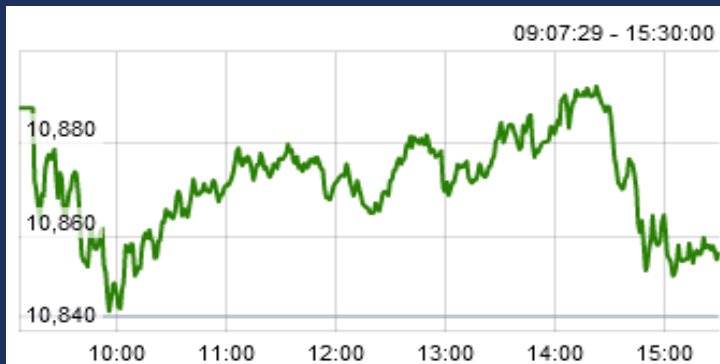


14-Jun-18

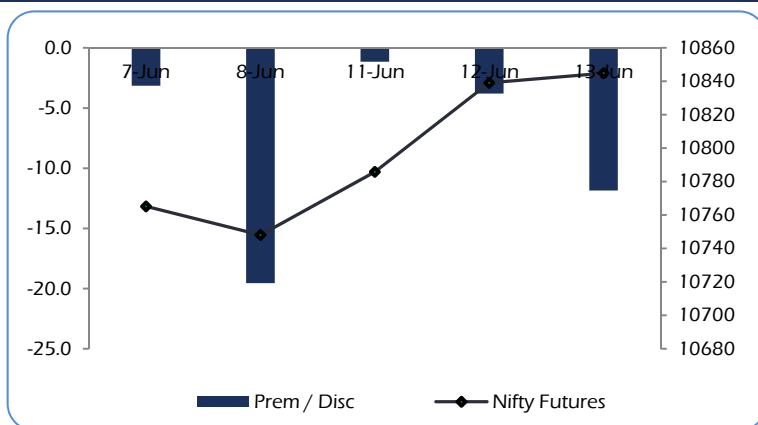
Date	Nifty Spot	Nifty Future	Pre / Dis	Nifty Future Curr. expiry OI	Nifty Future Total OI	PCR (OI)	VIX	Most Active Call	Most Active Put	P/E	Nifty P/B
13-Jun	10857	10,845	-11.85	2,45,51,625	2,55,94,500	1.33	12.64	11100	10800	27.54	3.73
12-Jun	10843	10,839	-3.80	2,37,30,675	2,47,31,850	1.29	12.74	11100	10800	27.60	3.73
Chg	0.13%	0.05%		3.46%	3.49%		-0.78%				

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

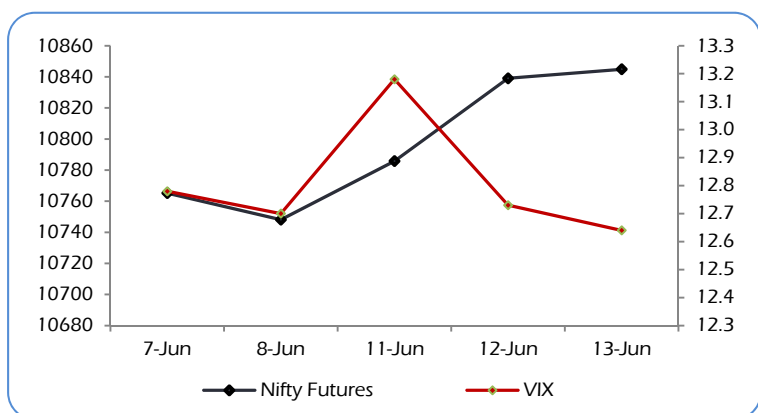
CNX NIFTY



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 0.78% and reached 12.64.

Nifty June 2018 futures closed at 10844.85 on Wednesday, at a discount of 11.85 points over spot closing of 10856.70.

Nifty July 2018 futures ended at 10856.75, at a premium of 0.05 points over spot closing.

Nifty June futures saw an addition of 0.82 million (mn) units, taking the total outstanding open interest (OI) to 24.55 mn units.

The Nifty Put Call Ratio (PCR) finally stood at 1.33 for June month contract.

The top five scrips with highest PCR on OI were Cummins India (1.78), Just Dial (1.50), Manappuram Finance (1.32), Ramco Cements (1.29) and SBI (1.26).

From the most active contracts, Sun Pharmaceutical Industries June 2018 futures traded at a discount of 0.05 points at 546.05 compared with spot closing of 546.10. The numbers of contracts traded were 31,381.

State Bank of India June 2018 futures traded at a discount of 0.05 points at 287.25 compared with spot closing of 287.30. The numbers of contracts traded were 27,336.

Dr. Reddy's Laboratories June 2018 futures traded at a premium of 4.10 points at 2258.15 compared with spot closing of 2254.05. The numbers of contracts traded were 23,210.

Tata Steel June 2018 futures traded at a premium of 2.30 points at 569.90 compared with spot closing of 567.60. The numbers of contracts traded were 21,148.

Indiabulls Housing Finance June 2018 futures traded at a premium of 4.60 points at 1214.70 compared with spot closing of 1210.10. The numbers of contracts traded were 20,955.

Nifty Call Options

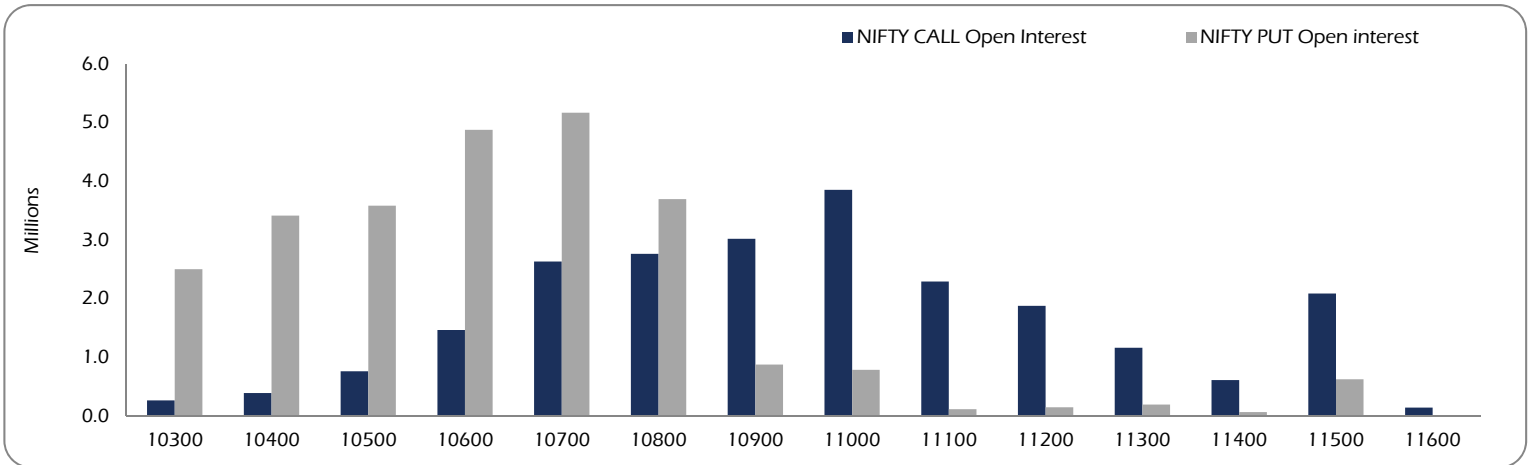
Strike	Nifty Call OI	Chg in OI	Curr. IV	Prev. IV	LTP	Net Chg
10400	3,89,700	-10575	-	-	451	2.3
10500	7,60,875	-27825	-	-	360	6.9
10600	14,63,175	-44175	-	-	273	-1.9
10700	26,31,600	-115275	-	-	193	0.6
10800	27,62,550	-210825	7.3	7.3	125	2.0
10900	30,17,625	-17850	8.1	8.0	70	0.7
11000	38,52,300	17475	8.4	8.4	34.4	-0.4
11100	22,90,800	403575	8.7	8.7	15.4	-0.5
11200	18,76,200	57600	9.3	9.2	6.8	-0.4
11300	11,61,375	25050	9.7	9.6	3.0	-0.3

Nifty Put Options

Strike	Nifty Put OI	Chg in OI	Curr. IV	Prev. IV	LTP	Net Chg
10400	34,13,850	191550	17.0	16.9	14.8	-2.3
10500	35,84,775	-91425	16.0	16.1	22.5	-2.7
10600	48,77,550	-187425	15.4	15.4	35.0	-3.4
10700	51,67,425	575625	14.8	14.9	54.4	-3.9
10800	36,95,775	816150	14.4	14.5	84	-5.3
10900	8,75,100	234675	14.4	14.3	129	-5.5
11000	7,86,000	-56475	14.6	14.9	191	-7.3
11100	1,13,325	14250	16.2	16.1	268	-6.6
11200	1,47,300	15450	18.4	18.1	355	-12.0
11300	1,92,825	1575	20.7	20.5	453	-10.7

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

OPEN INTEREST – NIFTY CALL & NIFTY PUT

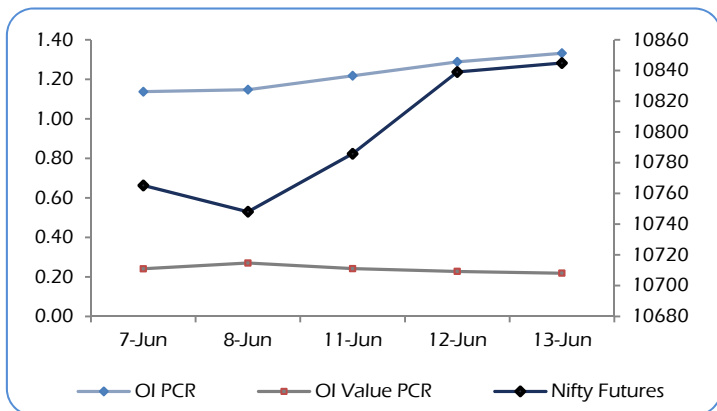


Among Nifty calls, 11100 SP from the June month expiry was the most active call with an addition of 0.40 million open interests.

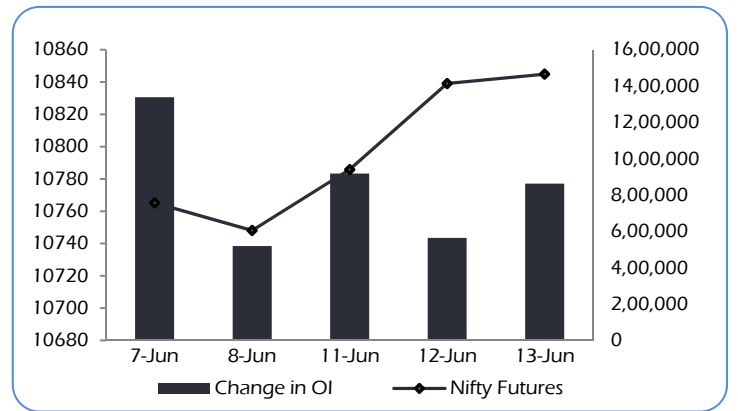
Among Nifty puts, 10800 SP from the June month expiry was the most active put with an addition of 0.82 million open interests.

The maximum OI outstanding for Calls was at 11000 SP (3.85 mn) and that for Puts was at 10700 SP (5.17 mn).

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	70.4	64.00	36.00
Sell	11000	34.4		
Buy	11000	34.4	81.00	19.00
Sell	11100	15.4		
Buy	10900	70.4	145.00	55.00
Sell	11100	15.4		

Nifty Bearish Put Spread

Action	Strike	Premium	Max Profit	Max Loss
Buy	11000	191	37.95	62.05
Sell	10900	129		
Buy	10900	129	55.75	44.25
Sell	10800	84		
Buy	11000	191	93.70	106.30
Sell	10800	84		

Note: Above spread are provided for information purposes.

STOCK OPTIONS

Most Active Calls

Scrip	Strike Price	Price	Spot	Turnover (Rs Crs.)	Expiry
TCS	1850	27.60	1824	769	28-Jun-18
RELIANCE	1000	17.00	1003	769	28-Jun-18
TCS	1900	15.80	1824	712	28-Jun-18
SUNPHARMA	560	10.65	546	460	28-Jun-18
SBIN	290	5.85	288	529	28-Jun-18

Most Active Puts

Scrip	Strike Price	Price	Spot	Turnover (Rs Crs.)	Expiry
RELIANCE	980	10.00	1003	478	28-Jun-18
TCS	1800	23.00	1824	340	28-Jun-18
SUNPHARMA	540	11.45	546	225	28-Jun-18
RELIANCE	960	5.10	1003	353	28-Jun-18
TATASTEEL	560	12.25	568	211	28-Jun-18

STOCK FUTURES

LONG BUILDUP (Price rise OI rise)

Stock	CMP	Price Chg	OI Chg	(NSE+BSE) %Delivery	Recovery
PCJEWELLER	156	7.0%	6.0%	12%	8%
KSCL	564	6.0%	17.2%	11%	7%
PAGEIND	25655	3.9%	18.8%	27%	2%
DRREDDY	2256	3.0%	0.3%	20%	3%
IDFCBANK	44	1.9%	3.5%	45%	2%

SHORT BUILDUP (Price fall OI rise)

Stock	CMP	Price chg	OI chg	(NSE+BSE) %Delivery	Fall from High
NCC	109	-3.9%	5.1%	28%	5%
NATIONALUM	71	-3.2%	3.1%	45%	4%
GLENMARK	571	-2.8%	2.5%	30%	5%
ICICIPRULI	410	-2.8%	6.7%	52%	4%
NBCC	88	-2.7%	2.8%	35%	4%

SHORT UNWINDING (Price rise OI fall)

Stock	CMP	Price Chg	OI Chg	(NSE+BSE) %Delivery	Recovery
CADILAHC	394	3.6%	-2.6%	29%	3%
CIPLA	582	2.6%	-1.5%	27%	2%
BANKBARODA	137	2.5%	-2.8%	29%	2%
TCS	1824	2.4%	-7.3%	53%	1%
PIDILITIND	1083	2.3%	-0.3%	42%	2%

LONG UNWINDING (Price fall OI fall)

Stock	CMP	Price chg	OI chg	(NSE+BSE) %Delivery	Fall from High
KPIT	277	-2.7%	-6.3%	18%	4%
TORNTPOWER	259	-2.1%	-5.6%	20%	3%
AUROPHARMA	585	-1.8%	-1.5%	28%	4%
MCX	819	-1.7%	-0.2%	20%	3%
CHENNPETRO	306	-1.6%	-1.2%	24%	3%

Long positions were witnessed in stocks like PCJEWELLER & KSCL

Short positions were witnessed in stocks like NCC & NATIONALUM

FII's ACTIVITY IN DERIVATIVES								NSE DERIVATIVES TURNOVER				
13-Jun-18	Buy	Sell	Net	OI	%	OI	%	Rs. Crs	13-Jun	12-Jun	%	FII's
Rs. Crs				Value	Chg	Contracts	Chg				Chg	Contribution
INDEX FUTURES	1,890	2,188	-297	20,988	4.8%	2,47,421	4.8%	INDEX FUTURES	14,692	16,717	-12%	28%
INDEX OPTIONS	55,046	55,291	-245	71,684	2.1%	8,44,372	2.0%	INDEX OPTIONS	5,78,869	5,06,627	14%	19%
TOTAL INDEX	56,937	57,479	- 542					TOTAL INDEX	5,93,561	5,23,344	13%	
STOCK FUTURES	10,305	10,217	88	84,429	0.0%	12,03,523	0.0%	STOCK FUTURES	52,333	48,871	7%	39%
STOCK OPTIONS	7,023	7,148	-126	8,762	4.1%	1,21,104	4.2%	STOCK OPTIONS	47,107	41,480	14%	30%
TOTAL STOCKS	17,328	17,365	-37					TOTAL STOCKS	99,440	90,350	10%	
FII's contribution to the total Derivatives turnover								22%	27%			

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