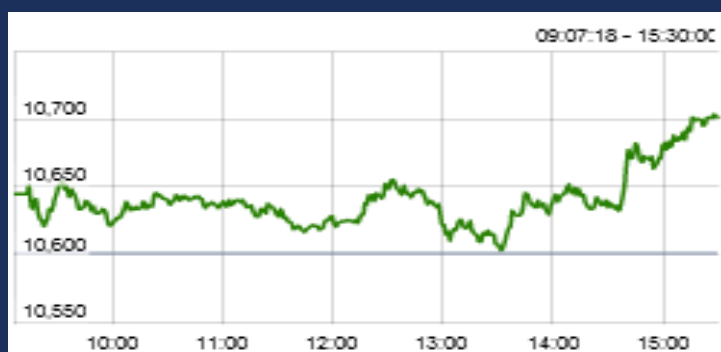


10-Dec-18

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
07-Dec	10694	10,735	41.45	2,20,35,750	2,27,80,350	1.12	18.59	11200	10500	25.87	3.38
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
Chg	0.87%	1.02%		2.97%	3.25%		-3.73%				

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

CNX NIFTY



MARKET OVERVIEW

India Volatility Index (VIX), a gauge for market's short term expectation of volatility decreased by 3.73% and reached 18.59.

Nifty December 2018 futures closed at 10735.15 on Friday, at a premium of 41.45 points over spot closing of 10693.70.

Nifty January 2019 futures ended at 10780.20, at a premium of 86.50 points over spot closing.

Nifty December futures saw an addition of 0.64 million (mn) units, taking the total outstanding open interest (OI) to 22.04 mn units.

The Nifty Put Call Ratio (PCR) finally stood at 1.12 for December month contract.

The top five scrips with highest PCR on OI were V-Guard Industries (2.68), Mangalore Refinery & Petrochemicals (2.22), TCS (1.33), Manappuram Finance (1.26), Torrent Power (1.20) and IDBI (1.18).

From the most active contracts, Kotak Mahindra Bank December 2018 futures traded at a premium of 1.05 points at 1285.60 compared with spot closing of 1284.55. The numbers of contracts traded were 91,582.

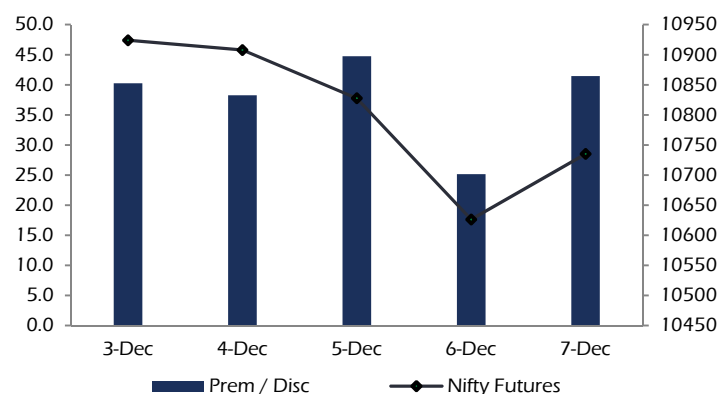
Yes Bank December 2018 futures traded at a premium of 0.25 points at 166.65 compared with spot closing of 166.40. The numbers of contracts traded were 28,615.

Reliance Industries December 2018 futures traded at a premium of 5.20 points at 1138.40 compared with spot closing of 1133.20. The numbers of contracts traded were 27,665.

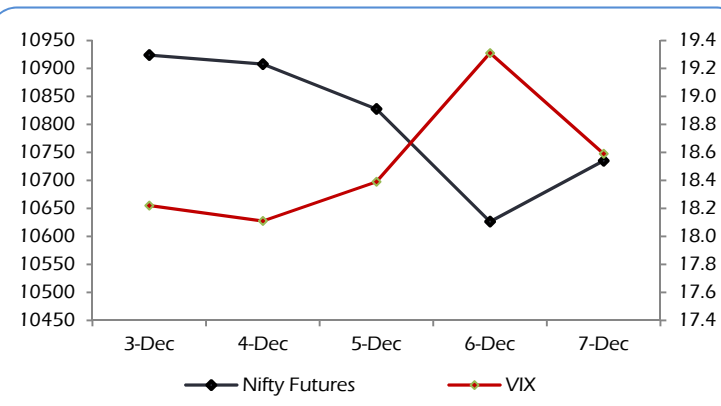
Sun Pharmaceutical Industries December 2018 futures traded at a premium of 3.10 points at 413.05 compared with spot closing of 409.95. The numbers of contracts traded were 26,046.

HDFC Bank December 2018 futures traded at a discount of 2.00 points at 2113.00 compared with spot closing of 2115.00. The numbers of contracts traded were 24,664.

NIFTY PREMIUM / DISCOUNT



CNX NIFTY vs INDIA VIX



Nifty Call Options

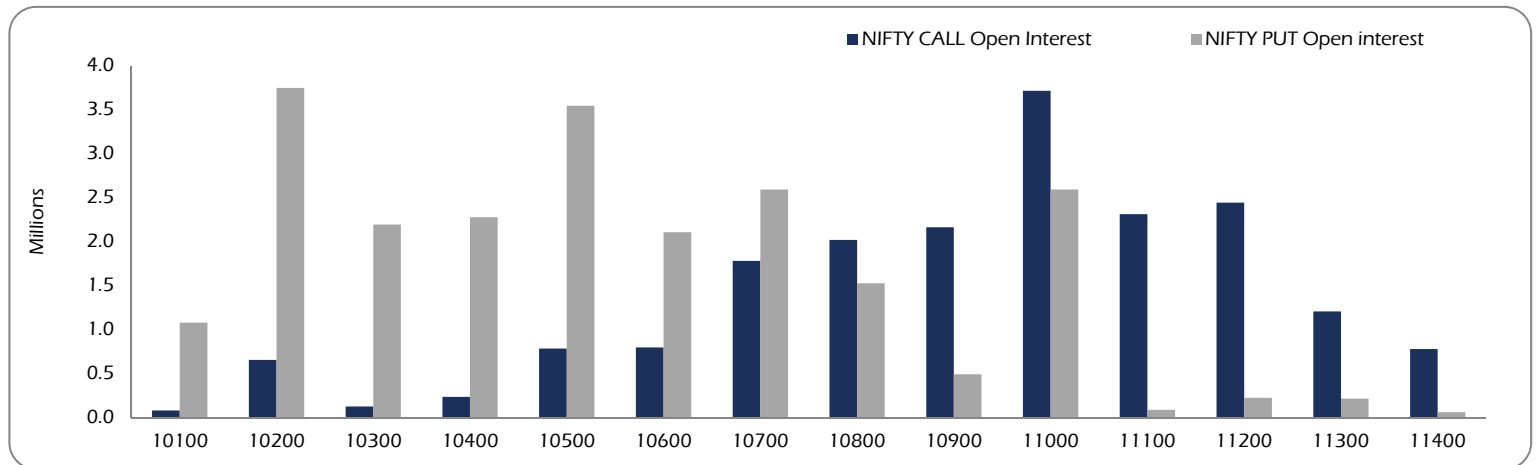
Strike	Nifty Call OI	Chg in OI	Curr. IV	Prev. IV	LTP	Net Chg
10400	2,35,800	16950	18.5	15.8	401	75.1
10500	7,85,250	-22125	18.2	15.7	323	64.3
10600	7,98,225	-4575	18.1	16.0	256	56.9
10700	17,81,550	-306825	17.6	15.6	193	47.4
10800	20,20,425	271875	17.1	15.5	139	36.9
10900	21,64,050	-206100	16.7	15.2	98	28.4
11000	37,13,925	-384225	16.4	15.2	64.8	19.2
11100	23,12,700	308625	16.1	15.0	41.0	12.9
11200	24,44,325	513000	15.8	15.1	25.5	8.5
11300	12,06,375	39600	15.6	15.1	14.9	4.9

Nifty Put Options

Strike	Nifty Put OI	Chg in OI	Curr. IV	Prev. IV	LTP	Net Chg
10400	22,77,750	279975	20.4	21.2	72.8	-31.5
10300	35,44,800	489150	21.0	21.7	97.2	-39.4
10400	21,07,800	462825	20.4	21.2	126.5	-48.4
10500	25,93,125	-92175	19.8	21.0	162.7	-58.5
10600	15,26,175	-33900	19.2	20.5	206	-68.3
10700	4,92,000	-188700	18.5	20.3	260	-79.1
10800	25,92,225	-79950	17.6	19.8	325	-87.8
10900	88,725	-6450	17.1	19.7	400	-96.1
11000	2,24,700	-8250	16.9	20.0	482	-102.2
11100	2,15,325	-2775	16.5	21.1	572	-103.8

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

OPEN INTEREST – NIFTY CALL & NIFTY PUT

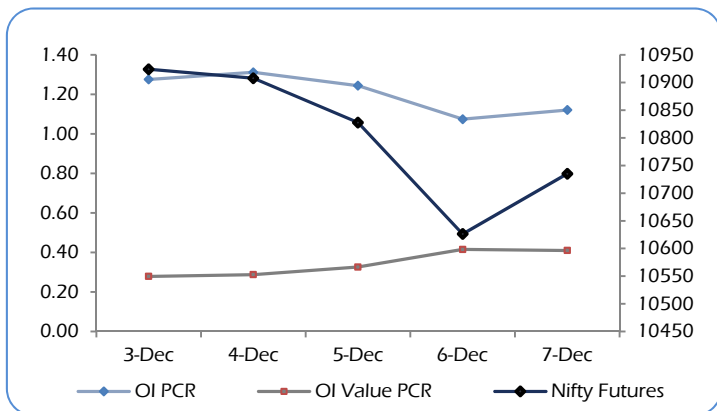


Among Nifty calls, 11200 SP from the December month expiry was the most active call with an addition of 0.51 million open interests.

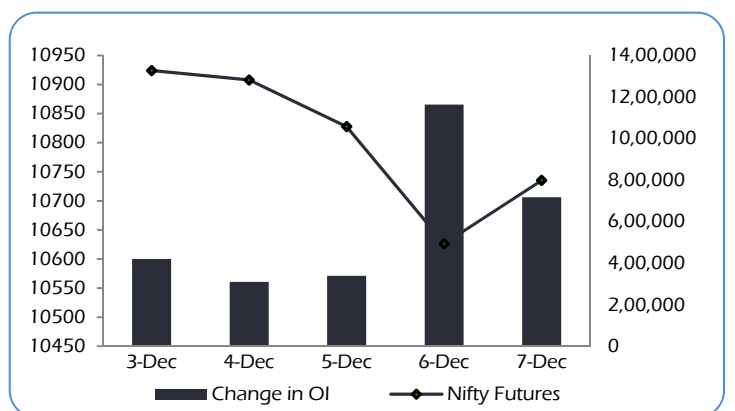
Among Nifty puts, 10,500 SP from the December month expiry was the most active put with a addition of 0.49 million open interests.

The maximum OI outstanding for Calls was at 11,000 SP (3.71mn) and that for Puts was at 10,200 SP (3.75mn).

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	193.0	46.50	53.50
Sell	10800	139.5		
Buy	10800	139.5	58.30	41.70
Sell	10900	97.8		
Buy	10700	193.0	104.80	95.20
Sell	10900	97.8		

Nifty Bearish Put Spread

Action	Strike	Premium	Max Profit	Max Loss
Buy	10800	206	56.80	43.20
Sell	10700	163		
Buy	10700	163	63.75	36.25
Sell	10600	126		
Buy	10800	206	120.55	79.45
Sell	10600	126		

Note: Above spread are provided for information purposes.

STOCK OPTIONS

Most Active Calls

Scrip	Strike Price	Price	Spot	Turnover (Rs Crs.)	Expiry
KOTAKBANK	1300	46.95	1280	1404	27-Dec-18
KOTAKBANK	1400	16.00	1280	1391	27-Dec-18
RELIANCE	1160	23.30	1134	381	27-Dec-18
KOTAKBANK	1500	5.30	1280	728	27-Dec-18
RELIANCE	1140	32.00	1134	351	27-Dec-18

Most Active Puts

Scrip	Strike Price	Price	Spot	Turnover (Rs Crs.)	Expiry
KOTAKBANK	1200	17.10	1280	1040	27-Dec-18
RELIANCE	1100	17.15	1134	317	27-Dec-18
KOTAKBANK	1240	28.80	1280	485	27-Dec-18
KOTAKBANK	1100	4.80	1280	386	27-Dec-18
KOTAKBANK	1180	13.00	1280	382	27-Dec-18

STOCK FUTURES

LONG BUILDUP (Price rise OI rise)

Stock	CMP	Price Chg	OI Chg	(NSE+BSE) %Delivery	Recovery
MUTHOOTFIN	471	12.0%	54.4%	10%	9%
KOTAKBANK	1280	8.4%	10.1%	13%	9%
MANAPPURAM	83	4.9%	2.9%	18%	4%
M&MFIN	418	4.3%	1.1%	27%	5%
COLPAL	1235	3.4%	1.4%	19%	3%

SHORT BUILDUP (Price fall OI rise)

Stock	CMP	Price chg	OI chg	(NSE+BSE) %Delivery	Fall from High
JUBLFOOD	1243	-4.5%	2.5%	21%	5%
GAIL	335	-4.1%	2.0%	42%	4%
BHARATFORG	506	-4.0%	0.5%	34%	6%
ALBK	43	-3.9%	1.7%	8%	5%
SAIL	51	-3.9%	3.9%	14%	5%

SHORT UNWINDING (Price rise OI fall)

Stock	CMP	Price Chg	OI Chg	(NSE+BSE) %Delivery	Recovery
BAJAJFINSV	5850	3.2%	-0.7%	25%	3%
DLF	173	3.1%	-0.7%	7%	5%
GLENMARK	645	3.0%	-4.4%	30%	3%
INDIGO	1021	3.0%	-4.1%	29%	3%
NCC	80	2.9%	-3.9%	17%	3%

LONG UNWINDING (Price fall OI fall)

Stock	CMP	Price chg	OI chg	(NSE+BSE) %Delivery	Fall from High
KPIT	207	-2.5%	-2.9%	32%	3%
SUNPHARMA	411	-2.1%	-0.1%	30%	4%
ORIENTBANK	83	-2.1%	-5.3%	10%	3%
TORNTPOWER	257	-1.9%	-5.3%	39%	3%
JINDALSTEL	147	-1.8%	-0.8%	13%	3%

Long positions were witnessed in stocks like MUTHOOTFIN & KOTAKBANK

Short positions were witnessed in stocks like GAIL & JUBLFOOD

FII's ACTIVITY IN DERIVATIVES								NSE DERIVATIVES TURNOVER				
07-Dec-18	Buy	Sell	Net	OI	%	OI	%	Rs. Crs	07-Dec	06-Dec	%	FII's
Rs. Crs				Value	Chg	Contracts	Chg				Chg	Contribution
INDEX FUTURES	3,290	2,673	617	27,184	3.3%	3,56,821	2.4%	INDEX FUTURES	18,938	21,219	-11%	31%
INDEX OPTIONS	52,056	52,284	-228	55,893	3.7%	7,66,296	3.2%	INDEX OPTIONS	3,13,280	17,73,833	-82%	33%
TOTAL INDEX	55,347	54,958	389					TOTAL INDEX	3,32,218	17,95,052	-81%	
STOCK FUTURES	13,346	12,491	855	83,930	1.5%	14,73,484	1.0%	STOCK FUTURES	52,545	47,272	11%	49%
STOCK OPTIONS	7,136	7,129	7	6,400	7.4%	1,18,298	6.4%	STOCK OPTIONS	44,512	36,416	22%	32%
TOTAL STOCKS	20,482	19,620	862					TOTAL STOCKS	97,057	83,688	16%	
FII's contribution to the total Derivatives turnover									35%	19%		

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