

12-Feb-19

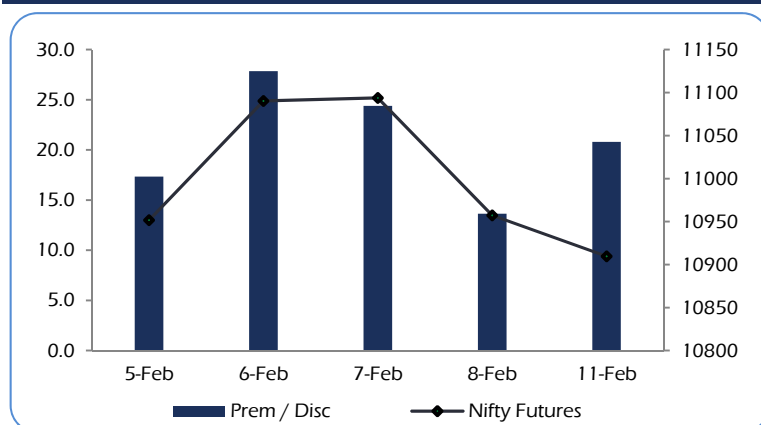
Date	Nifty Spot	Nifty Future	Pre / Dis	Nifty Future Curr. expiry OI	Nifty Future Total OI	PCR (OI)	VIX	Most Active Call	Most Active Put	P/E	Nifty P/B
11-Feb	10889	10,910	20.80	2,17,81,800	2,35,85,625	1.27	15.84	10900	10900	26.96	3.39
08-Feb	10944	10,957	13.65	2,09,99,550	2,27,74,575	1.33	15.57	11000	11000	27.10	3.41
Chg	-0.50%	-0.43%		3.73%	3.56%		1.73%				

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

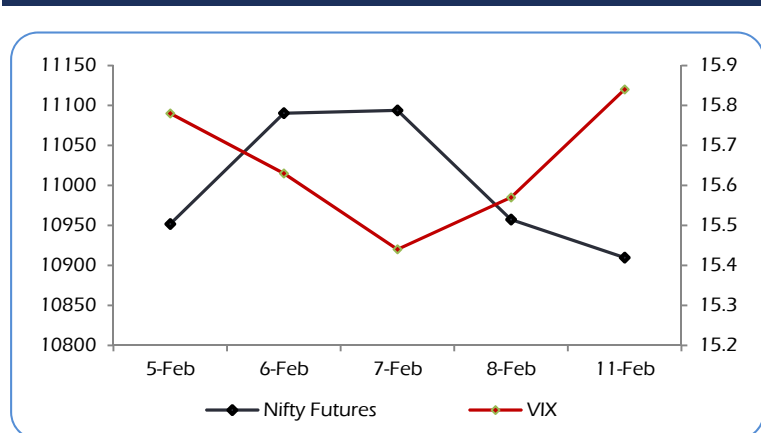
CNX NIFTY



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 1.73% and reached 15.84.

Nifty February 2019 futures closed at 10909.60 on Monday, at a premium of 20.80 points over spot closing of 10888.80.

Nifty March 2019 futures ended at 10944.10, at a premium of 55.30 points over spot closing.

Nifty February futures saw an addition of 0.78 million (mn) units, taking the total outstanding open interest (OI) to 21.78 mn units.

The Nifty Put Call Ratio (PCR) finally stood at 1.27 for February month contract.

The top five scrips with highest PCR on OI were Shree Cements (2.50), TCS (2.24), Cipla (1.92), Page Industries (1.60) and Axis Bank (1.36).

From the most active contracts, Tata Steel February 2019 futures traded at a premium of 2.45 points at 482.20 compared with spot closing of 479.75. The numbers of contracts traded were 38,918.

Indiabulls Housing Finance February 2019 futures traded at a discount of 2.45 points at 600.55 compared with spot closing of 603.00. The numbers of contracts traded were 24,737.

Reliance Industries February 2019 futures traded at a premium of 5.30 points at 1259.80 compared with spot closing of 1254.50. The numbers of contracts traded were 21,594.

Yes Bank February 2019 futures traded at a premium of 0.70 points at 173.70 compared with spot closing of 173.00. The numbers of contracts traded were 18,996.

Eicher Motors February 2019 futures traded at a premium of 21.20 points at 20671.20 compared with spot closing of 20650.00. The numbers of contracts traded were 17,304.

Nifty Call Options

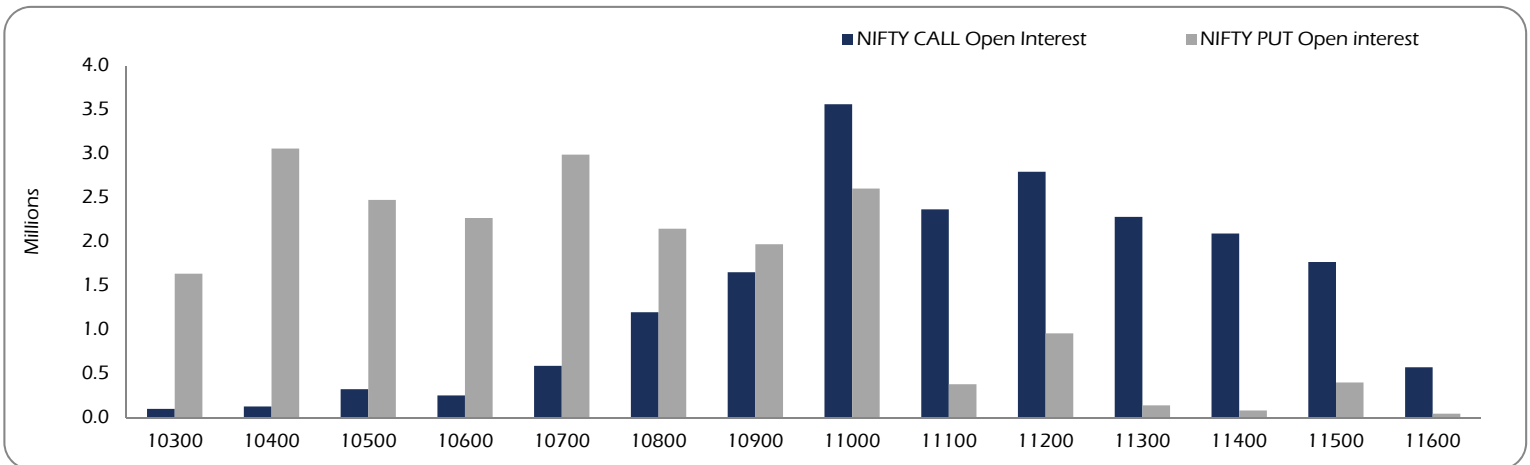
Strike	Nifty Call OI	Chg in OI	Curr. IV	Prev. IV	LTP	Net Chg
10600	2,51,550	5400	21.3	-	343	-45.3
10700	5,88,150	17475	20.6	-	264	-46.9
10800	11,98,575	66975	17.1	8.8	195	-43.9
10900	16,51,725	338100	15.5	9.8	132	-37.2
11000	35,61,525	-169425	14.0	10.1	85	-26.4
11100	23,66,250	114525	12.6	10.4	51	-22.8
11200	27,93,825	-3375	15.5	10.6	28.1	-14.9
11300	22,81,350	-128325	18.3	10.8	14.8	-8.9
11400	20,93,100	-65325	20.4	11.0	8.5	-4.4
11500	17,68,425	-169875	23.8	11.5	5.1	-2.0

Nifty Put Options

Strike	Nifty Put OI	Chg in OI	Curr. IV	Prev. IV	LTP	Net Chg
10600	22,69,350	30750	16.8	17.6	42.0	1.4
10500	29,88,525	-156375	20.7	18.1	62.7	4.0
10600	21,46,800	-272025	16.8	17.6	88.1	5.4
10700	19,71,225	-350175	14.0	17.2	125.8	10.2
10800	26,03,850	-321825	13.0	16.7	175	17.4
10900	3,79,275	-75225	11.2	16.5	240	29.4
11000	9,57,375	-23325	-	16.3	323	37.4
11100	1,39,500	-10500	-	16.6	403	39.7
11200	81,900	-21375	-	17.7	493	24.1
11300	3,99,375	-13125	-	18.6	589	46.0

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

OPEN INTEREST – NIFTY CALL & NIFTY PUT

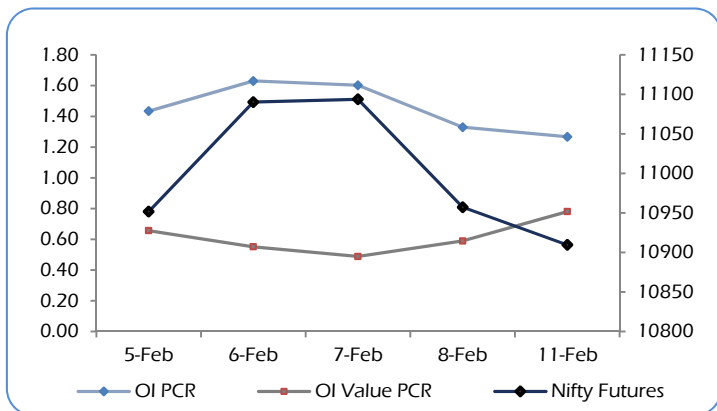


Nifty calls, 10,900 SP from the February month expiry was the most active call with an addition of 0.34 million open interests.

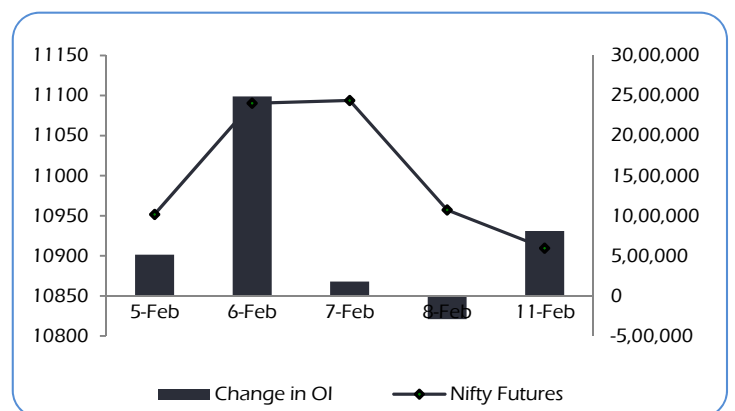
Nifty puts, 10,900 SP from the February month expiry was the most active put with a contraction of 0.35 million open interests.

The maximum OI outstanding for Calls was at 11,000 SP (3.56mn) and that for Puts was at 10,400 SP (3.06mn).

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	10900	132.4	52.80	47.20
Sell	11000	85.2		
Buy	11000	85.2	65.65	34.35
Sell	11100	50.8		
Buy	10900	132.4	118.45	81.55
Sell	11100	50.8		

Nifty Bearish Put Spread

Action	Strike	Premium	Max Profit	Max Loss
Buy	11000	175	51.05	48.95
Sell	10900	126		
Buy	10900	126	62.30	37.70
Sell	10800	88		
Buy	11000	175	113.35	86.65
Sell	10800	88		

Note: Above spread are provided for information purposes.

STOCK OPTIONS

Most Active Calls

Scrip	Strike Price	Price	Spot	Turnover (Rs Crs.)	Expiry
TATASTEEL	500	6.15	481	554	28-Feb-19
TATASTEEL	480	14.20	481	438	28-Feb-19
RELIANCE	1300	15.25	1253	469	28-Feb-19
TATASTEEL	490	9.65	481	342	28-Feb-19
TATAMOTORS	170	1.40	153	209	28-Feb-19

Most Active Puts

Scrip	Strike Price	Price	Spot	Turnover (Rs Crs.)	Expiry
TATASTEEL	460	6.30	481	366	28-Feb-19
RELIANCE	1260	29.10	1253	395	28-Feb-19
TATASTEEL	450	4.35	481	295	28-Feb-19
MARUTI	7000	77.40	7178	311	28-Feb-19
TATASTEEL	470	8.90	481	294	28-Feb-19

STOCK FUTURES

LONG BUILDUP (Price rise OI rise)

Stock	CMP	Price Chg	OI Chg	(NSE+BSE) %Delivery	Recovery
SUNTV	574	10.2%	10.7%	12%	7%
IDEA	31	2.0%	9.5%	24%	5%
IDFCFIRSTB	45	1.7%	0.0%	38%	4%
CIPLA	543	1.7%	4.1%	38%	1%
OFSS	3788	1.5%	3.1%	33%	2%

SHORT BUILDUP (Price fall OI rise)

Stock	CMP	Price chg	OI chg	(NSE+BSE) %Delivery	Fall from High
APOLLOHOSP	1122	-10.8%	47.3%	17%	16%
PCJEWELLER	69	-10.6%	8.7%	7%	10%
NATIONALUM	54	-8.7%	23.8%	31%	8%
DRREDDY	2615	-5.6%	2.5%	23%	4%
KAJARIACER	505	-5.4%	15.9%	10%	6%

SHORT UNWINDING (Price rise OI fall)

Stock	CMP	Price Chg	OI Chg	(NSE+BSE) %Delivery	Recovery
BALKRISIND	807	6.1%	-1.6%	12%	8%
RELCAPITAL	135	4.5%	-10.9%	10%	4%
AJANTPHARM	1003	4.4%	-7.9%	27%	8%
MINDTREE	918	3.0%	-1.0%	26%	3%
TATASTEEL	481	2.5%	-0.2%	8%	4%

LONG UNWINDING (Price fall OI fall)

Stock	CMP	Price chg	OI chg	(NSE+BSE) %Delivery	Fall from High
JETAIRWAYS	214	-5.2%	-1.8%	8%	6%
REPCOHOM	363	-4.7%	-2.9%	5%	5%
ASHOKLEY	83	-4.5%	-2.0%	21%	4%
ADANIEN	118	-4.5%	-1.0%	16%	4%
MCDOWELL-N	528	-4.4%	-2.4%	18%	3%

Long positions were witnessed in stocks like SUNTV & IDEA

Short positions were witnessed in stocks like APOLLOHOSP & PCJEWELLER

FII's ACTIVITY IN DERIVATIVES

11-Feb-19 Rs. Crs	Buy	Sell	Net	OI Value	% Chg	OI Contracts	% Chg
INDEX FUTURES	2,564	2,290	275	29,192	3.8%	3,67,245	3.9%
INDEX OPTIONS	70,663	69,318	1344	61,136	1.2%	8,06,614	2.2%
TOTAL INDEX	73,227	71,608	1,619				
STOCK FUTURES	11,015	11,567	-552	88,280	-0.1%	14,99,223	0.7%
STOCK OPTIONS	8,360	8,309	51	8,410	11.1%	1,43,917	10.7%
TOTAL STOCKS	19,375	19,876	-501				

NSE DERIVATIVES TURNOVER

Rs. Crs	11-Feb	08-Feb	% Chg	FII's Contribution
INDEX FUTURES	14,012	20,066	-30%	35%
INDEX OPTIONS	4,43,993	4,77,444	-7%	32%
TOTAL INDEX	4,58,005	4,97,510	-8%	
STOCK FUTURES	41,979	48,631	-14%	54%
STOCK OPTIONS	46,049	51,352	-10%	36%
TOTAL STOCKS	88,028	99,983	-12%	

FII's contribution to the total Derivatives turnover
34%
37%
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