

Futures

NSE CD

Currency	Expiry on	Closing price (in Rs)*			Volume (in lots)#			OI (in lots)#		
		16-08-17	14-08-17	Chg. %	16-08-17	14-08-17	Chg. %	16-08-17	14-08-17	Chg. %
USDINR	29-Aug-17	64.2325	64.2250	0.01%	1034279	932802	10.88%	2000487	2043670	-2.11%
EURINR	29-Aug-17	75.2225	75.7700	-0.72%	102238	53645	90.58%	140335	150794	-6.94%
GBPINR	29-Aug-17	82.7400	83.3575	-0.74%	86867	28967	199.88%	65293	58226	12.14%
JPYINR	29-Aug-17	58.0175	58.5450	-0.90%	33523	23932	40.08%	25001	30331	-17.57%

MSEI

Currency	Expiry on	Closing price (in Rs)*			Volume (in lots)#			OI (in lots)#		
		16-08-17	14-08-17	Chg. %	16-08-17	14-08-17	Chg. %	16-08-17	14-08-17	Chg. %
USDINR	29-Aug-17	64.2350	64.2200	0.02%	1768	33992	-94.80%	0	217146	-100.00%
EURINR	29-Aug-17	75.2075	75.7925	-0.77%	28	100	-72.00%	0	1026	-100.00%
GBPINR	29-Aug-17	82.7350	83.3450	-0.73%	38	15	153.33%	0	806	-100.00%
JPYINR	29-Aug-17	58.0075	58.5250	-0.88%	18	52	-65.38%	0	169	-100.00%

* Closing price is for near month

OI and Volume are aggregates for 12-months

Options

USDINR (expiry on August 29, 2017): active option activity (NSE CD)

Strike price	Closing price (in Rs)			Volume (in lots)			OI (in lots)			IV		
	16-08-17	14-08-17	Chg. %	16-08-17	14-08-17	Chg. %	16-08-17	14-08-17	Chg. %	16-08-17	14-08-17	Chg. %
CE63	1.2475	1.1650	7.08%	18	161	-88.82%	10026	10037	-0.11%	5.31	3.82	39.01%
CE63.25	0.0000	0.9150	-100.00%	0	369	-100.00%	5250	5250	0.00%	2.72	2.72	179.78%
CE63.5	0.7300	0.7450	-2.01%	2387	3381	-29.40%	24717	26120	-5.37%	7.61	2.52	-29.76%
CE63.75	0.5000	0.5100	-1.96%	11677	23635	-50.59%	142833	142927	-0.07%	1.77	2.02	-12.38%
CE64	0.3125	0.3325	-6.02%	38622	145258	-73.41%	162078	173584	-6.63%	2.13	2.85	-25.26%
CE64.25	0.1775	0.2000	-11.25%	75861	131806	-42.44%	130287	113453	14.84%	3.15	3.28	-3.96%
CE64.5	0.0900	0.1100	-18.18%	112627	241948	-53.45%	202091	200201	0.94%	3.59	3.92	-8.42%
CE64.75	0.0425	0.0625	-32.00%	50956	44706	13.98%	118685	115467	2.79%	3.9	4.35	-10.34%
PE63	0.0050	0.0050	0.00%	1450	28388	-94.89%	74495	74589	-0.13%	4.81	4.61	4.34%
PE63.25	0.0050	0.0075	-33.33%	3219	12921	-75.09%	23552	24806	-5.06%	4.42	4.35	1.61%
PE63.5	0.0100	0.0175	-42.86%	101445	94020	7.90%	134513	148793	-9.60%	4	4.21	-4.99%
PE63.75	0.0225	0.0375	-40.00%	157979	87431	80.69%	134936	130626	3.30%	3.51	4.05	-13.33%
PE64	0.0800	0.1075	-25.58%	171277	151789	12.84%	230162	232918	-1.18%	3.99	4.52	-11.73%
PE64.25	0.1950	0.2250	-13.33%	122569	78709	55.72%	109317	79829	36.94%	4.48	4.79	-6.47%
PE64.5	0.3550	0.3925	-9.55%	66812	66463	0.53%	198684	188111	5.62%	4.98	5.21	-4.41%
PE64.75	0.5600	0.5950	-5.88%	3157	8272	-61.84%	24084	23480	2.57%	5.73	5.89	-2.72%

PCR ratio (NSE CD)

Underlying	Open Interest							Volume						
	16-07-17			14-07-17			Chg. %	16-07-17			14-07-17			Chg. %
	CE	PE	PCR	CE	PE	PCR		CE	PE	PCR	CE	PE	PCR	
USDINR	2358791	1518533	0.6438	2295363	1470620	0.6407	0.48%	622550	725796	1.1658	886911	620391	0.6995	66.67%

Options

USDINR (expiry on August 29, 2017): active option activity (MSEI)

Strike price	Closing price (in Rs)			Volume (in lots)			OI (in lots)		
	16-08-17	14-08-17	Chg. %	16-08-17	14-08-17	Chg. %	16-08-17	14-08-17	Chg. %
CE63	1.3100	1.3600	-3.68%	0	0	0.00%	0	0	0.00%
CE63.25	1.0725	1.1225	-4.45%	0	0	0.00%	0	0	0.00%
CE63.5	0.8450	0.9000	-6.11%	0	0	0.00%	0	0	0.00%
CE63.75	0.6375	0.6950	-8.27%	0	0	0.00%	0	0	0.00%
CE64	0.4575	0.5125	-10.73%	0	0	0.00%	4401	4401	0.00%
CE64.25	0.3075	0.3600	-14.58%	0	0	0.00%	0	0	0.00%
CE64.5	0.0900	0.1200	-25.00%	1100	700	57.14%	2000	2000	0.00%
CE64.75	0.1125	0.1500	-25.00%	0	0	0.00%	2000	2000	0.00%
PE63	0.0075	0.0125	-40.00%	0	0	0.00%	0	0	0.00%
PE63.25	0.0200	0.0250	-20.00%	0	0	0.00%	0	0	0.00%
PE63.5	0.0425	0.0525	-19.05%	0	0	0.00%	745	745	0.00%
PE63.75	0.0850	0.0950	-10.53%	0	0	0.00%	0	0	0.00%
PE64	0.0650	0.1375	-52.73%	200	200	0.00%	5115	5115	0.00%
PE64.25	0.2525	0.2575	-1.94%	0	0	0.00%	0	0	0.00%
PE64.5	0.3175	0.4225	-24.85%	200	220	-9.09%	2280	2480	-8.06%
PE64.75	0.5575	0.5450	2.29%	0	0	0.00%	0	0	0.00%

PCR ratio (MSEI)

Underlying	Open Interest							Volume						
	16-07-17			14-07-17			Chg. %	16-07-17			14-07-17			Chg. %
	CE	PE	PCR	CE	PE	PCR		CE	PE	PCR	CE	PE	PCR	
USDINR	80566	88247	1.0953	80566	88447	1.0978	-0.23%	2500	1214	0.0000	4800	4756	0.9908	-100.00%

Sharekhan
by BNP PARIBAS

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