

7-Dec-18

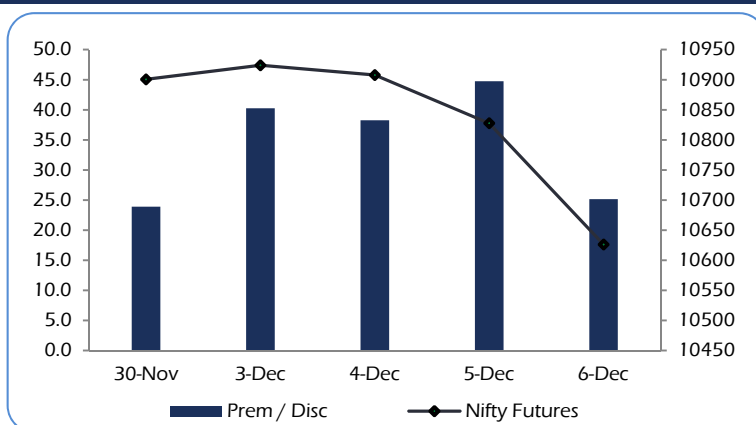
Date	Nifty Spot	Nifty Future	Pre / Dis	Nifty Future Curr. expiry OI	Nifty Future Total OI	PCR (OI)	VIX	Most Active Call	Most Active Put	P/E	Nifty P/B
06-Dec	10601	10,626	25.15	2,13,99,525	2,20,62,675	1.07	19.31	11000	10300	25.65	3.35
05-Dec	10783	10,828	44.75	2,03,31,000	2,08,99,500	1.24	18.39	11100	11000	26.09	3.41
Chg	-1.69%	-1.86%		5.26%	5.57%		5.00%				

Nifty Options Data is for the expiry 27-Dec-18

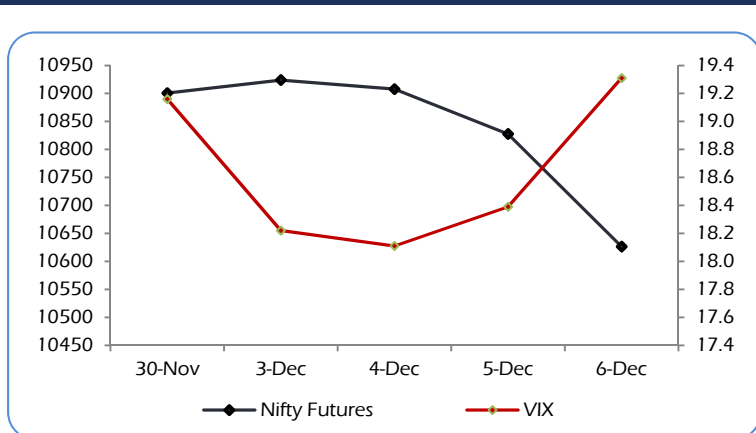
CNX NIFTY



NIFTY PREMIUM / DISCOUNT



CNX NIFTY vs INDIA VIX



MARKET OVERVIEW

India Volatility Index (VIX), a gauge for market's short term expectation of volatility increased by 5.00% and reached 19.31.

Nifty December 2018 futures closed at 10626.30 on Thursday, at a premium of 25.15 points over spot closing of 10601.15.

Nifty January 2019 futures ended at 10672.15, at a premium of 71.00 points over spot closing.

Nifty December futures saw an addition of 1.07 million (mn) units, taking the total outstanding open interest (OI) to 21.40 mn units.

The Nifty Put Call Ratio (PCR) finally stood at 1.07 for December month contract.

The top five scrips with highest PCR on OI were V-Guard Industries (3.30), Mangalore Refinery & Petrochemicals (1.59), Manappuram Finance (1.48), TCS (1.30), Oriental Bank of Commerce (1.20) and Torrent Power (1.19).

From the most active contracts, Sun Pharma December 2018 futures traded at a premium of 4.30 points at 421.85 compared with spot closing of 417.55. The numbers of contracts traded were 56,385.

Tata Steel December 2018 futures traded at a premium of 1.95 points at 512.65 compared with spot closing of 510.70. The numbers of contracts traded were 23,343.

Reliance Industries December 2018 futures traded at a premium of 9.00 points at 1128.05 compared with spot closing of 1119.05. The numbers of contracts traded were 23,008.

Yes Bank December 2018 futures traded at a premium of 0.65 points at 169.00 compared with spot closing of 168.35. The numbers of contracts traded were 21,599.

Maruti Suzuki India December 2018 futures traded at a premium of 36.75 points at 7237.75 compared with spot closing of 7201.00. The numbers of contracts traded were 20,292.

Nifty Call Options

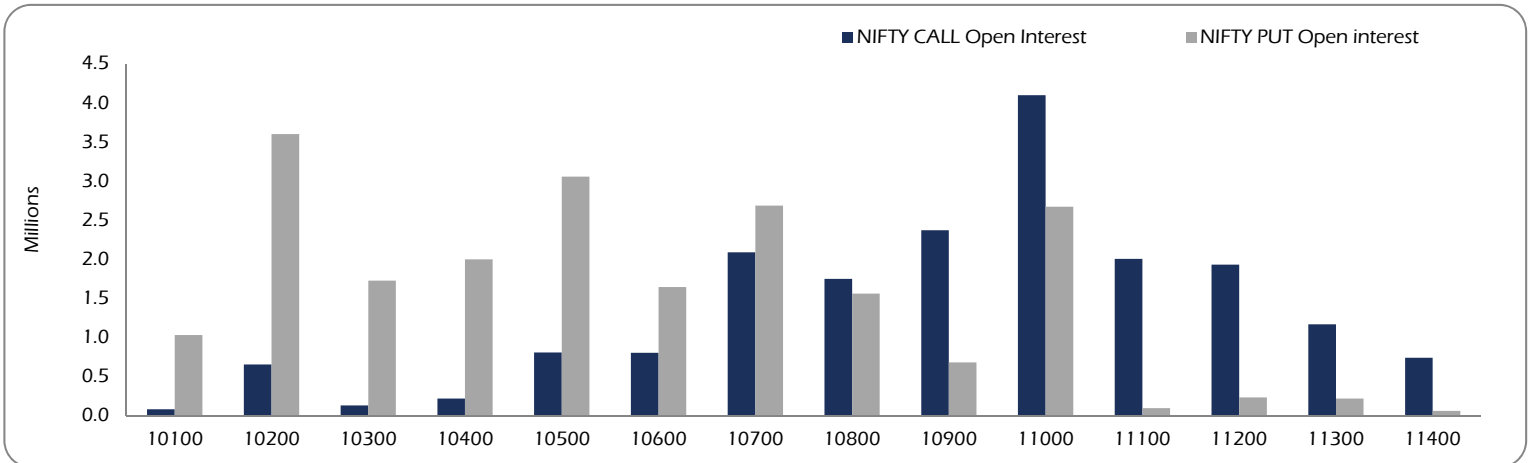
Strike	Nifty Call OI	Chg in OI	Curr. IV	Prev. IV	LTP	Net Chg
10400	2,18,850	-2625	15.8	17.6	326	-156.2
10500	8,07,375	66375	15.7	17.3	259	-140.9
10600	8,02,800	264300	16.0	17.3	199	-127.2
10700	20,88,375	994050	15.6	17.0	146	-110.9
10800	17,48,550	477525	15.5	16.5	103	-93.9
10900	23,70,150	484275	15.2	16.1	69	-73.8
11000	40,98,150	1316250	15.2	15.6	45.6	-53.3
11100	20,04,075	184800	15.0	15.1	28.1	-36.1
11200	19,31,325	197400	15.1	14.5	17.0	-22.3
11300	11,66,775	121125	15.1	14.3	10.0	-13.0

Nifty Put Options

Strike	Nifty Put OI	Chg in OI	Curr. IV	Prev. IV	LTP	Net Chg
10400	19,97,775	217275	21.2	20.3	104.3	44.9
10300	30,55,650	-500025	21.7	20.8	136.6	57.0
10400	16,44,975	-24825	21.2	20.3	174.8	71.6
10500	26,85,300	-21675	21.0	19.7	221.2	87.3
10600	15,60,075	-316650	20.5	19.2	274	104.4
10700	6,80,700	-396450	20.3	18.7	339	124.9
10800	26,72,175	-165675	19.8	18.0	413	142.5
10900	95,175	-22425	19.7	17.2	496	163.1
11000	2,32,950	-35625	20.0	17.1	584	175.3
11100	2,18,100	-11700	21.1	16.2	676	186.8

Nifty Options Data is for the expiry 27-Dec-18

OPEN INTEREST – NIFTY CALL & NIFTY PUT

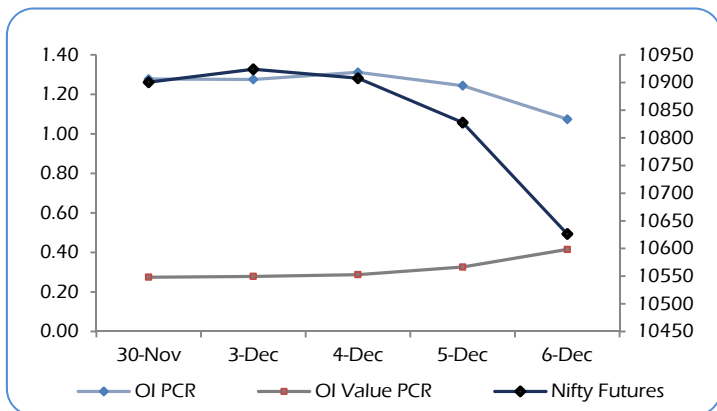


Among Nifty calls, 11000 SP from the December month expiry was the most active call with an addition of 1.32 million open interests.

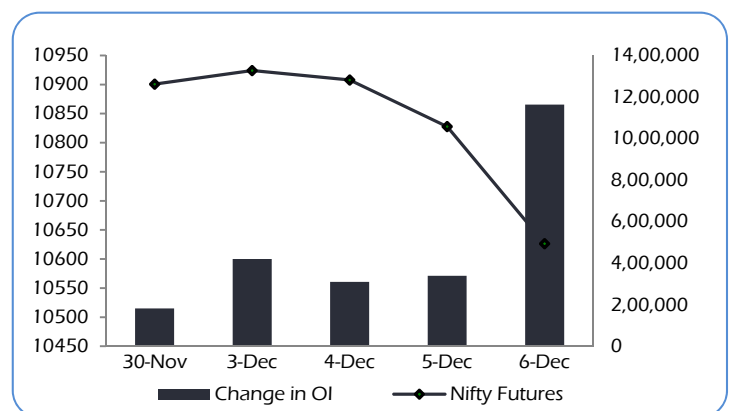
Among Nifty puts, 10,300 SP from the December month expiry was the most active put with an addition of 0.52 million open interests.

The maximum OI outstanding for Calls was at 11,000 SP (4.10mn) and that for Puts was at 10,000 SP (3.79mn).

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	10700	145.6	57.00	43.00
Sell	10800	102.6		
Buy	10800	102.6	66.75	33.25
Sell	10900	69.4		
Buy	10700	145.6	123.75	76.25
Sell	10900	69.4		

Nifty Bearish Put Spread

Action	Strike	Premium	Max Profit	Max Loss
Buy	10800	274	47.00	53.00
Sell	10700	221		
Buy	10700	221	53.60	46.40
Sell	10600	175		
Buy	10800	274	100.60	99.40
Sell	10600	175		

Note: Above spread are provided for information purposes.

STOCK OPTIONS

Most Active Calls

Scrip	Strike Price	Price	Spot	Turnover (Rs Crs.)	Expiry
RELIANCE	1200	9.30	1124	349	27-Dec-18
RELIANCE	1160	18.90	1124	297	27-Dec-18
RELIANCE	1180	13.00	1124	290	27-Dec-18
SUNPHARMA	440	14.40	420	223	27-Dec-18
MARUTI	8000	27.00	7210	267	27-Dec-18

Most Active Puts

Scrip	Strike Price	Price	Spot	Turnover (Rs Crs.)	Expiry
RELIANCE	1100	23.50	1124	304	27-Dec-18
SUNPHARMA	400	14.50	420	198	27-Dec-18
MARUTI	7000	139.15	7210	216	27-Dec-18
RELIANCE	1120	31.50	1124	229	27-Dec-18
RELIANCE	1140	42.00	1124	230	27-Dec-18

STOCK FUTURES

LONG BUILDUP (Price rise OI rise)

Stock	CMP	Price Chg	OI Chg	(NSE+BSE) %Delivery	Recovery
SIEMENS	923	1.9%	2.8%	44%	2%
SUNPHARMA	420	1.7%	3.5%	24%	2%
UBL	1226	1.5%	0.8%	17%	3%
JPASSOCIAT	7	1.5%	1.9%	21%	4%
NHPC	26	1.1%	5.2%	37%	2%

SHORT BUILDUP (Price fall OI rise)

Stock	CMP	Price chg	OI chg	(NSE+BSE) %Delivery	Fall from High
MUTHOOTFIN	421	-6.0%	50.4%	16%	8%
CENTURYTEX	853	-5.7%	4.4%	15%	5%
AUROPHARMA	752	-5.5%	0.8%	17%	6%
DLF	167	-5.4%	3.1%	7%	4%
INFIBEAM	45	-5.1%	1.9%	13%	6%

SHORT UNWINDING (Price rise OI fall)

Stock	CMP	Price Chg	OI Chg	(NSE+BSE) %Delivery	Recovery
SUNTV	591	2.9%	-4.9%	11%	5%
PTC	83	2.3%	-0.1%	38%	4%
KPIT	213	1.2%	-4.6%	34%	4%
CHENNPETRO	275	1.1%	-5.6%	23%	2%
PVR	1491	0.8%	-0.1%	14%	2%

LONG UNWINDING (Price fall OI fall)

Stock	CMP	Price chg	OI chg	(NSE+BSE) %Delivery	Fall from High
EQUITAS	111	-6.0%	-1.4%	21%	6%
IBULHSGFIN	733	-5.5%	-0.8%	22%	5%
ESCORTS	631	-4.4%	-3.5%	16%	4%
BEML	701	-4.1%	-1.5%	7%	4%
REPCOHOME	341	-3.9%	-1.2%	15%	3%

Long positions were witnessed in stocks like SIEMENS & SUNPHARMA

Short positions were witnessed in stocks like MUTHOOTFIN & CENTURYTEX

FII's ACTIVITY IN DERIVATIVES

06-Dec-18	Buy	Sell	Net	OI	%	OI	%
Rs. Crs				Value	Chg	Contracts	Chg
INDEX FUTURES	2,430	4,152	-1722	26,317	4.9%	3,48,356	6.2%
INDEX OPTIONS	1,61,030	1,54,387	6643	53,881	-2.5%	7,42,327	-1.6%
TOTAL INDEX	1,63,460	1,58,540	4,921				
STOCK FUTURES	12,695	13,742	-1047	82,709	-1.1%	14,59,418	1.2%
STOCK OPTIONS	7,079	7,061	18	5,960	6.5%	1,11,221	8.6%
TOTAL STOCKS	19,774	20,803	-1029				

NSE DERIVATIVES TURNOVER

Rs. Crs	06-Dec	05-Dec	%	FII's
			Chg	Contribution
INDEX FUTURES	21,219	16,832	26%	31%
INDEX OPTIONS	17,73,833	6,49,128	173%	18%
TOTAL INDEX	17,95,052	6,65,960	170%	
STOCK FUTURES	47,272	45,691	3%	56%
STOCK OPTIONS	36,416	35,101	4%	39%
TOTAL STOCKS	83,688	80,792	4%	

FII's contribution to the total Derivatives turnover
19%
29%
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