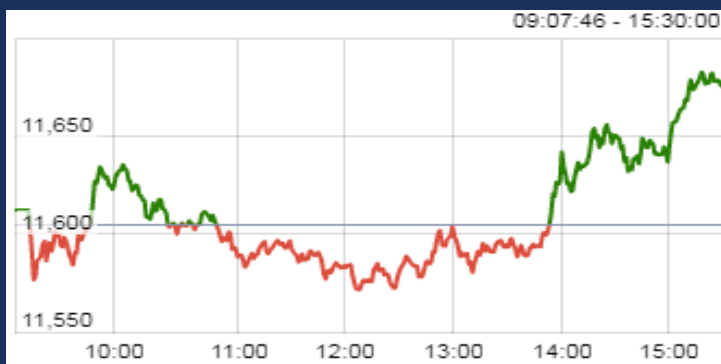


10-Apr-19

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	P/E	Nifty P/B
09-Apr	11672	11,742	70.35	1,58,51,250	1,73,16,750	1.23	20.28	12100	11600	29.13	3.72
08-Apr	11605	11,675	70.40	1,56,75,225	1,70,61,675	1.20	20.15	12000	11600	28.96	3.70
Chg	0.58%	0.58%		1.12%	1.50%		0.65%				

Nifty Options Data is for the expiry 25-Apr-19

CNX NIFTY



MARKET OVERVIEW

India Volatility Index (VIX), a gauge for market's short term expectation of volatility increased by 0.65% and reached 20.28.

Nifty April 2019 futures closed at 11742.30 on Tuesday, at a premium of 70.35 points over spot closing of 11671.95.

Nifty May 2019 futures ended at 11806.35, at a premium of 134.40 points over spot closing.

Nifty April futures saw an addition of 0.18 million (mn) units, taking the total outstanding open interest (OI) to 15.85 mn units.

The Nifty Put Call Ratio (PCR) finally stood at 1.23 for April month contract.

The top five scrips with highest PCR on OI were Shree Cement (3.00), Bosch (1.43), Adani Power (1.31), Mind Tree (1.00) and Cummins India (1.39).

From the most active contracts, Reliance Industries April 2019 futures traded at a premium of 7.30 points at 1345.30 compared with spot closing of 1338.00. The numbers of contracts traded were 31,440.

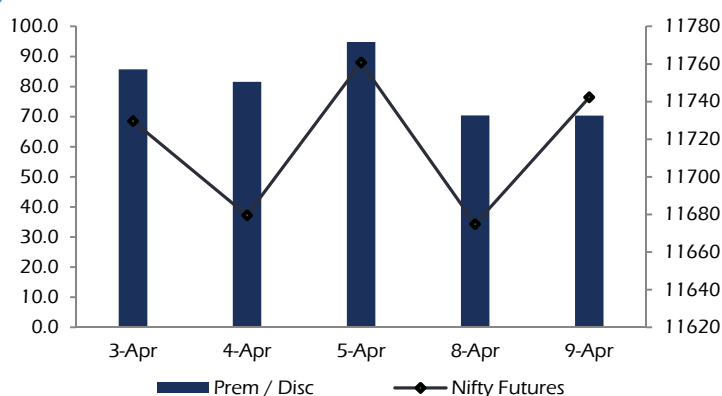
Indiabulls Housing Finance April 2019 futures traded at a premium of 6.25 points at 838.20 compared with spot closing of 831.95. The numbers of contracts traded were 30,149.

Yes Bank April 2019 futures traded at a premium of 0.85 points at 272.60 compared with spot closing of 271.75. The numbers of contracts traded were 27,938.

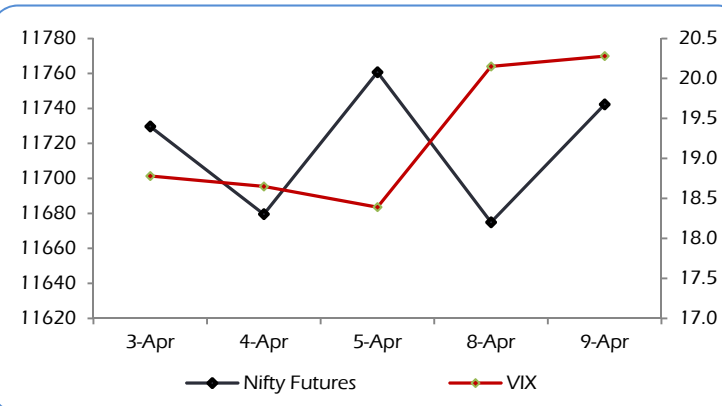
State Bank of India April 2019 futures traded at a premium of 2.25 points at 316.85 compared with spot closing of 314.60. The numbers of contracts traded were 24,667.

Tata Motors April 2019 futures traded at a premium of 0.75 points at 207.75 compared with spot closing of 207.00. The numbers of contracts traded were 20,398.

NIFTY PREMIUM / DISCOUNT



CNX NIFTY vs INDIA VIX



Nifty Call Options

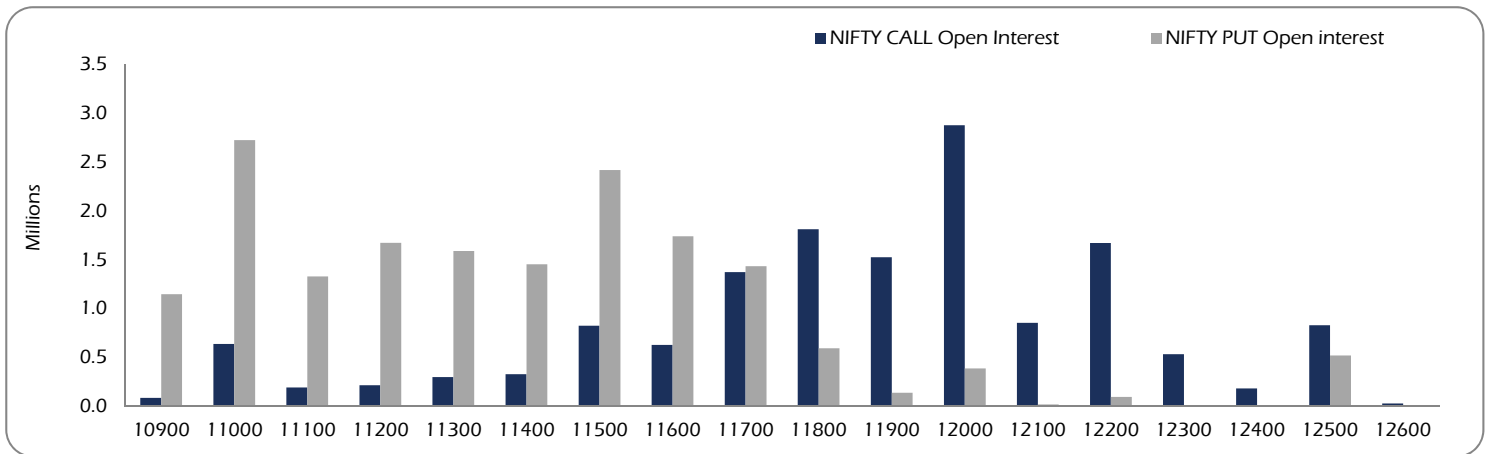
Strike	Nifty Call OI	Chg in OI	Curr. IV	Prev. IV	LTP	Net Chg
11400	3,29,325	-19425	17.8	16.2	373.8	51.4
11500	8,25,825	14250	16.0	15.2	287.7	44.9
11600	6,29,250	-90225	15.0	14.8	214.3	37.1
11700	13,73,325	-60375	14.2	14.0	148.9	28.2
11800	18,12,900	-106725	13.7	13.5	96.9	20.5
11900	15,25,425	63075	13.0	13.2	58.0	12.9
12000	28,77,825	95700	12.9	13.0	33.5	7.2
12100	8,54,250	151425	12.6	12.8	16.9	3.2
12200	16,71,225	102300	12.8	13.2	9.5	1.6
12300	5,33,400	-18750	13.5	13.9	6.1	0.9

Nifty Put Options

Strike	Nifty Put OI	Chg in OI	Curr. IV	Prev. IV	LTP	Net Chg
11400	14,53,800	50100	14.5	14.5	34.9	-15.1
11300	24,18,825	147675	15.3	15.5	51.3	-21.0
11400	17,41,275	147975	14.5	14.5	74.9	-27.8
11500	14,34,075	76875	13.7	13.9	107.8	-35.5
11600	5,93,925	-10950	12.8	13.1	153	-45.4
11700	1,38,375	3225	11.9	12.3	213	-53.2
11800	3,87,375	-6300	11.0	11.7	285	-58.6
11900	18,975	-3675	10.2	11.0	365	-63.4
12000	95,625	300	8.0	7.7	454	-71.9
12100	1,125	-75	-	-	587	-33.0

Nifty Options Data is for the expiry 25-Apr-19

OPEN INTEREST – NIFTY CALL & NIFTY PUT

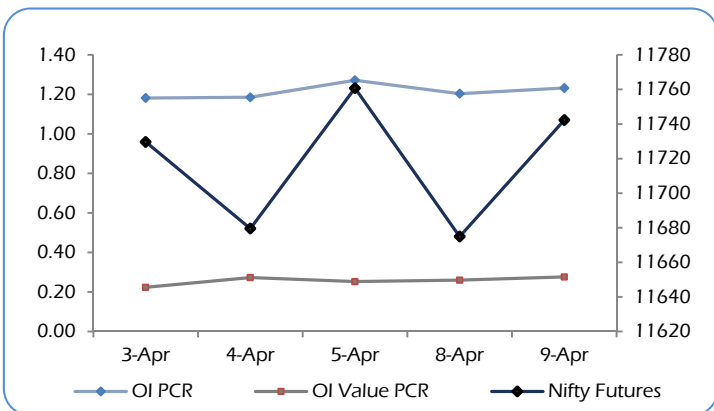


Nifty calls, 11,700 SP from the April month expiry was the most active call with a contraction of 0.06 million open interests.

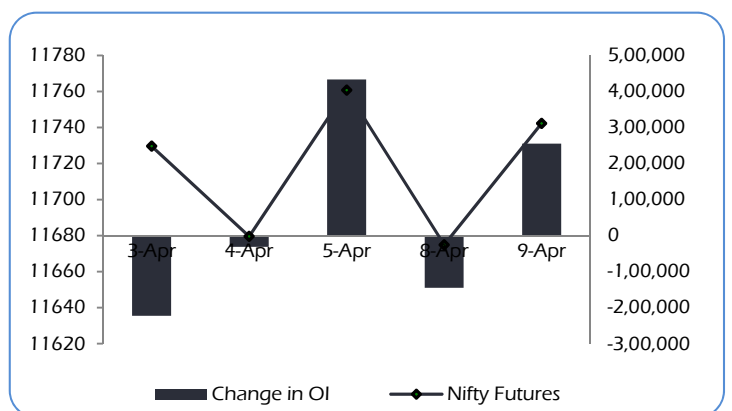
Nifty puts, 11,600 from the April month expiry was the most active put with an addition of 0.15 million open interests.

The maximum OI outstanding for Calls was at 12,000 SP (2.88mn) and that for Puts was at 11,000 SP (2.73mn).

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	11700	148.9	48.05	51.95
Sell	11800	96.9		
Buy	11800	96.9	61.10	38.90
Sell	11900	58.0		
Buy	11700	148.9	109.15	90.85
Sell	11900	58.0		

Nifty Bearish Put Spread

Action	Strike	Premium	Max Profit	Max Loss
Buy	11800	153	54.95	45.05
Sell	11700	108		
Buy	11700	108	67.10	32.90
Sell	11600	75		
Buy	11800	153	122.05	77.95
Sell	11600	75		

Note: Above spread are provided for information purposes.

STOCK OPTIONS

Most Active Calls

Scrip	Strike Price	Price	Spot	Turnover (Rs Crs.)	Expiry
ASHOKLEY	95	2.00	92	323	25-Apr-19
RELIANCE	1400	15.30	1334	569	25-Apr-19
RELIANCE	1360	28.40	1334	505	25-Apr-19
TCS	2100	58.00	2092	370	25-Apr-19
YESBANK	280	9.25	271	332	25-Apr-19

Most Active Puts

Scrip	Strike Price	Price	Spot	Turnover (Rs Crs.)	Expiry
RELIANCE	1300	14.00	1334	347	25-Apr-19
RELIANCE	1320	20.50	1334	307	25-Apr-19
TATASTEEL	540	7.10	553	258	25-Apr-19
TATAMOTORS	200	4.10	206	145	25-Apr-19
IBULHSGFIN	800	28.20	832	136	25-Apr-19

STOCK FUTURES

LONG BUILDUP (Price rise OI rise)

Stock	CMP	Price Chg	OI Chg	(NSE+BSE) %Delivery	Recovery
YESBANK	271	4.1%	0.4%	18%	5%
TORNTPHARM	1867	4.0%	5.8%	27%	4%
DHFL	167	3.8%	11.2%	9%	9%
WIPRO	274	3.8%	1.7%	40%	4%
GMRINFRA	19	3.0%	1.9%	18%	4%

SHORT BUILDUP (Price fall OI rise)

Stock	CMP	Price chg	OI chg	(NSE+BSE) %Delivery	Fall from High
SUNTV	611	-2.6%	2.3%	21%	3%
CASTROLIND	167	-2.1%	1.9%	35%	2%
RAYMOND	781	-1.9%	2.5%	28%	2%
APOLLOTYRE	216	-1.9%	2.4%	30%	1%
NBCC	61	-1.8%	5.6%	22%	2%

SHORT UNWINDING (Price rise OI fall)

Stock	CMP	Price Chg	OI Chg	(NSE+BSE) %Delivery	Recovery
ASHOKLEY	92	5.1%	-4.2%	27%	6%
CANBK	287	4.8%	-0.9%	13%	5%
CUMMINSIND	741	4.4%	-10.5%	44%	5%
BANKINDIA	102	3.8%	-4.5%	16%	5%
TATAMTRDVR	99	2.7%	-0.8%	23%	5%

LONG UNWINDING (Price fall OI fall)

Stock	CMP	Price chg	OI chg	(NSE+BSE) %Delivery	Fall from High
ASIANPAINT	1445	-3.4%	-3.3%	26%	2%
RPOWER	10	-3.4%	-2.2%	31%	5%
MRF	57641	-2.2%	-0.2%	34%	3%
CANFINHOME	354	-2.1%	-5.5%	15%	3%
IDEA	17	-2.0%	-2.2%	13%	4%

Long positions were witnessed in stocks like YESBANK & TORNTPHARM

Short positions were witnessed in stocks like SUNTV & CASTROLIND

FII's ACTIVITY IN DERIVATIVES

09-Apr-19	Buy	Sell	Net	OI	%	OI	%
Rs. Crs				Value	Chg	Contracts	Chg
INDEX FUTURES	2,502	2,714	-212	19,178	5.4%	2,40,280	5.2%
INDEX OPTIONS	1,69,966	1,69,580	386	70,119	3.5%	8,92,864	3.7%
TOTAL INDEX	1,72,468	1,72,294	174				
STOCK FUTURES	11,091	11,319	-228	89,865	-0.3%	13,83,520	-1.0%
STOCK OPTIONS	5,794	5,774	20	6,871	6.1%	1,09,361	5.7%
TOTAL STOCKS	16,886	17,094	-208				

NSE DERIVATIVES TURNOVER

Rs. Crs	09-Apr	08-Apr	%	FII's
			Chg	Contribution
INDEX FUTURES	18,370	18,554	-1%	28%
INDEX OPTIONS	8,67,156	6,94,861	25%	39%
TOTAL INDEX	8,85,526	7,13,415	24%	
STOCK FUTURES	46,130	43,321	6%	49%
STOCK OPTIONS	42,997	40,087	7%	27%
TOTAL STOCKS	89,127	83,409	7%	

FII's contribution to the total Derivatives turnover
39%
44%
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