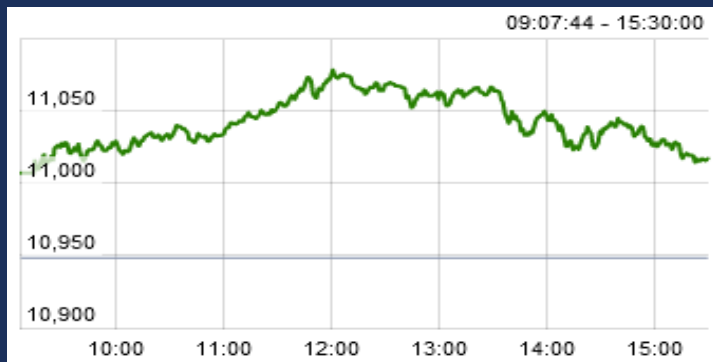


13-Jul-18

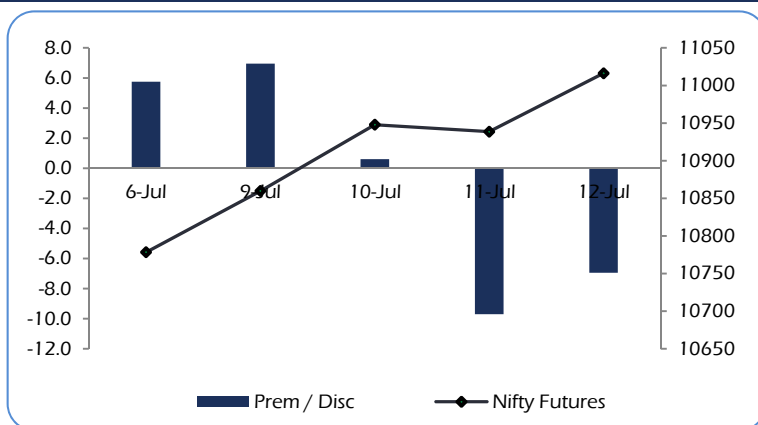
Date	Nifty Spot	Nifty Future	Pre / Dis	Nifty Future Curr. expiry OI	Nifty Future Total OI	PCR (OI)	VIX	Most Active Call	Most Active Put	P/E	Nifty P/B
12-Jul	11023	11,016	-6.95	2,51,62,950	2,66,61,525	1.55	12.51	10900	11000	27.39	3.71
11-Jul	10948	10,939	-9.70	2,43,23,550	2,56,71,600	1.45	12.78	11000	10800	27.20	3.68
Chg	0.68%	0.71%		3.45%	3.86%		-2.11%				

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

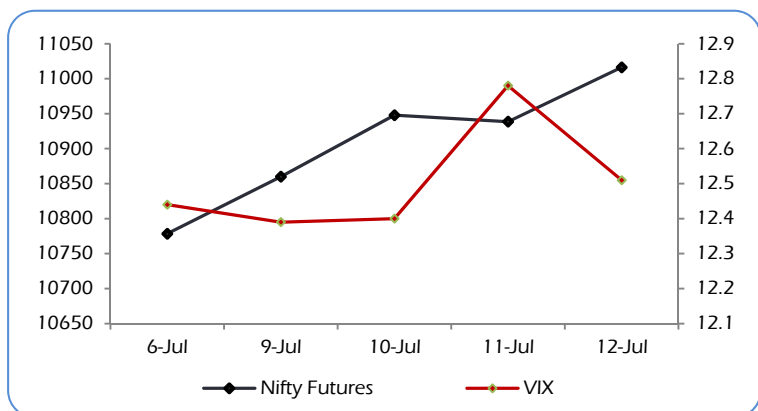
CNX NIFTY



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 decreased by 2.11% and reached 12.51.

Nifty July 2018 futures closed at 11016.25 on Thursday, at a discount of 6.95 points over spot closing of 11,023.20.

Nifty August 2018 futures ended at 11037.45, at a premium of 14.25 points over spot closing.

Nifty July futures saw an addition of 0.83 million (mn) units, taking the total outstanding open interest (OI) to 25.17 mn units.

The Nifty Put Call Ratio (PCR) finally stood at 1.55 for July month contract.

The top five scrips with highest PCR on OI were Adani Enterprises (1.49), Adani Power (1.29), OIL (1.19), Torrent Power (1.17) and Just Dial (1.15).

From the most active contracts, Reliance July 2018 futures traded at a discount of 2.20 points at 1078.70 compared with spot closing of 1,080.90. The numbers of contracts traded were 52,069.

Infosys July 2018 futures traded at a premium of 4.75 points at 1299.75 compared with spot closing of 1,295.00. The numbers of contracts traded were 22,959.

Yes Bank July 2018 futures traded at a premium 2.35 points at 375.85 compared with spot closing of 373.50. The numbers of contracts traded were 21,500.

Tata Consultancy Services July 2018 futures traded at a premium of 2.45 points at 1975.45 compared with spot closing of 1,973.00. The numbers of contracts traded were 20,176.

Tata Steel July 2018 futures traded at a premium of 1.35 points at 557.30 compared with spot closing of 555.95. The numbers of contracts traded were 19,419.

Nifty Call Options

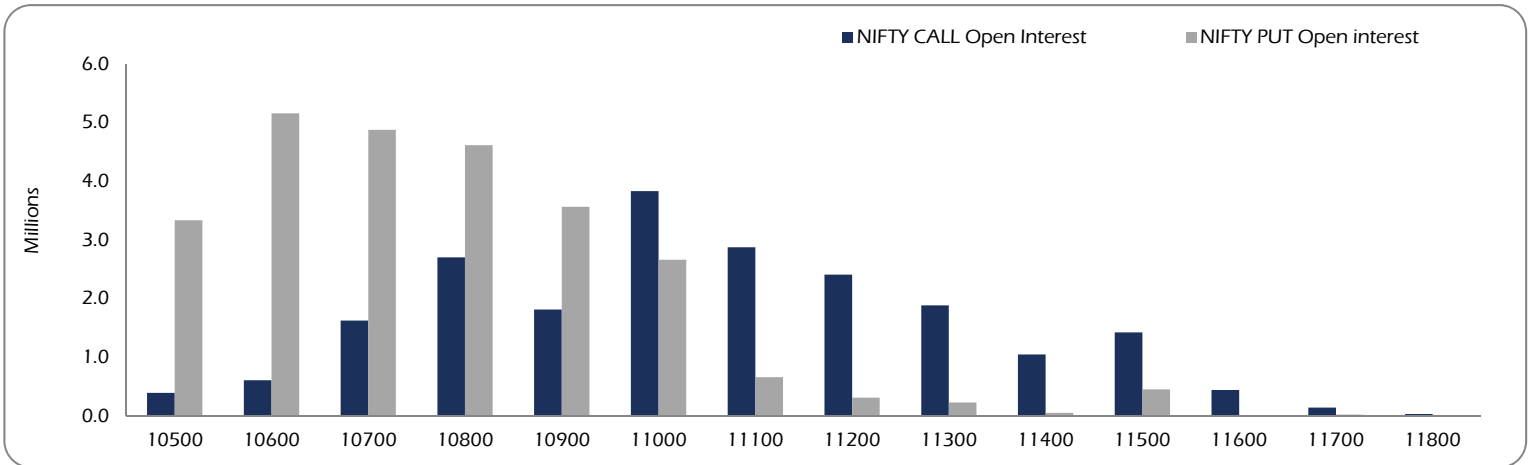
Strike	Nifty Call OI	Chg in OI	Curr. IV	Prev. IV	LTP	Net Chg
10600	6,07,575	-130650	-	-	427	72.2
10700	16,25,100	-147600	-	-	331	63.2
10800	27,01,200	-293925	-	-	240	52.6
10900	18,14,400	-809325	-	6.8	163	43.0
11000	38,32,425	-475200	6.9	7.7	98	31.1
11100	28,73,925	393150	8.0	8.2	53	20.4
11200	24,08,325	591975	8.7	8.7	26.0	11.2
11300	18,85,350	142350	9.5	9.5	13.4	5.7
11400	10,46,100	285675	10.2	10.6	7.1	2.6
11500	14,22,450	49950	11.2	12.2	4.6	1.0

Nifty Put Options

Strike	Nifty Put OI	Chg in OI	Curr. IV	Prev. IV	LTP	Net Chg
10600	51,57,000	-125250	17.2	16.7	17.3	-8.7
10700	48,75,375	-4725	15.7	15.6	23.2	-14.2
10800	46,14,075	-100575	14.4	14.8	33.3	-22.3
10900	35,64,000	743325	13.8	14.4	52.5	-33.2
11000	26,60,175	1547025	13.7	14.1	86	-44.7
11100	6,59,550	463725	14.3	15.1	139	-55.2
11200	3,11,100	96225	15.5	16.9	210	-62.8
11300	2,29,350	15975	17.4	18.9	293	-68.9
11400	50,775	1125	20.2	21.5	383	-76.6
11500	4,51,425	-39375	23.4	24.9	486	-75.8

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

OPEN INTEREST – NIFTY CALL & NIFTY PUT

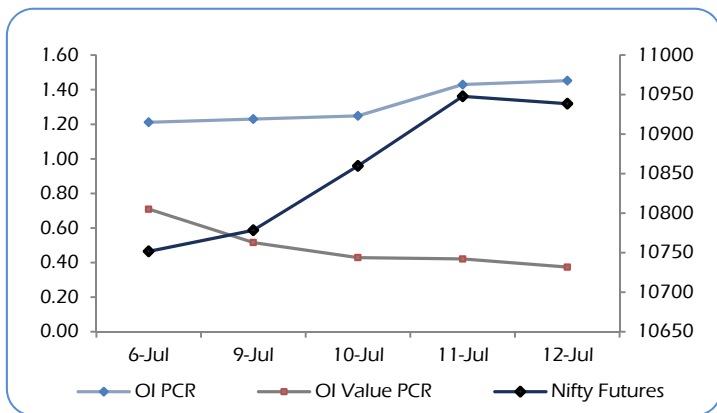


Among Nifty calls, 10900 SP from the July month expiry was the most active call with a contraction of 0.81 million open interests.

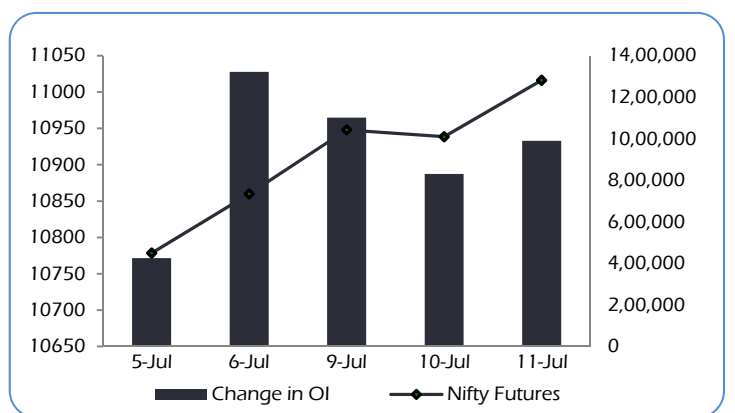
Among Nifty puts, 11000 SP from the July month expiry was the most active put with an addition of 1.55 million open interests.

The maximum OI outstanding for Calls was at 11,000 SP (3.83 mn) and that for Puts was at 10,600 SP (5.16 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	97.9	55.00	45.00
Sell	11100	52.9		
Buy	11100	52.9	73.15	26.85
Sell	11200	26.0		
Buy	11000	97.9	128.15	71.85
Sell	11200	26.0		

Nifty Bearish Put Spread

Action	Strike	Premium	Max Profit	Max Loss
Buy	11100	139	46.95	53.05
Sell	11000	86		
Buy	11000	86	66.55	33.45
Sell	10900	52		
Buy	11100	139	113.50	86.50
Sell	10900	52		

Note: Above spread are provided for information purposes.

STOCK OPTIONS

Most Active Calls

Scrip	Strike Price	Price	Spot	Turnover (Rs Crs.)	Expiry
RELIANCE	1100	18.20	1082	2430	26-Jul-18
RELIANCE	1120	12.55	1082	1349	26-Jul-18
RELIANCE	1080	26.00	1082	1212	26-Jul-18
TCS	2000	26.30	1971	1108	26-Jul-18
RELIANCE	1140	8.50	1082	1049	26-Jul-18

Most Active Puts

Scrip	Strike Price	Price	Spot	Turnover (Rs Crs.)	Expiry
RELIANCE	1000	5.85	1082	881	26-Jul-18
RELIANCE	1020	8.20	1082	779	26-Jul-18
RELIANCE	1040	12.35	1082	795	26-Jul-18
RELIANCE	1060	18.65	1082	786	26-Jul-18
TCS	1900	9.20	1971	555	26-Jul-18

STOCK FUTURES

LONG BUILDUP (Price rise OI rise)

Stock	CMP	Price Chg	OI Chg	(NSE+BSE) %Delivery	Recovery
BALRAMCHIN	69	7.6%	1.2%	17%	8%
KTKBANK	124	4.5%	2.0%	12%	5%
RELIANCE	1082	4.2%	1.5%	34%	4%
ARVIND	417	3.4%	16.0%	15%	3%
INDIACEM	112	3.2%	0.1%	13%	2%

SHORT BUILDUP (Price fall OI rise)

Stock	CMP	Price chg	OI chg	(NSE+BSE) %Delivery	Fall from High
ADANIPOWER	19	-5.4%	3.8%	17%	7%
TATAPOWER	70	-3.7%	0.6%	31%	3%
STAR	369	-3.7%	9.9%	26%	5%
IRB	204	-3.7%	1.4%	27%	5%
UPL	582	-3.6%	6.6%	40%	5%

SHORT UNWINDING (Price rise OI fall)

Stock	CMP	Price Chg	OI Chg	(NSE+BSE) %Delivery	Recovery
GMRINFRA	18	5.6%	-3.8%	24%	5%
INDIGO	1124	4.7%	-5.6%	33%	4%
MRPL	80	4.7%	-4.5%	15%	3%
BPCL	377	3.0%	-1.4%	18%	0%
KPIT	300	2.9%	-1.2%	34%	3%

LONG UNWINDING (Price fall OI fall)

Stock	CMP	Price chg	OI chg	(NSE+BSE) %Delivery	Fall from High
TV18BRDCST	48	-3.0%	-0.7%	33%	5%
BAJAJ-AUTO	3097	-2.1%	-2.7%	40%	3%
KAJARIACER	467	-1.9%	-1.7%	37%	3%
HCC	12	-1.7%	-0.3%	19%	6%
SUNTV	788	-1.6%	-1.6%	34%	3%

Long positions were witnessed in stocks like BALRAMCHIN & KTKBANK

Short positions were witnessed in stocks like ADANIPOWER & TATAPOWER

FII's ACTIVITY IN DERIVATIVES								NSE DERIVATIVES TURNOVER				
12-Jul-18	Buy	Sell	Net	OI	%	OI	%	Rs. Crs	12-Jul	11-Jul	%	FII's
Rs. Crs				Value	Chg	Contracts	Chg				Chg	Contribution
INDEX FUTURES	3,455	2,873	582	25,085	8.8%	3,00,130	7.9%	INDEX FUTURES	21,970	16,057	37%	29%
INDEX OPTIONS	1,02,392	99,240	3152	61,719	7.5%	7,21,727	6.5%	INDEX OPTIONS	15,61,548	6,50,162	140%	13%
TOTAL INDEX	1,05,847	1,02,114	3,734					TOTAL INDEX	15,83,518	6,66,219	138%	
STOCK FUTURES	12,591	11,426	1165	80,976	0.9%	11,44,085	0.5%	STOCK FUTURES	58,961	58,776	0%	41%
STOCK OPTIONS	9,438	9,491	-52	6,497	8.5%	93,442	7.6%	STOCK OPTIONS	63,700	65,514	-3%	30%
TOTAL STOCKS	22,029	20,916	1113					TOTAL STOCKS	1,22,661	1,24,290	-1%	
FII's contribution to the total Derivatives turnover									15%	22%		

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