  | 5,033  | -0.24% |  |
| FTSE 100 Index | 7,337  | 7,341  | -0.05% |  |
| DAX Index      | 12,064 | 12,040 | 0.20%  |  |

| Asian Indices | 26-Mar | 25-Mar | % Chg. |
|---------------|--------|--------|--------|
| Hong Kong     | 24,358 | 24,328 | 0.13%  |
| Nikkei 225    | 19,263 | 19,085 | 0.93%  |
| Korea         | 2,169  | 2,173  | -0.17% |
| Shanghai      | 3,269  | 3,249  | 0.64%  |
| Taiwan        | 9,903  | 9,931  | -0.28% |

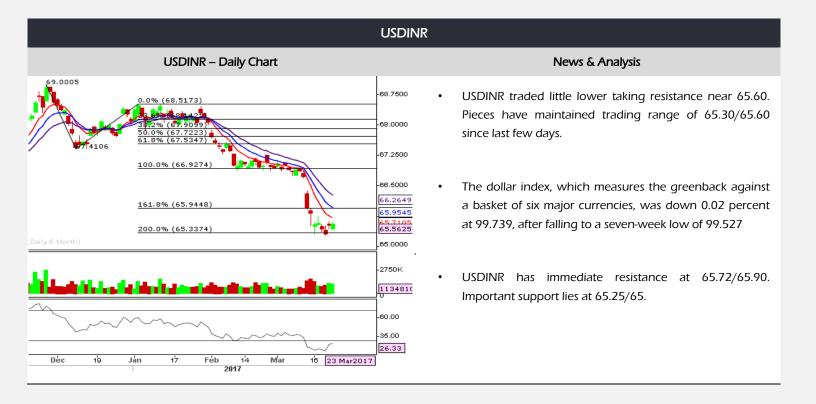
| India Indices | 26-Mar | 25-Mar | % Chg. |
|---------------|--------|--------|--------|
| BSE Sensex    | 29,421 | 29,332 | 0.30%  |
| NIFTY 50      | 9,108  | 9,086  | 0.24%  |
| NIFTY BANK    | 21,123 | 20,896 | 1.09%  |
| NIFTY MID100  | 16,936 | 16,893 | 0.25%  |
| INDIA VIX     | 12.0   | 11.8   | 1.20%  |



|               | USDINR - Most Active Calls |        |                    |          |                  |              |  |  |  |  |
|---------------|----------------------------|--------|--------------------|----------|------------------|--------------|--|--|--|--|
| Contract      | Strike Price               | LTP    | Volume (Contracts) | Open Int | Turnover (in Cr) | No of Trades |  |  |  |  |
| USDINR 290317 | 65.50                      | 0.0650 | 2,12,169           | 1,83,547 | 1,391.52         | 4,519        |  |  |  |  |
| USDINR 260417 | 68.00                      | 0.0300 | 1,27,941           | 2,50,485 | 870.44           | 437          |  |  |  |  |
| USDINR 290317 | 65.75                      | 0.0200 | 1,11,409           | 60,184   | 732.78           | 1,522        |  |  |  |  |
| USDINR 260417 | 66.00                      | 0.1950 | 79036              | 1,16,615 | 523.33           | 1,475        |  |  |  |  |

| USDINR - Most Active Puts |              |        |                    |          |                  |              |  |  |
|---------------------------|--------------|--------|--------------------|----------|------------------|--------------|--|--|
| Contract                  | Strike Price | LTP    | Volume (Contracts) | Open Int | Turnover (in Cr) | No of Trades |  |  |
| USDINR 290317             | 65.50        | 0.1550 | 1,42,132           | 1,42,535 | 932.93           | 3,957        |  |  |
| USDINR 290317             | 65.25        | 0.0500 | 94250              | 1,04,158 | 615.39           | 1,582        |  |  |
| USDINR 290317             | 65.00        | 0.0100 | 82963              | 1,39,511 | 539.35           | 739          |  |  |
| USDINR 260417             | 65.50        | 0.2550 | 43411              | 68,010   | 285.42           | 845          |  |  |

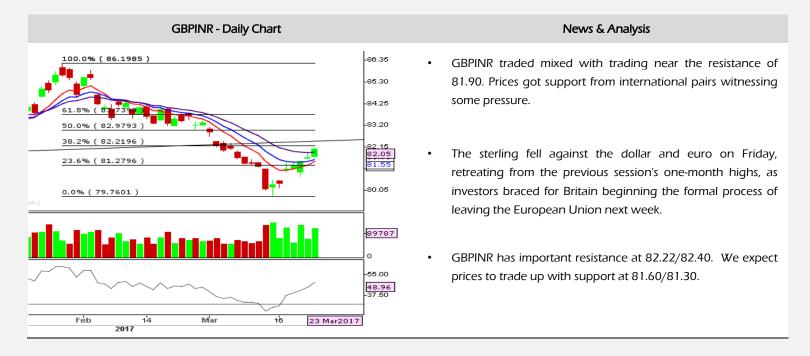


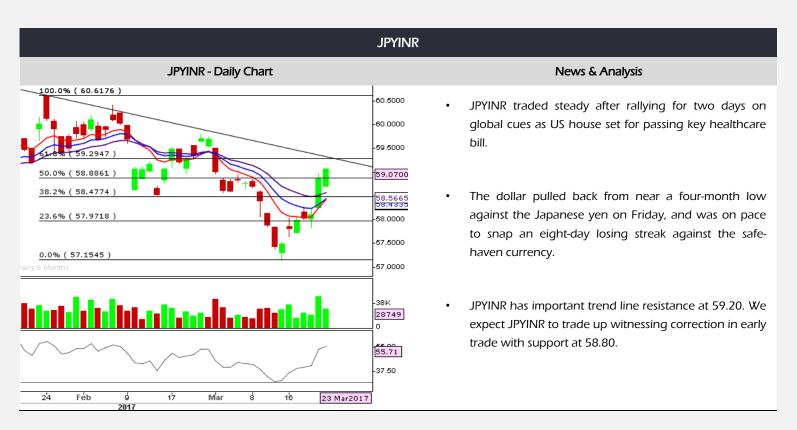




## **GBPINR**









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