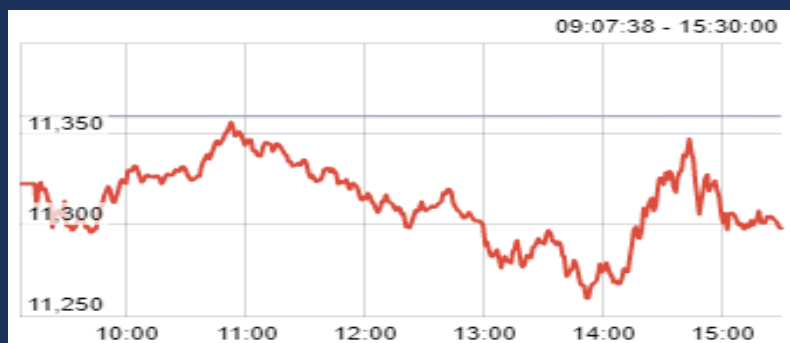


10 May 19

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	Nifty P/E	Nifty P/B
09 May	11,302	11,335	33.00	1,79,53,050	1,92,15,300	1.16	25.49	11,400	11,500	28.24	3.61
08 May	11,359	11,419	59.15	1,92,32,025	2,04,39,825	1.17	26.37	11,500	11,000	28.38	3.63
<b>Chg</b>	<b>-0.51%</b>	<b>-0.73%</b>		<b>-6.65%</b>	<b>-5.99%</b>		<b>-3.34%</b>				

Nifty Options Data is for the expiry 30-May-19

## CNX NIFTY



## MARKET OVERVIEW

India Volatility Index (VIX), a gauge for market's short term expectation of volatility decreased by 3.34% and reached 25.49.

Nifty May 2019 futures closed at 11334.80 on Thursday, at a premium of 33.00 points over spot closing of 11301.80.

Nifty June 2019 futures ended at 11379.20, at a premium of 77.40 points over spot closing.

The Nifty Put Call Ratio (PCR) finally stood at 1.16 for May month contract.

The top five scrips with highest PCR on OI were Mindtree (2.09), Just Dial (1.45), ICICI Prudential Life Insurance (1.23), Bosch (1.24) and NIIT Technologies (1.39).

Nifty May futures saw a contraction of 1.28 million (mn) units, taking the total outstanding open interest (OI) to 17.95 mn units. The near month derivatives contract will expire on May 30, 2019.

From the most active contracts, Reliance Industries May 2019 futures traded at a premium of 10.00 points at 1263.15 compared with spot closing of 1253.15. The numbers of contracts traded were 54,261.

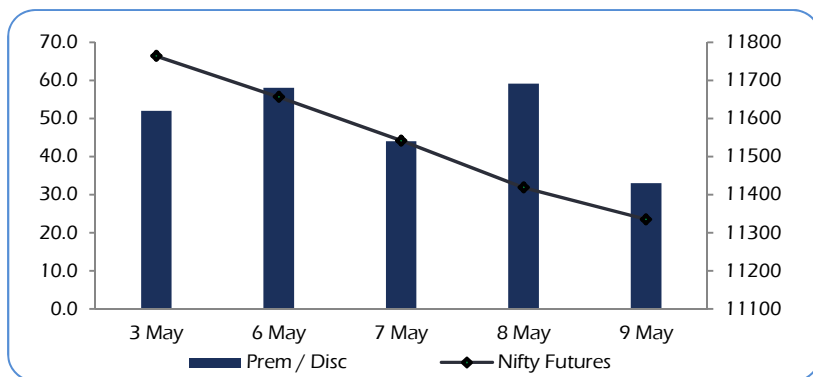
Yes Bank May 2019 futures traded at a premium of 0.05 points at 171.20 compared with spot closing of 171.15. The numbers of contracts traded were 44,249.

Zee Entertainment Enterprises May 2019 futures traded at a premium of 0.40 points at 359.85 compared with spot closing of 359.45. The numbers of contracts traded were 30,664.

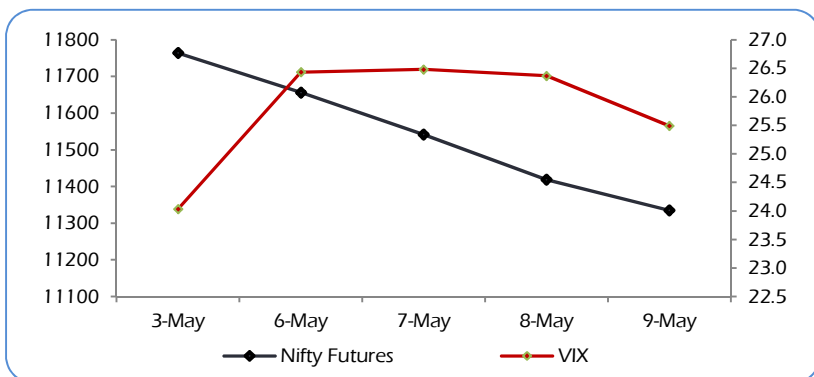
ICICI Bank May 2019 futures traded at a premium of 1.55 points at 383.55 compared with spot closing of 382.00. The numbers of contracts traded were 25,916.

Tata Motors May 2019 futures traded at a premium of 1.05 points at 187.25 compared with spot closing of 186.20. The numbers of contracts traded were 17,348.

## NIFTY PREMIUM / DISCOUNT



## CNX NIFTY vs INDIA VIX

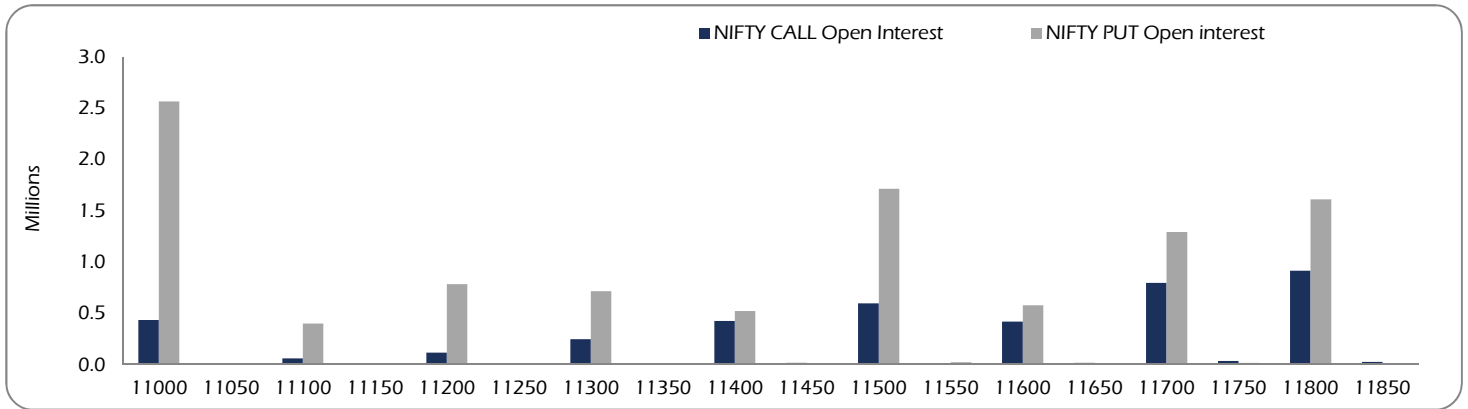


Nifty Call Options						
Strike	Nifty Call OI	Chg in OI	Curr. IV	Prev. IV	LTP	Net Chg
11250	2,475	1725	27.2	27.7	350.1	-62.0
11300	2,45,475	75825	27.0	28.2	320.1	-60.7
11350	11,925	8175	26.2	27.7	292.8	-58.0
11400	4,25,700	159675	26.6	28.1	268.9	-56.8
11450	15,900	675	26.0	27.9	247.1	-55.2
11500	5,96,100	3150	26.2	27.9	222.3	-53.9
11550	9,900	-900	26.1	27.2	201.1	-52.0
11600	4,16,925	-41250	25.9	27.4	181.2	-49.4
11650	15,900	-6525	25.7	26.9	165.6	-41.0
11700	7,94,325	14925	25.8	27.2	147.1	-43.1

Nifty Put Options						
Strike	Nifty Put OI	Chg in OI	Curr. IV	Prev. IV	LTP	Net Chg
11250	-	0	-	-	412.9	0.0
11200	7,14,000	-24000	29.4	29.9	287.0	20.1
11250	10,200	8250	-	-	308.2	113.0
11300	5,19,825	-78150	29.2	29.4	334.7	24.1
11350	10,800	-750	29.5	20.9	359	21.5
11400	17,10,600	-233250	29.0	29.1	390	28.5
11450	21,750	-450	29.3	29.0	415	28.7
11500	5,75,925	-31125	28.9	28.9	445	31.4
11550	12,525	-1575	28.4	28.9	475	28.2
11600	12,92,325	-22725	28.3	28.7	512	40.6

Nifty Options Data is for the expiry 30-May-19

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

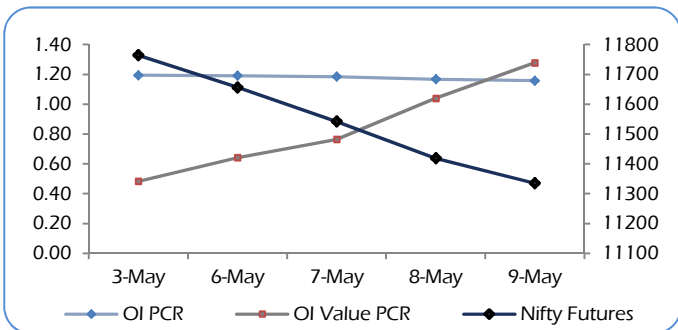


Among Nifty calls, 11,400 SP from the May month expiry was the most active call with an addition of 0.16 million open interests.

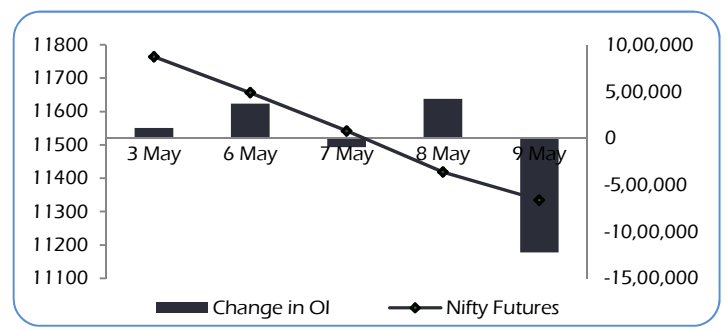
Among Nifty puts, 11,500 from the May month expiry was the most active put with a contraction of 0.23 million open interests.

The maximum OI outstanding for Calls was at 12,000 SP (1.76 mn) and that for Puts was at 11,000 SP (2.56 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	11500	222.3	58.90	41.10
Sell	11600	181.2		
Buy	11600	181.2	65.85	34.15
Sell	11700	147.1		
Buy	11500	222.3	124.75	75.25
Sell	11700	147.1		

### Nifty Bearish Put Spread

Action	Strike	Premium	Max Profit	Max Loss
Buy	11600	445	45.20	54.80
Sell	11500	390		
Buy	11500	390	44.80	55.20
Sell	11400	335		
Buy	11600	445	90.00	110.00
Sell	11400	335		

Note: Above spread are provided for information purposes.

## STOCK OPTIONS

### Most Active Calls

Stock	Lot	Price	OI	(NSE+BSE)	Recovery
RELIANCE	1400	10.40	1256	423	30-May-19
YESBANK	170	13.75	170	170	30-May-19
YESBANK	180	9.30	170	171	30-May-19
RELIANCE	1360	16.65	1256	326	30-May-19

### Most Active Puts

Stock	Lot	Price	OI	(NSE+BSE)	Recovery
RELIANCE	1260	49.95	1256	373	30-May-19
RELIANCE	1240	40.40	1256	317	30-May-19
YESBANK	160	7.45	170	132	30-May-19
RELIANCE	1280	59.50	1256	241	30-May-19

## STOCK FUTURES

### LONG BUILDUP (Price rise OI rise)

Stock	CMP	Price Chg	OI Chg	(NSE+BSE) %Delivery	Recovery
CHOLAFIN	1321	3.0%	0.4%	22%	5%
RELINFRA	102	2.5%	0.5%	11%	3%
RELCAPITAL	118	2.4%	4.6%	11%	5%
SUNTV	541	2.2%	0.6%	13%	3%
BAJFINANCE	2971	1.7%	2.5%	21%	3%

### SHORT BUILDUP (Price fall OI rise)

Stock	CMP	Price chg	OI chg	(NSE+BSE) %Delivery	Fall from High
CGPOWER	37	-5.6%	2.6%	11%	6%
CEATLTD	1017	-3.8%	1.2%	13%	4%
MRPL	65	-3.7%	0.5%	7%	4%
APOLLOTYRE	185	-3.4%	4.9%	18%	4%
RELIANCE	1256	-3.3%	0.2%	49%	3%

### SHORT UNWINDING (Price rise OI fall)

Stock	CMP	Price Chg	OI Chg	(NSE+BSE) %Delivery	Recovery
JETAIRWAYS	147	12.2%	-2.7%	4%	12%
DISHTV	34	8.2%	-1.6%	7%	9%
ZEEL	358	7.9%	-2.8%	10%	7%
YESBANK	170	5.9%	-2.5%	16%	9%
RPOWER	6	5.1%	-1.9%	19%	9%

### LONG UNWINDING (Price fall OI fall)

Stock	CMP	Price chg	OI chg	(NSE+BSE) %Delivery	Fall from High
JINDALSTEL	163	-4.2%	-0.9%	10%	5%
COALINDIA	242	-2.7%	-2.3%	53%	3%
PCJEWELLER	119	-2.7%	-0.3%	10%	3%
BIOCON	531	-2.6%	-1.0%	24%	3%
TV18BRDCST	29	-2.5%	-0.4%	28%	3%

**FII's ACTIVITY IN DERIVATIVES**

09 May 19	Buy	Sell	Net	OI	%	OI	%
Rs. Crs				Value	Chg	Contracts	Chg
INDEX FUTURES	3,245	5,313	- 2,068	19,968	-7.9%	2,54,726	-6.8%
INDEX OPTIONS	3,58,547	3,56,500	2,047	57,133	-8.4%	7,28,623	-10.1%
<b>TOTAL INDEX</b>	<b>3,61,792</b>	<b>3,61,813</b>	<b>- 21</b>				
STOCK FUTURES	10,677	11,629	- 952	83,419	-0.2%	14,54,781	0.2%
STOCK OPTIONS	4,140	4,300	- 160	6,264	5%	1,09,916	4.7%
<b>TOTAL STOCKS</b>	<b>14,817</b>	<b>15,929</b>	<b>- 1,112</b>				

**NSE DERIVATIVES TURNOVER**

Rs. Crs	09 May	08 May	%	FII's
			Chg	Contribution
INDEX FUTURES	20,547	20,254	1%	42%
INDEX OPTIONS	20,57,527	12,29,830	67%	35%
<b>TOTAL INDEX</b>	<b>20,78,074</b>	<b>12,50,084</b>	<b>66%</b>	
STOCK FUTURES	42,075	45,131	-7%	53%
STOCK OPTIONS	28,771	29,268	-2%	29%
<b>TOTAL STOCKS</b>	<b>70,846</b>	<b>74,399</b>	<b>-5%</b>	

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