



## Key Levels

22 November 2011

	R3	R2	R1	LTP	S1	S2	S3
<b>NIFTY</b>	<b>4882</b>	<b>4847</b>	<b>4830</b>	<b>4812</b>	<b>4795</b>	<b>4778</b>	<b>4743</b>
<b>CNX Bank</b>	<b>9053</b>	<b>8903</b>	<b>8755</b>	<b>8608</b>	<b>8461</b>	<b>8317</b>	<b>8173</b>

**NIFTY Rates are Adjusted, CNX Bank Rates are LTP (Unadjusted)**

## vs Other Major Currencies

US\$	RBI Rate	Future LTP
15 Nov	50.5645	50.82
16 Nov	50.901	50.875
17 Nov	50.722	51.0175
18 Nov	51.353	51.43
21 Nov	51.7165	52.27
22 Nov	52.7015	52.375

EURO	RBI Rate	Future LTP
15 Nov	68.7875	68.7225
16 Nov	68.475	68.545
17 Nov	68.4619	68.8
18 Nov	69.2589	69.53
21 Nov	69.8883	70.21
22 Nov	71.0788	71.0275

GBP	RBI Rate	Future LTP
15 Nov	80.299	80.6025
16 Nov	80.304	80.2475
17 Nov	79.877	80.42
18 Nov	80.9734	81.3825
21 Nov	82.4436	81.8
22 Nov	81.4173	82.18

YEN	RBI Rate	Future LTP
15 Nov	65.6	65.98
16 Nov	66.06	66.09
17 Nov	65.86	66.3725
18 Nov	66.8	66.99
21 Nov	67.31	67.92
22 Nov	68.41	68.2175

(Source: mcx-sx.com, Nearest Futures LTP is Last Trading Price of Nearest Contract on mcx-sx.com)

## Key RBI Rates

Policy Rates	%	Reserve Ratio	%	Lending/Deposit Rate	%
Bank Rate	6	CRR	6	Base Rate	7.6-8.5
Repo	8.5	SLR	24	Saving Bank Rate	3.5
Reverse Repo	7.5			Deposit Rate	7.00-8.00

**Repo & Reverse Repo are increased by 25 bps each on 25 October. (Previous Repo 8.25 & Reverse Repo 7.25)**

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### Key Forex Levels for the day. 28 November Series

	S3	S2	S1	Last Close	R1	R2	R3
<b>US\$</b>	51.92	52.15	52.26	<b>52.3750</b>	52.49	52.60	52.83
<b>Euro</b>	70.50	70.76	70.90	<b>71.0275</b>	71.16	71.29	71.56
<b>GBP</b>	81.61	81.90	82.04	<b>82.1800</b>	82.32	82.46	82.75
<b>Jap Y</b>	67.70	67.96	68.09	<b>68.2175</b>	68.35	68.48	68.73

Last Close is the Last Trading Price on [mcx-sx.com](http://mcx-sx.com)

### Contract Specifications

	US Dollar	EURO	British Pound	Japanese Yen
Symbol	USDINR	EURINR	GBPINR	JPYINR
Instrument	FUTCUR	FUTCUR	FUTCUR	FUTCUR
Trading Unit	1000 USD	1000 EURO	1000 Pound Sterling	100,000 YEN
Price Quote	Rs./USD	Rs./Euro	Rs./GBP	Rs./100 Yen
Tick Size	0.25% (INR 0.0025)	0.25% (INR 0.0025)	0.25% (INR 0.0025)	0.25% (INR 0.0025)
Position Limits (Clients)	Higher of 6% of total	Higher of 6% of total	Higher of 6% of total	Higher of 6% of total
	Open Interest or	Open Interest or	Open Interest or	Open Interest or
	10 Million USD	5 Million Euro	5 Million GBP	200 Million YEN
Trading Members	Higher of 15% of total	Higher of 15% of total	Higher of 15% of total	Higher of 15% of total
	Open Interest or	Open Interest or	Open Interest or	Open Interest or
	50 Million USD	25 Million Euro	25 Million GBP	1000 Million Yen
Banks	Higher of 15% of total	Higher of 15% of total	Higher of 15% of total	Higher of 15% of total
	Open Interest or	Open Interest or	Open Interest or	Open Interest or
	100 Million USD	50 Million Euro	50 Million GBP	2000 Million Yen
Daily Settlement	T+1			
Final Settlement	T+2			
Daily Settlement Price (DSP)	DSP shall be calculated on the basis of the last half an hour weighted average price of such contract or such other price as may be decided by the relevant authority from time to time.			
Final Settlement Price (FSP)	Exchange rate published by the Reserve Bank in its Press Release captioned RBI Reference Rate for US\$ and Euro			

Source: <http://www.mcx-sx.com>

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