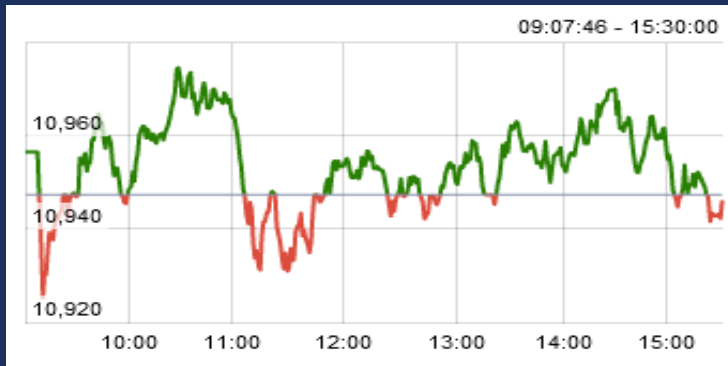


12-Jul-18

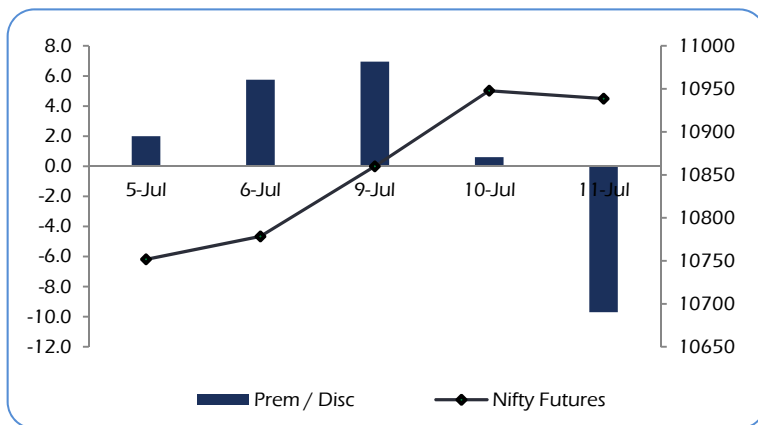
Date	Nifty Spot	Nifty Future	Pre / Dis	Nifty Future Curr. expiry OI	Nifty Future Total OI	PCR (OI)	VIX	Most Active Call	Most Active Put	P/E	Nifty P/B
11-Jul	10948	10,939	-9.70	2,43,23,550	2,56,71,600	1.45	12.78	11000	10800	27.20	3.68
10-Jul	10947	10,948	0.60	2,35,81,350	2,48,40,600	1.43	12.40	10800	10900	27.05	3.68
<b>Chg</b>	<b>0.01%</b>	<b>-0.08%</b>		<b>3.15%</b>	<b>3.35%</b>		<b>3.06%</b>				

Nifty Options Data is for the expiry 26-Jul-18

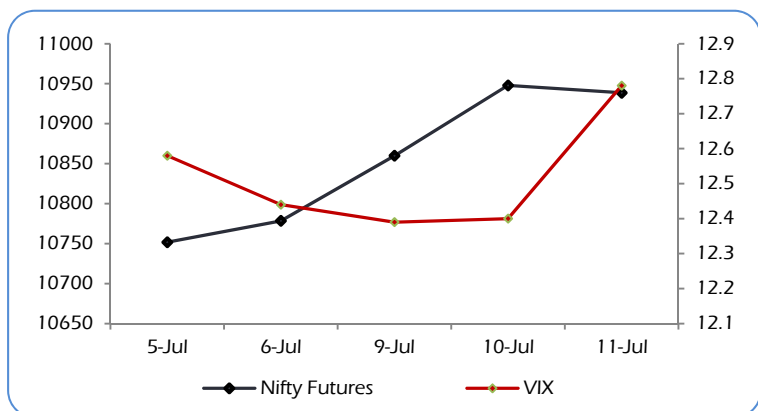
## CNX NIFTY



## 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 increased by 3.06% and reached 12.78.

Nifty July 2018 futures closed at 10938.60 on Wednesday, at a discount of 9.70 points over spot closing of 10948.30.

Nifty August 2018 futures ended at 10957.95, at a premium of 9.65 points over spot closing.

Nifty July futures saw an addition of 0.74 million (mn) units, taking the total outstanding open interest (OI) to 24.32 mn units.

The Nifty Put Call Ratio (PCR) finally stood at 1.45 for July month contract.

The top five scrips with highest PCR on OI were Adani Enterprises (1.44), Adani Power (1.36), Torrent Power (1.28), Just Dial (1.13) and DHFL (1.12).

From the most active contracts, Tata Consultancy Services July 2018 futures traded at a premium of 5.10 points at 1975.10 compared with spot closing of 1970.00. The numbers of contracts traded were 75,708.

Reliance Industries July 2018 futures traded at a discount of 2.20 points at 1037.80 compared with spot closing of 1040.00. The numbers of contracts traded were 26,716.

Infosys July 2018 futures traded at a premium of 3.70 points at 1322.70 compared with spot closing of 1319.00. The numbers of contracts traded were 26,248.

Tata Steel July 2018 futures traded at a premium of 0.55 points at 556.95 compared with spot closing of 556.40. The numbers of contracts traded were 16,697.

Vedanta July 2018 futures traded at a premium of 0.10 points at 218.30 compared with spot closing of 218.20. The numbers of contracts traded were 14,753.

**Nifty Call Options**

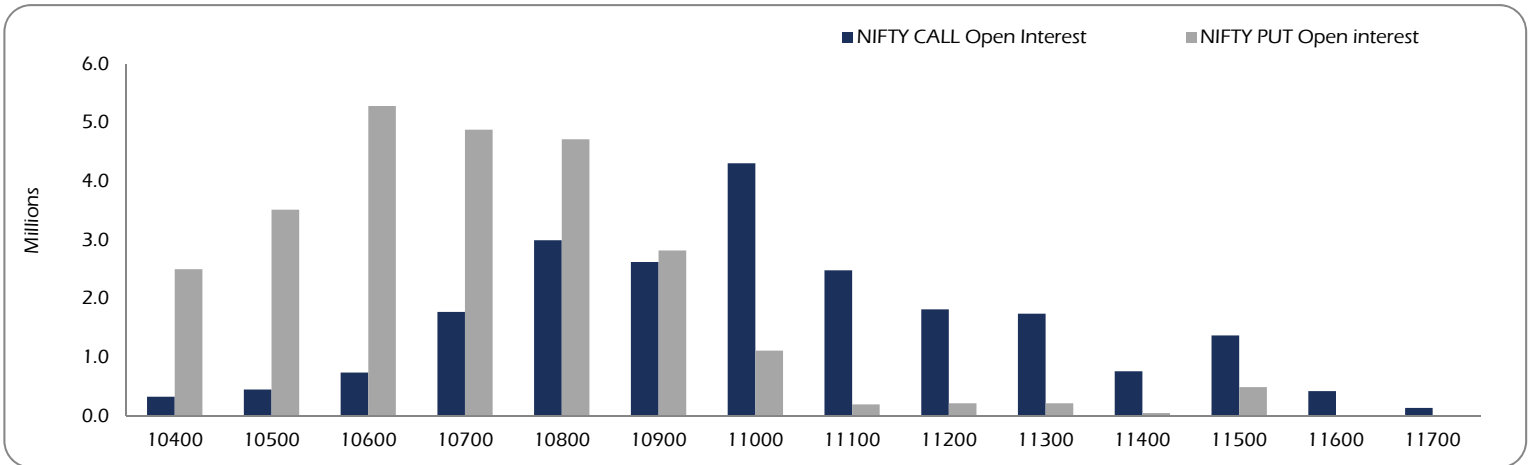
Strike	Nifty Call OI	Chg in OI	Curr. IV	Prev. IV	LTP	Net Chg
10500	4,47,975	-43350	-	-	451	-6.8
10600	7,38,225	-29325	-	-	355	-10.1
10700	17,72,700	-73725	-	-	268	-9.3
10800	29,95,125	-96975	-	-	187	-5.7
10900	26,23,725	93825	6.8	7.3	120	-3.2
11000	43,07,625	624450	7.7	7.9	67	-1.8
11100	24,80,775	160650	8.2	8.3	32.5	-1.9
11200	18,16,350	219375	8.7	8.9	14.9	-1.2
11300	17,43,000	57750	9.5	9.6	7.7	-0.5
11400	7,60,425	32925	10.6	10.5	4.5	-0.3

**Nifty Put Options**

Strike	Nifty Put OI	Chg in OI	Curr. IV	Prev. IV	LTP	Net Chg
10500	35,15,325	-19500	18.0	17.0	19.2	1.8
10600	52,82,250	85200	16.7	15.9	26.0	1.6
10700	48,80,100	237675	15.6	15.0	37.4	1.7
10800	47,14,650	746925	14.8	14.1	55.6	2.1
10900	28,20,675	698775	14.4	13.4	86	4.7
11000	11,13,150	224775	14.1	13.4	131	6.5
11100	1,95,825	3075	15.1	13.9	194	7.4
11200	2,14,875	12750	16.9	15.3	273	7.1
11300	2,13,375	2850	18.9	16.5	362	6.8
11400	49,650	300	21.5	20.5	460	3.7

*Nifty Options Data is for the expiry 26-Jul-18*

**OPEN INTEREST – NIFTY CALL & NIFTY PUT**

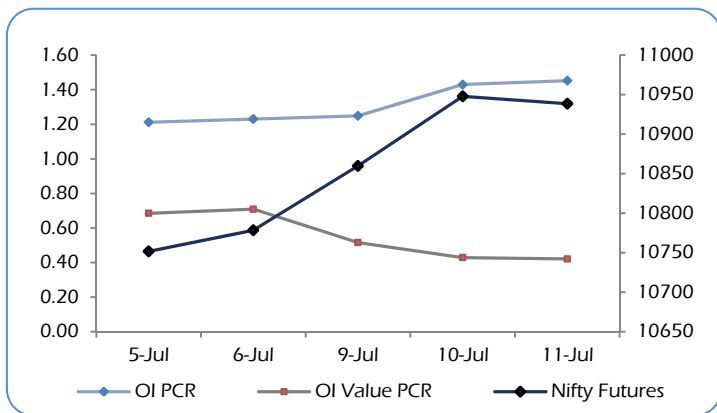


Among Nifty calls, 11000 SP from the July month expiry was the most active call an addition of 0.62 million open interests.

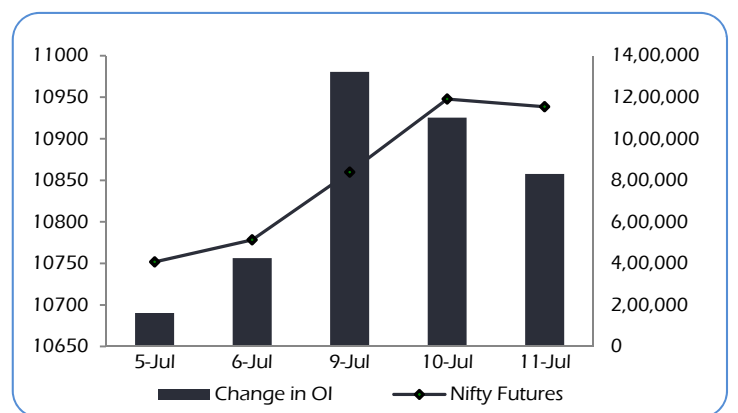
Among Nifty puts, 10800 SP from the July month expiry was the most active put with an addition of 0.75 million open interests.

The maximum OI outstanding for Calls was at 11,000 SP (4.31 mn) and that for Puts was at 10,600 SP (5.28 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	11000	66.8	65.65	34.35
Sell	11100	32.5		
Buy	11100	32.5	82.40	17.60
Sell	11200	14.9		
Buy	11000	66.8	148.05	51.95
Sell	11200	14.9		

### Nifty Bearish Put Spread

Action	Strike	Premium	Max Profit	Max Loss
Buy	11100	194	36.45	63.55
Sell	11000	131		
Buy	11000	131	55.10	44.90
Sell	10900	86		
Buy	11100	194	91.55	108.45
Sell	10900	86		

Note: Above spread are provided for information purposes.

## STOCK OPTIONS

### Most Active Calls

Scrip	Strike Price	Price	Spot	Turnover (Rs Crs.)	Expiry
TCS	2000	26.50	1980	4593	26-Jul-18
TCS	1950	47.55	1980	2402	26-Jul-18
TCS	2100	7.40	1980	1718	26-Jul-18
TCS	2050	13.60	1980	1426	26-Jul-18
TCS	1900	79.00	1980	1319	26-Jul-18

### Most Active Puts

Scrip	Strike Price	Price	Spot	Turnover (Rs Crs.)	Expiry
TCS	1900	12.40	1980	1741	26-Jul-18
TCS	1850	5.60	1980	1109	26-Jul-18
TCS	1800	3.10	1980	853	26-Jul-18
TCS	1875	7.85	1980	834	26-Jul-18
TCS	1950	28.00	1980	758	26-Jul-18

## STOCK FUTURES

### LONG BUILDUP (Price rise OI rise)

Stock	CMP	Price Chg	OI Chg	(NSE+BSE) %Delivery	Recovery
ADANIPOWER	20	17.6%	16.5%	13%	20%
ADANIENT	124	8.8%	31.2%	10%	9%
INFRATEL	317	3.9%	6.0%	56%	4%
TATAELXSI	1445	3.8%	15.8%	9%	4%
BAJAJ-AUTO	3162	2.2%	0.0%	47%	3%

### SHORT BUILDUP (Price fall OI rise)

Stock	CMP	Price chg	OI chg	(NSE+BSE) %Delivery	Fall from High
RAMCOCEM	661	-5.1%	14.0%	76%	6%
COALINDIA	265	-4.9%	0.3%	35%	5%
BANKINDIA	86	-4.9%	8.3%	24%	5%
SAIL	77	-4.6%	2.1%	24%	5%
ANDHRABANK	32	-4.4%	6.0%	24%	6%

### SHORT UNWINDING (Price rise OI fall)

Stock	CMP	Price Chg	OI Chg	(NSE+BSE) %Delivery	Recovery
IDBI	57	6.8%	-11.0%	8%	5%
TCS	1980	5.6%	-8.6%	40%	5%
GODREJCP	1324	5.5%	-8.1%	49%	6%
MCX	794	3.0%	-4.7%	18%	3%
DIVISLAB	1122	2.9%	-5.2%	32%	4%

### LONG UNWINDING (Price fall OI fall)

Stock	CMP	Price chg	OI chg	(NSE+BSE) %Delivery	Fall from High
JINDALSTEL	218	-4.0%	-2.0%	14%	3%
INDIACEM	109	-3.1%	-0.3%	16%	3%
PNB	76	-3.0%	-0.2%	21%	4%
JETAIRWAYS	339	-2.9%	-1.2%	15%	3%
IFCI	16	-2.8%	-1.0%	21%	4%

Long positions were witnessed in stocks like ADANIPOWER & ADANIENT

Short positions were witnessed in stocks like RAMCOCEM & COALINDIA

FII's ACTIVITY IN DERIVATIVES								NSE DERIVATIVES TURNOVER				
11-Jul-18	Buy	Sell	Net	OI	%	OI	%	Rs. Crs	11-Jul	10-Jul	%	FII's
Rs. Crs				Value	Chg	Contracts	Chg				Chg	Contribution
INDEX FUTURES	2,690	1,982	708	23,058	-0.6%	2,78,246	0.0%	INDEX FUTURES	16,057	15,421	4%	29%
INDEX OPTIONS	63,954	64,583	-629	57,401	4.3%	6,77,719	4.3%	INDEX OPTIONS	6,50,162	4,75,652	37%	20%
<b>TOTAL INDEX</b>	<b>66,645</b>	<b>66,566</b>	<b>79</b>					<b>TOTAL INDEX</b>	<b>6,66,219</b>	<b>4,91,073</b>	<b>36%</b>	
STOCK FUTURES	13,151	12,384	766	80,249	-0.2%	11,38,801	0.1%	STOCK FUTURES	58,776	49,409	19%	43%
STOCK OPTIONS	9,046	9,113	-67	5,989	3.5%	86,845	3.8%	STOCK OPTIONS	65,514	45,958	43%	28%
<b>TOTAL STOCKS</b>	<b>22,197</b>	<b>21,497</b>	<b>700</b>					<b>TOTAL STOCKS</b>	<b>1,24,290</b>	<b>95,367</b>	<b>30%</b>	
<b>FII's contribution to the total Derivatives turnover</b>									<b>22%</b>	<b>22%</b>		

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