

13-Jun-18

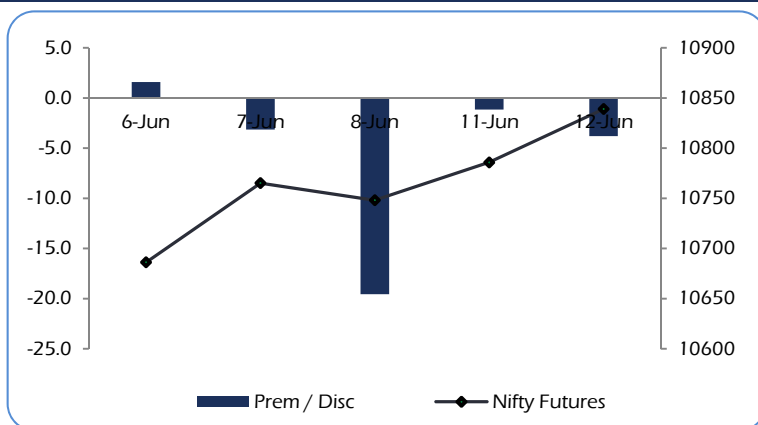
Date	Nifty Spot	Nifty Future	Pre / Dis	Nifty Future Curr. expiry OI	Nifty Future Total OI	PCR (OI)	VIX	Most Active Call	Most Active Put	P/E	Nifty P/B
12-Jun	10843	10,839	-3.80	2,37,30,675	2,47,31,850	1.29	12.73	11100	10800	27.60	3.73
11-Jun	10787	10,786	-1.15	2,32,35,750	2,41,67,025	1.22	13.18	11000	10800	27.47	3.71
<b>Chg</b>	<b>0.52%</b>	<b>0.49%</b>		<b>2.13%</b>	<b>2.34%</b>		<b>-3.41%</b>				

Nifty Options Data is for the expiry 28-Jun-18

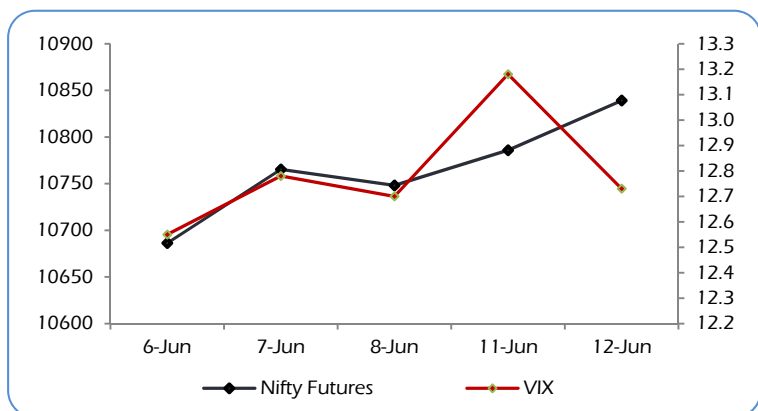
## CNX NIFTY



## NIFTY PREMIUM / DISCOUNT



## CNX NIFTY vs INDIA VIX



## MARKET OVERVIEW

The India Volatility Index (VIX), a gauge for market's short term expectation of volatility decreased by 3.41% and reached 12.73.

Nifty June 2018 futures closed at 10839.05 on Tuesday, at a discount of 3.80 points over spot closing of 10842.85.

Nifty June 2018 futures ended at 10850.85, at a premium of 8.00 points over spot closing.

Nifty July futures saw an addition of 0.49 million (mn) units, taking the total outstanding open interest (OI) to 23.73 mn units.

The Nifty Put Call Ratio (PCR) finally stood at 1.29 for June month contract.

The top five scrips with highest PCR on OI were Dish TV (2.25), Ramco Cements (2.26), Cummins India (1.73), Manappuram Finance (1.38) and Just Dial (1.34).

From the most active contracts, State Bank of India June 2018 futures traded at a discount of 1.35 points at 282.65 compared with spot closing of 284.00. The numbers of contracts traded were 25,810.

Tata Steel June 2018 futures traded at a premium of 2.75 points at 582.35 compared with spot closing of 579.60. The numbers of contracts traded were 24,949.

Lupin June 2018 futures traded at a discount of 5.65 points at 855.50 compared with spot closing of 861.15. The numbers of contracts traded were 23,028.

Strides Shasun June 2018 futures traded at a discount of 2.95 points at 365.35 compared with spot closing of 368.30. The numbers of contracts traded were 18,147.

Reliance Industries June 2018 futures traded at a discount of 7.25 points at 992.15 compared with spot closing of 999.40. The numbers of contracts traded were 16,126.

### Nifty Call Options

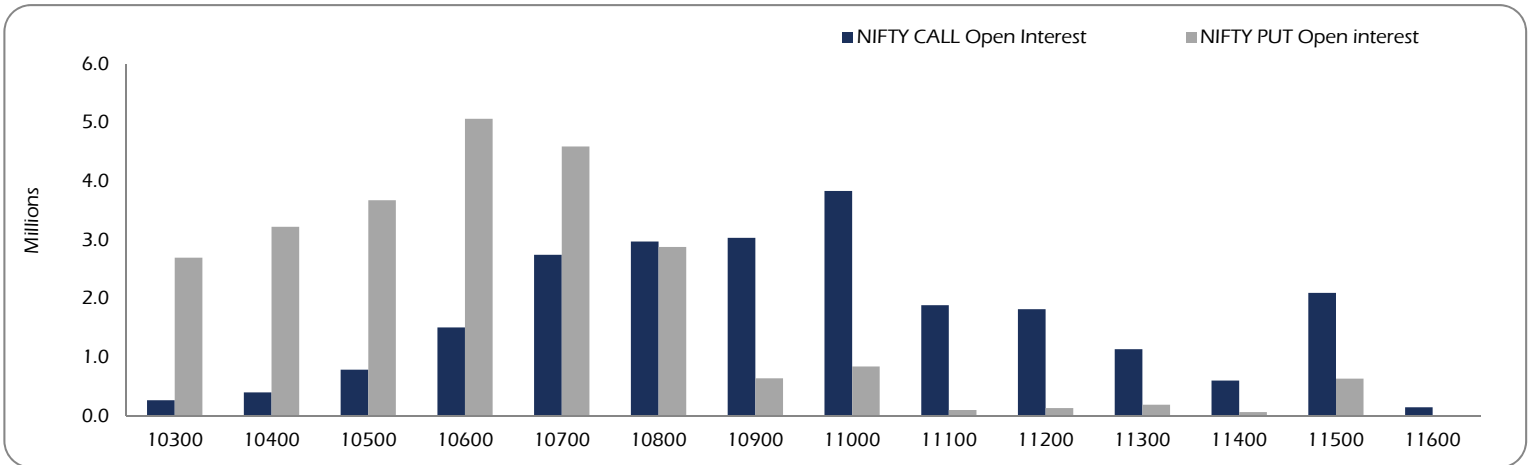
Strike	Nifty Call OI	Chg in OI	Curr. IV	Prev. IV	LTP	Net Chg
10400	4,00,275	-21600	-	-	448	46.3
10500	7,88,700	-41625	-	-	353	40.3
10600	15,07,350	-54675	-	-	275	44.4
10700	27,46,875	-111750	-	7.4	192	33.7
10800	29,73,375	-86025	7.3	8.5	123	23.7
10900	30,35,475	106275	8.0	8.8	70	15.0
11000	38,34,825	-100725	8.4	9.1	34.8	7.3
11100	18,87,225	177600	8.7	9.4	15.8	2.6
11200	18,18,600	13800	9.2	10.0	7.2	0.6
11300	11,36,325	44325	9.6	10.3	3.3	0.1

### Nifty Put Options

Strike	Nifty Put OI	Chg in OI	Curr. IV	Prev. IV	LTP	Net Chg
10400	32,22,300	-202500	16.9	16.5	17.1	-5.8
10500	36,76,200	-6375	16.1	15.7	25.1	-8.8
10600	50,64,975	113700	15.4	15.2	38.4	-13.2
10700	45,91,800	636075	14.9	14.6	58.3	-18.9
10800	28,79,625	938175	14.5	14.5	90	-25.0
10900	6,40,425	99150	14.3	14.6	134	-34.3
11000	8,42,475	39825	14.9	15.7	198	-40.5
11100	99,075	3075	16.1	17.1	275	-53.1
11200	1,31,850	-5175	18.1	19.3	367	-53.9
11300	1,91,250	2550	20.5	21.5	464	-47.7

Nifty Options Data is for the expiry 28-Jun-18

### OPEN INTEREST – NIFTY CALL & NIFTY PUT

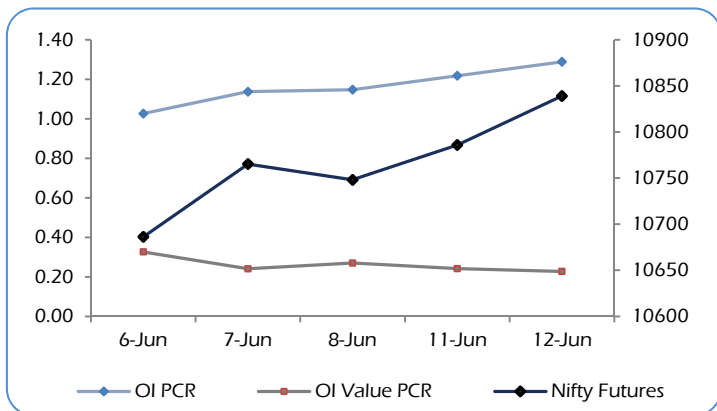


Among Nifty calls, 11100 SP from the June month expiry was the most active call with an addition of 0.18 million open interests.

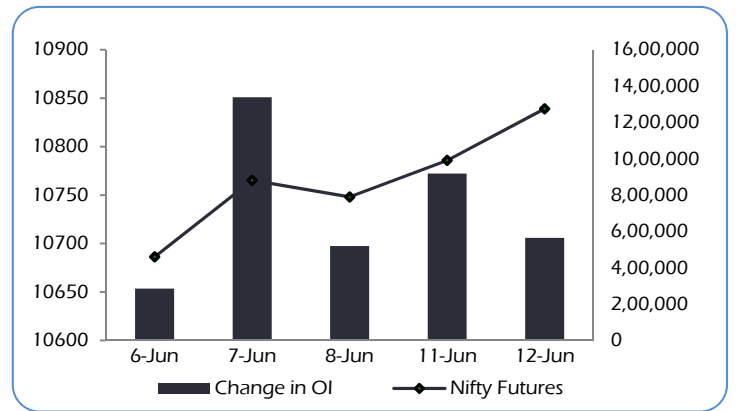
Among Nifty puts, 10800 SP from the June month expiry was the most active put with an addition of 0.94 million open interests.

The maximum OI outstanding for Calls was at 11000 SP (3.83mn) and that for Puts was at 10600 SP (5.06mn).

### OI PCR, OI Value PCR vs NIFTY FUTURES



### Change in OPEN INTEREST (Total) vs NIFTY FUTURES



## NIFTY OPTIONS

### Nifty Bullish Call Spread

Action	Strike	Premium	Max Profit	Max Loss
Buy	10900	69.7	65.10	34.90
Sell	11000	34.8		
Buy	11000	34.8	81.05	18.95
Sell	11100	15.8		
Buy	10900	69.7	146.15	53.85
Sell	11100	15.8		

### Nifty Bearish Put Spread

Action	Strike	Premium	Max Profit	Max Loss
Buy	11000	198	36.15	63.85
Sell	10900	134		
Buy	10900	134	55.55	44.45
Sell	10800	90		
Buy	11000	198	91.70	108.30
Sell	10800	90		

Note: Above spread are provided for information purposes.

## STOCK OPTIONS

### Most Active Calls

Scrip	Strike Price	Price	Spot	Turnover (Rs Crs.)	Expiry
RELIANCE	1000	15.70	997	726	28-Jun-18
TATASTEEL	600	9.10	580	458	28-Jun-18
TCS	1800	25.25	1781	577	28-Jun-18
LUPIN	840	35.75	855	274	28-Jun-18
INFY	1260	10.25	1259	398	28-Jun-18

### Most Active Puts

Scrip	Strike Price	Price	Spot	Turnover (Rs Crs.)	Expiry
RELIANCE	960	6.25	997	425	28-Jun-18
TATASTEEL	580	15.00	580	249	28-Jun-18
RELIANCE	980	11.90	997	338	28-Jun-18
TATASTEEL	560	7.55	580	199	28-Jun-18
INFY	1220	14.25	1259	245	28-Jun-18

## STOCK FUTURES

### LONG BUILDUP (Price rise OI rise)

Stock	CMP	Price Chg	OI Chg	(NSE+BSE) %Delivery	Recovery
GRANULES	85	6.0%	4.0%	19%	6%
LUPIN	855	5.6%	3.0%	22%	5%
DRREDDY	2191	5.2%	1.4%	27%	4%
JUSTDIAL	582	4.3%	18.2%	6%	4%
TATAELXI	1278	4.2%	28.4%	18%	4%

### SHORT BUILDUP (Price fall OI rise)

Stock	CMP	Price chg	OI chg	(NSE+BSE) %Delivery	Fall from High
SUZLON	8	-2.9%	0.3%	32%	4%
SHREECEM	16255	-2.8%	7.0%	60%	3%
MGL	837	-2.1%	2.6%	34%	2%
MARICO	342	-2.1%	4.9%	51%	2%
BHARTIARTL	381	-2.1%	0.2%	30%	3%

### SHORT UNWINDING (Price rise OI fall)

Stock	CMP	Price Chg	OI Chg	(NSE+BSE) %Delivery	Recovery
GLENMARK	588	4.2%	-1.6%	21%	5%
ORIENTBANK	86	3.4%	-0.3%	26%	4%
AUROPHARMA	596	3.3%	-3.7%	21%	3%
CADILAHC	380	3.2%	-2.1%	34%	3%
SAIL	89	3.1%	-0.8%	15%	5%

### LONG UNWINDING (Price fall OI fall)

Stock	CMP	Price chg	OI chg	(NSE+BSE) %Delivery	Fall from High
JPASSOCIAT	15	-2.0%	-0.2%	18%	2%
COALINDIA	284	-1.5%	-0.8%	47%	2%
CHENNPETRO	311	-1.3%	-2.1%	21%	3%
ARVIND	405	-1.3%	-1.6%	29%	2%
ADANIPOWER	19	-1.3%	-0.9%	9%	2%

Long positions were witnessed in stocks like GRANULES & LUPIN

Short positions were witnessed in stocks like SUZLON & SHREECEM

**FII's ACTIVITY IN DERIVATIVES**

12-Jun-18	Buy	Sell	Net	OI	%	OI	%
Rs. Crs				Value	Chg	Contracts	Chg
INDEX FUTURES	1,748	2,243	-494	20,022	4.5%	2,36,058	4.2%
INDEX OPTIONS	64,869	65,721	-852	70,194	1.8%	8,27,536	1.4%
<b>TOTAL INDEX</b>	<b>66,617</b>	<b>67,964</b>	<b>-1,347</b>				
STOCK FUTURES	10,208	9,763	445	84,444	1.4%	12,04,020	0.7%
STOCK OPTIONS	5,971	6,087	-115	8,420	7.4%	1,16,273	6.9%
<b>TOTAL STOCKS</b>	<b>16,179</b>	<b>15,849</b>	<b>330</b>				

**NSE DERIVATIVES TURNOVER**

Rs. Crs	12-Jun	11-Jun	%	FII's
			Chg	Contribution
INDEX FUTURES	16,717	15,995	5%	24%
INDEX OPTIONS	5,06,627	4,42,505	14%	26%
<b>TOTAL INDEX</b>	<b>5,23,344</b>	<b>4,58,500</b>	<b>14%</b>	
STOCK FUTURES	48,871	44,992	9%	41%
STOCK OPTIONS	41,480	36,546	13%	29%
<b>TOTAL STOCKS</b>	<b>90,350</b>	<b>81,538</b>	<b>11%</b>	

**FII's contribution to the total Derivatives turnover**
**27%**
**28%**
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