

Derivative Morning View for Aug 18,2017

Future's Activity

	Current	Previous	% change
Nifty	9909.45	9904.95	0.05%
Nifty CoC	1.40%	1.88%	-25.82%
OI	26833050	25268925	6.19%
PCR(OI)	1.21	1.18	2.54%
INDIA VIX	14.34	14.24	0.70%

Nifty added 15.64 lakh shares in OI.

Option's Activity

Most active index call option

Strike	Curr. IV	Curr. OI	% Chg. OI	% Chg. IV
10000 C	10.67%	5368575	-3.48%	-6.62%
9900 C	11.23%	3363375	2.33%	-6.43%
10100 C	10.76%	4823925	2.17%	-4.84%

Most active index Put option

Strike	Curr. IV	Curr. OI	% Chg. OI	% Chg. IV
9800 P	12.93%	6415200	21.81%	-2.27%
9900 P	11.68%	4057950	32.99%	-3.41%
9700 P	14.12%	4622550	3.58%	-1.53%

Market Level

5-DAY VWAP	Lower Range	Higher Range
9846	9846	9950

Derivatives Watch List

Stocks With +ve Bias	CMP (Rs)	Stocks With -ve Bias	CMP (Rs)
NTPC	177	LT	1134
TECHM	424	ICICIBANK	294
COALINDIA	247	MARUTI	7530

On the options front in the August series 9800 PE stands with the highest number of shares in the open interest (OI). Whereas on call side 10000 CE stands with the highest number of shares in the open interest (OI).

Securities in Ban For Trade Date 18-Aug-2017

- 1. FORTIS**
- 2. HDIL**
- 3. IBREALEST**
- 4. JPASSOCIAT**
- 5. JSWENERGY**

FII :

INDEX FUTURES	- 252.81 cr.
INDEX OPTIONS	- 181.85 cr.
STOCK FUTURES	+ 726.42 cr.
STOCK OPTIONS	- 27.73 cr.

Thank You

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