

11-Feb-19

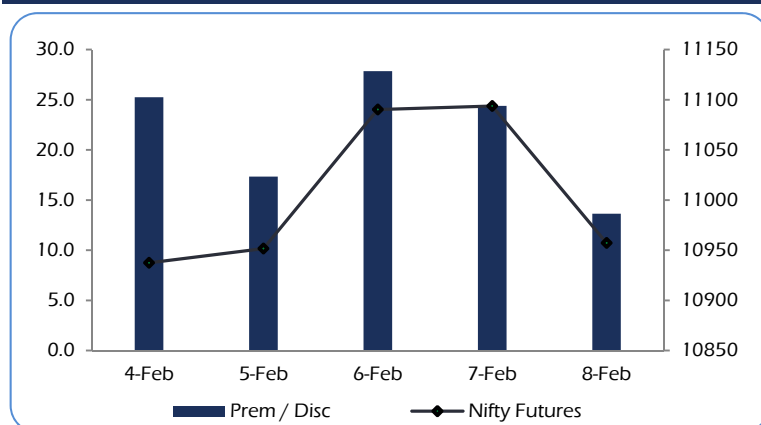
Date	Nifty Spot	Nifty Future	Pre / Dis	Nifty Future Curr. expiry OI	Nifty Future Total OI	PCR (OI)	VIX	Most Active Call	Most Active Put	P/E	Nifty P/B
08-Feb	10944	10,957	13.65	2,09,99,550	2,27,74,575	1.33	15.57	11000	11000	27.10	3.41
07-Feb	11069	11,094	24.40	2,12,40,750	2,30,64,450	1.60	15.44	11400	11000	27.41	3.45
<b>Chg</b>	<b>-1.14%</b>	<b>-1.23%</b>		<b>-1.14%</b>	<b>-1.26%</b>		<b>0.84%</b>				

Nifty Options Data is for the expiry 28-Feb-19

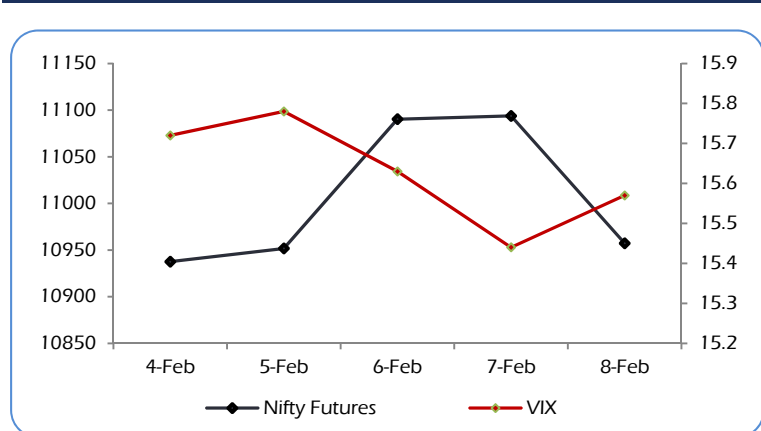
## CNX NIFTY



## 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 0.84% and reached 15.57.

Nifty February 2019 futures closed at 10957.25 on Friday, at a premium of 13.65 points over spot closing of 10943.60.

Nifty March 2019 futures ended at 10988.35, at a premium of 44.75 points over spot closing.

Nifty February futures saw a contraction of 21.00 million (mn) units, taking the total outstanding open interest (OI) to 0.24 mn units.

The Nifty Put Call Ratio (PCR) finally stood at 1.33 for February month contract.

The top five scrips with highest PCR on OI were Shree Cements (2.50), TCS (2.34), Page Industries (2.25) Cipla (1.91) and Ramco Cements (1.41).

From the most active contracts, Tata Motors February 2019 futures traded at a premium of 0.75 points at 150.90 compared with spot closing of 150.15. The numbers of contracts traded were 67,893.

Indiabulls Housing Finance February 2019 futures traded at a discount of 3.90 points at 603.40 compared with spot closing of 607.30. The numbers of contracts traded were 35,472.

Reliance Capital February 2019 futures traded at a discount of 0.05 points at 129.75 compared with spot closing of 129.80. The numbers of contracts traded were 29,920.

Reliance Industries February 2019 futures traded at a premium of 3.90 points at 1281.70 compared with spot closing of 1277.80. The numbers of contracts traded were 25,910.

Yes Bank February 2019 futures traded at a premium of 0.45 points at 175.55 compared with spot closing of 175.10. The numbers of contracts traded were 23,366.

### Nifty Call Options

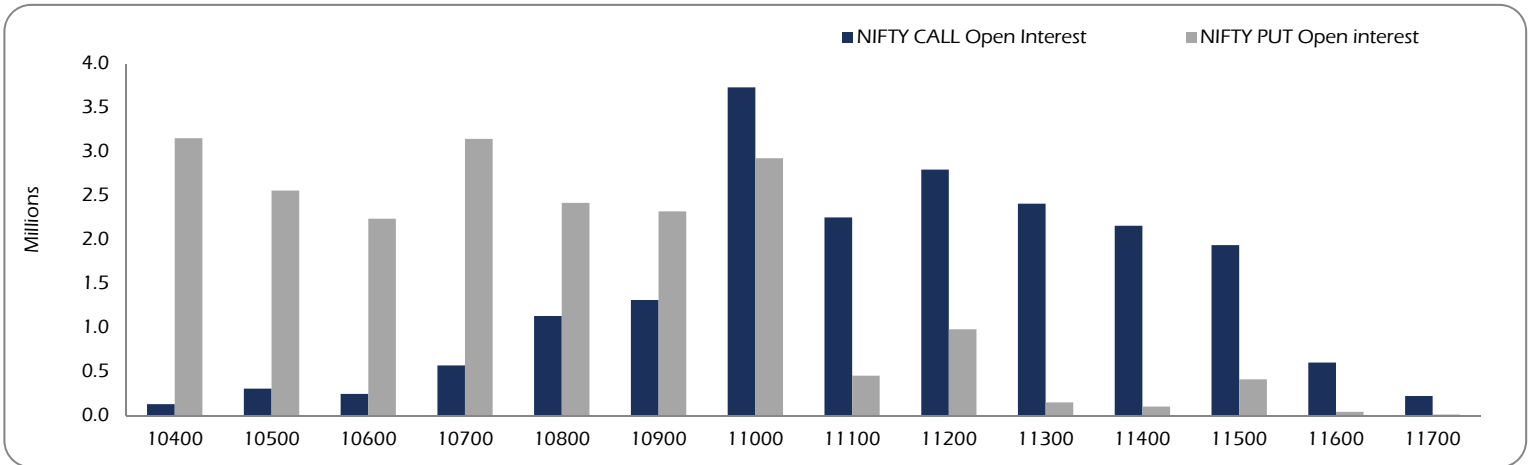
Strike	Nifty Call OI	Chg in OI	Curr. IV	Prev. IV	LTP	Net Chg
10700	5,70,675	-8100	-	-	311	-109.2
10800	11,31,600	-121575	8.8	5.9	239	-103.9
10900	13,13,625	-74250	9.8	9.5	170	-96.2
11000	37,30,950	673800	10.1	10.3	112	-84.1
11100	22,51,725	311550	10.4	10.5	74	-62.3
11200	27,97,200	523800	10.6	10.4	43	-43.8
11300	24,09,675	131700	10.8	10.2	23.7	-25.8
11400	21,58,425	-5325	11.0	10.1	12.8	-13.1
11500	19,38,300	3600	11.5	10.2	7.1	-6.2
11600	6,03,300	48900	12.3	10.3	4.1	-2.3

### Nifty Put Options

Strike	Nifty Put OI	Chg in OI	Curr. IV	Prev. IV	LTP	Net Chg
10700	31,44,900	-347475	17.2	17.6	58.8	17.1
10600	24,18,825	-465600	17.6	18.2	82.7	25.9
10700	23,21,400	-721950	17.2	17.6	115.6	37.5
10800	29,25,675	-734550	16.7	16.9	157.4	50.5
10900	4,54,500	-267525	16.5	16.4	211	66.5
11000	9,80,700	-81450	16.3	16.0	286	92.3
11100	1,50,000	10200	16.6	15.6	363	112.7
11200	1,03,275	11100	17.7	15.8	469	144.8
11300	4,12,500	-27225	18.6	15.9	543	126.8
11400	44,025	-3000	20.8	17.0	656	168.7

Nifty Options Data is for the expiry 28-Feb-19

### OPEN INTEREST – NIFTY CALL & NIFTY PUT

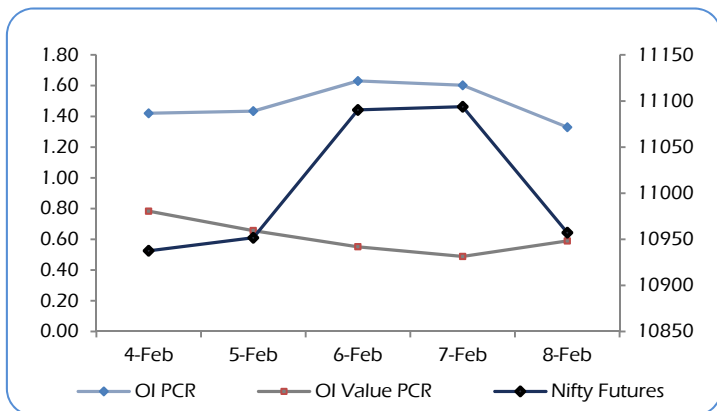


Among Nifty calls, 11,000 SP from the February month expiry was the most active call with an addition of 0.67 million open interests.

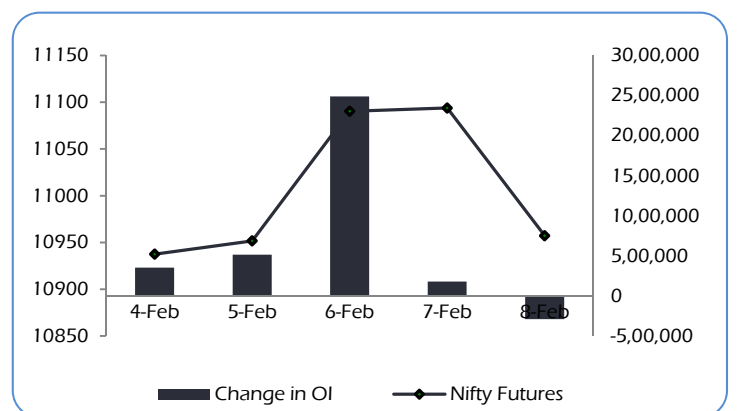
Among Nifty puts, 11,000 SP from the February month expiry was the most active put with a contraction of 0.73 million open interests.

The maximum OI outstanding for Calls was at 11,000 SP (3.73mn) and that for Puts was at 10,400 SP (3.15mn).

### 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	111.6	62.00	38.00
Sell	11100	73.6		
Buy	11100	73.6	69.40	30.60
Sell	11200	43.0		
Buy	11000	111.6	131.40	68.60
Sell	11200	43.0		

### Nifty Bearish Put Spread

Action	Strike	Premium	Max Profit	Max Loss
Buy	11100	211	46.25	53.75
Sell	11000	157		
Buy	11000	157	58.25	41.75
Sell	10900	116		
Buy	11100	211	104.50	95.50
Sell	10900	116		

Note: Above spread are provided for information purposes.

## STOCK OPTIONS

### Most Active Calls

Scrip	Strike Price	Price	Spot	Turnover (Rs Crs.)	Expiry
TATAMOTORS	180	1.00	151	553	28-Feb-19
TATAMOTORS	160	4.25	151	436	28-Feb-19
TATAMOTORS	170	2.00	151	426	28-Feb-19
TATAMOTORS	190	0.55	151	403	28-Feb-19
TATAMOTORS	200	0.30	151	363	28-Feb-19

### Most Active Puts

Scrip	Strike Price	Price	Spot	Turnover (Rs Crs.)	Expiry
TATAMOTORS	150	8.10	151	488	28-Feb-19
TATAMOTORS	140	4.75	151	299	28-Feb-19
TATAMOTORS	130	2.90	151	201	28-Feb-19
RELIANCE	1280	31.95	1278	440	28-Feb-19
RELIANCE	1260	23.50	1278	399	28-Feb-19

## STOCK FUTURES

### LONG BUILDUP (Price rise OI rise)

Stock	CMP	Price Chg	OI Chg	(NSE+BSE) %Delivery	Recovery
RELCAPITAL	129	11.2%	18.5%	7%	20%
INFRATEL	326	6.6%	1.2%	27%	8%
PCJEWELLER	77	6.3%	4.1%	7%	7%
DLF	165	2.7%	7.0%	8%	4%
BEML	784	1.6%	1.4%	6%	4%

### SHORT BUILDUP (Price fall OI rise)

Stock	CMP	Price chg	OI chg	(NSE+BSE) %Delivery	Fall from High
TATAMOTORS	151	-17.6%	7.6%	20%	9%
UNIONBANK	73	-8.0%	7.6%	20%	8%
SAIL	45	-7.8%	14.5%	22%	11%
UJJIVAN	269	-6.4%	5.9%	17%	6%
SYNDIBANK	33	-6.2%	3.9%	27%	6%

### SHORT UNWINDING (Price rise OI fall)

Stock	CMP	Price Chg	OI Chg	(NSE+BSE) %Delivery	Recovery
RPOWER	11	9.0%	-7.1%	28%	13%
RELINFRA	118	6.8%	-9.7%	4%	22%
RAYMOND	688	5.2%	-6.1%	10%	4%
DISHTV	30	4.6%	-4.1%	19%	8%
RCOM	5	2.9%	-3.4%	12%	9%

### LONG UNWINDING (Price fall OI fall)

Stock	CMP	Price chg	OI chg	(NSE+BSE) %Delivery	Fall from High
SUZLON	4	-6.3%	-0.1%	30%	5%
DHFL	109	-5.7%	-3.3%	10%	7%
EQUITAS	113	-4.8%	-0.4%	40%	6%
EICHERMOT	20847	-4.8%	-0.8%	25%	5%
JETAIRWAYS	226	-4.5%	-2.1%	8%	5%

Long positions were witnessed in stocks like RELCAPITAL & INFRATEL

Short positions were witnessed in stocks like TATAPOWER & UNIONBANK

FII's ACTIVITY IN DERIVATIVES								NSE DERIVATIVES TURNOVER				
08-Feb-19	Buy	Sell	Net	OI	%	OI	%	Rs. Crs	08-Feb	07-Feb	%	FII's
Rs. Crs				Value	Chg	Contracts	Chg				Chg	Contribution
INDEX FUTURES	3,001	3,225	-224	28,133	1.5%	3,53,359	2.8%	INDEX FUTURES	20,066	18,803	7%	31%
INDEX OPTIONS	86,224	84,346	1878	60,406	1.6%	7,88,961	3.5%	INDEX OPTIONS	4,77,444	16,88,371	-72%	36%
<b>TOTAL INDEX</b>	<b>89,224</b>	<b>87,571</b>	<b>1,653</b>					<b>TOTAL INDEX</b>	<b>4,97,510</b>	<b>17,07,175</b>	<b>-71%</b>	
STOCK FUTURES	12,523	13,321	-799	88,410	-0.3%	14,88,511	1.6%	STOCK FUTURES	48,631	45,508	7%	53%
STOCK OPTIONS	9,610	9,651	-41	7,569	5.4%	1,29,950	8.4%	STOCK OPTIONS	51,352	44,823	15%	38%
<b>TOTAL STOCKS</b>	<b>22,133</b>	<b>22,972</b>	<b>-840</b>					<b>TOTAL STOCKS</b>	<b>99,983</b>	<b>90,331</b>	<b>11%</b>	
<b>FII's contribution to the total Derivatives turnover</b>								<b>37%</b>	<b>23%</b>			

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