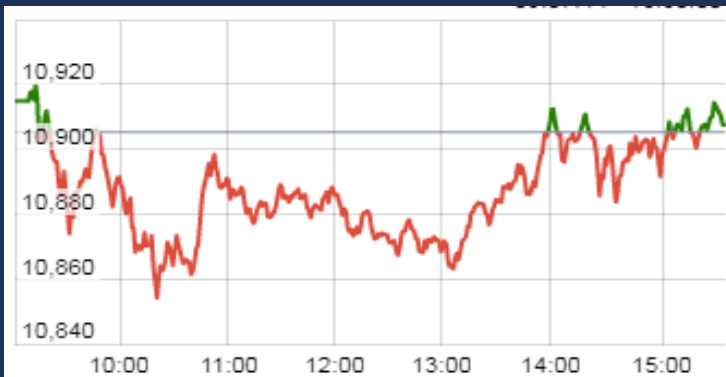


21-Jan-19

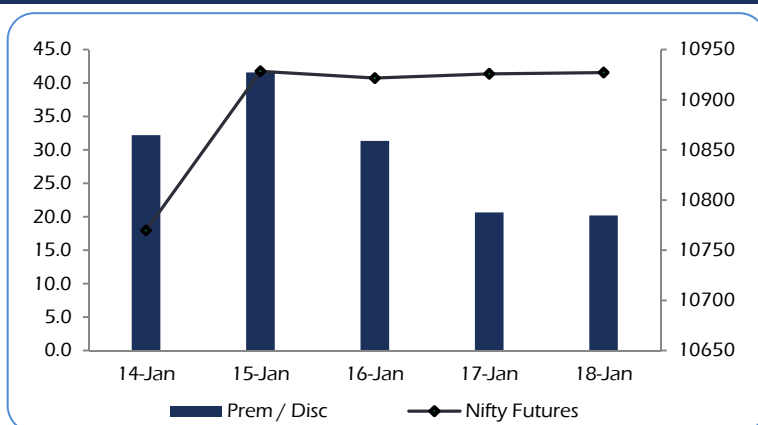
Date	Nifty Spot	Nifty Future	Pre / Dis	Nifty Future Curr. expiry OI	Nifty Future Total OI	PCR (OI)	VIX	Most Active Call	Most Active Put	P/E	Nifty P/B
18-Jan	10907	10,927	20.20	2,45,60,475	2,81,79,150	1.32	16.62	11100	10500	26.19	3.40
17-Jan	10905	10,926	20.65	2,47,02,750	2,80,32,225	1.29	16.24	11200	10900	26.21	3.40
Chg	0.02%	0.01%		-0.58%	0.52%		2.34%				

Nifty Options Data is for the expiry 31-Jan-19

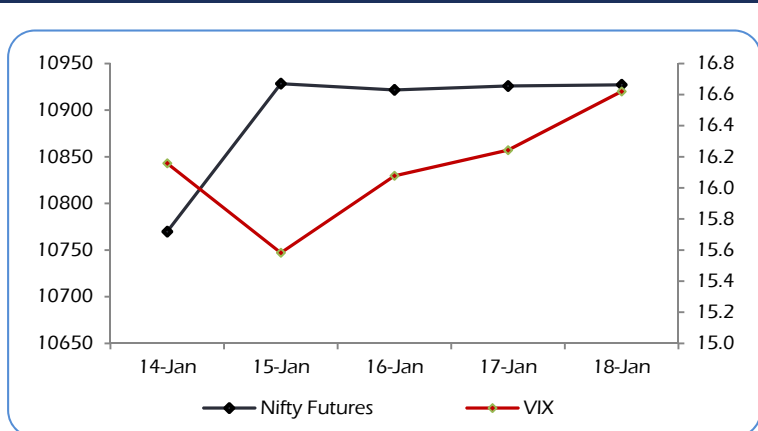
CNX NIFTY



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 2.34% and reached 16.62.

Nifty January 2019 futures closed at 10927.15 on Friday, at a premium of 20.20 points over spot closing of 10906.95.

Nifty February 2019 futures ended at 10963.10, at a premium of 56.15 points over spot closing.

Nifty January futures saw a contraction of 0.14 million (mn) units, taking the total outstanding open interest (OI) to 24.56 mn units.

The Nifty Put Call Ratio (PCR) finally stood at 1.32 for January month contract.

The top five scrips with highest PCR on OI were Shree Cement (2.00), KPIT Technologies (1.57), Page Industries (1.11), Infosys (1.25) and TCS (1.08).

From the most active contracts, Reliance Industries January 2019 futures traded at a premium of 0.65 points at 1186.45 compared with spot closing of 1185.80. The numbers of contracts traded were 94,204.

Sun Pharmaceutical Industries January 2019 futures traded at a premium of 1.90 points at 392.15 compared with spot closing of 390.25. The numbers of contracts traded were 85,358.

Yes Bank January 2019 futures traded flat at 198.95 compared with spot closing of 198.95. The numbers of contracts traded were 26,485.

HDFC Bank January 2019 futures traded at a premium of 8.10 points at 2138.10 compared with spot closing of 2130.00. The numbers of contracts traded were 15,774.

Sun TV Network January 2019 futures traded at a premium of 2.30 points at 526.50 compared with spot closing of 524.20. The numbers of contracts traded were 13,856.

Nifty Call Options

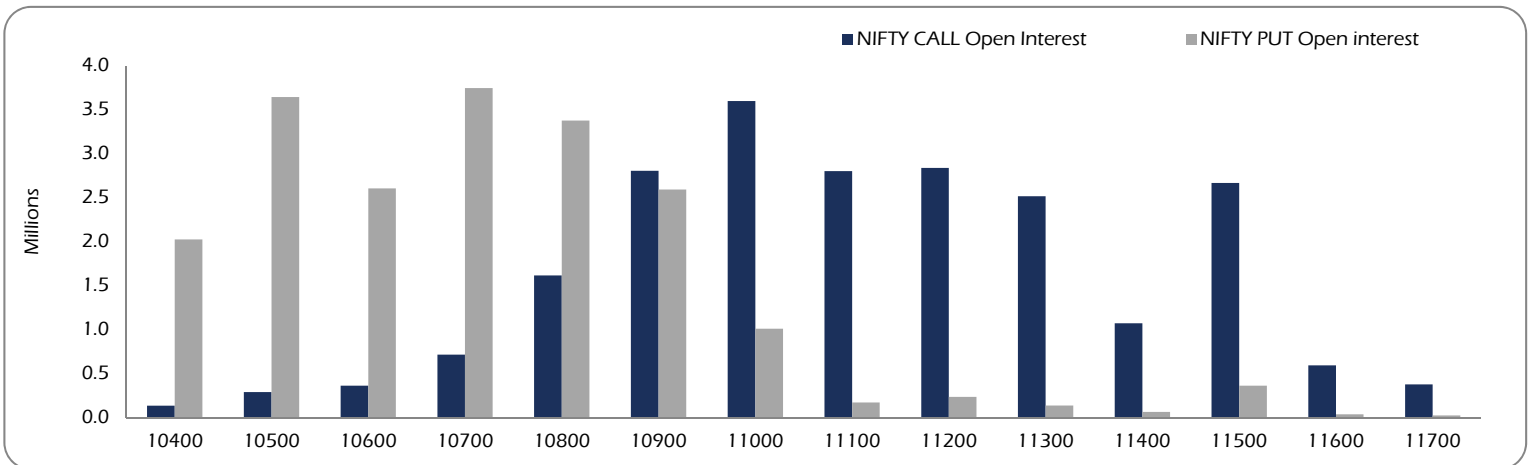
Strike	Nifty Call OI	Chg in OI	Curr. IV	Prev. IV	LTP	Net Chg
10700	7,16,850	-48825	13.5		271	-1.3
10800	16,15,875	-147825	13.2		190	-5.9
10900	28,06,200	-142950	12.9		125	-6.4
11000	35,98,050	-192225	12.6		75	-5.0
11100	28,00,875	-319425	12.1		40	-3.8
11200	28,37,325	-129900	11.8		19	-2.4
11300	25,15,725	-32625	11.6		8.0	-1.0
11400	10,72,350	-204300	12.2		4.0	-0.3
11500	26,66,325	-211800	13.8		3.3	0.3
11600	5,94,600	-36600	15.1		2.5	0.2

Nifty Put Options

Strike	Nifty Put OI	Chg in OI	Curr. IV	Prev. IV	LTP	Net Chg
10700	37,45,575	32700	15.9		44.9	-4.8
10600	33,76,125	-31500	16.9		67.7	-5.3
10700	25,91,775	-18525	15.9		99.2	-5.6
10800	10,11,225	-22350	15.2		148.1	-4.8
10900	1,72,800	750	14.3		210	-4.3
11000	2,36,175	3000	13.7		287	-3.4
11100	1,38,000	-6450	13.2		378	-6.5
11200	65,025	975	13.1		466	-13.6
11300	3,63,000	-160875	13.5		573	15.8
11400	38,025	150	13.0		664	-10.6

Nifty Options Data is for the expiry 31-Jan-19

OPEN INTEREST – NIFTY CALL & NIFTY PUT

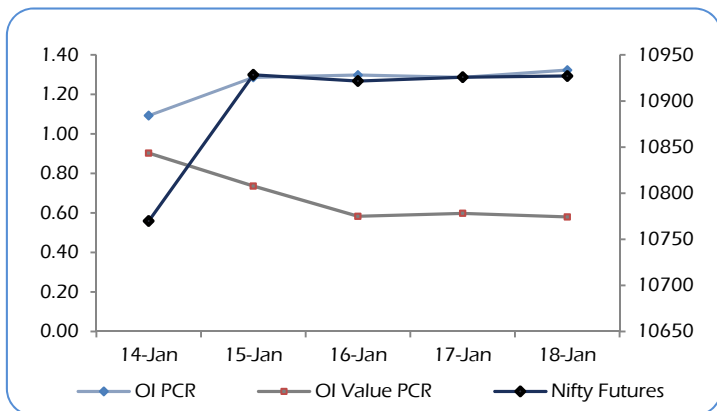


Among Nifty calls, 11,000 SP from the January month expiry was the most active call with a contraction of 0.19 million open interests.

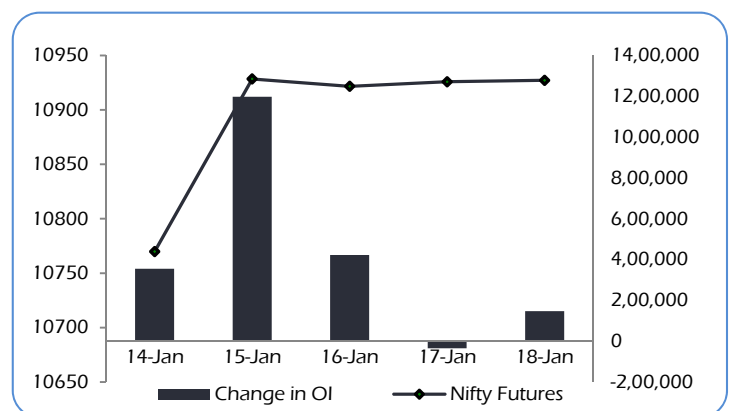
Among Nifty puts, 10,900 SP from the January month expiry was the most active put with an addition of 0.019 million open interests.

The maximum OI outstanding for Calls was at 11,000 SP (3.60mn) and that for Puts was at 10,500 SP (3.64mn).

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	124.6	50.55	49.45
Sell	11000	75.1		
Buy	11100	40.0	78.85	21.15
Sell	11200	18.8		
Buy	10900	124.6	194.25	105.75
Sell	11200	18.8		

Nifty Bearish Put Spread

Action	Strike	Premium	Max Profit	Max Loss
Buy	11000	148	51.10	48.90
Sell	10900	99		
Buy	10900	99	68.45	31.55
Sell	10800	68		
Buy	11000	148	119.55	80.45
Sell	10800	68		

Note: Above spread are provided for information purposes.

STOCK OPTIONS

Most Active Calls

Scrip	Strike Price	Price	Spot	Turnover (Rs Crs.)	Expiry
RELIANCE	1200	16.70	1184	2987	31-Jan-19
RELIANCE	1180	25.70	1184	2128	31-Jan-19
RELIANCE	1160	37.50	1184	2089	31-Jan-19
RELIANCE	1140	52.70	1184	1138	31-Jan-19
RELIANCE	1220	9.90	1184	1107	31-Jan-19

Most Active Puts

Scrip	Strike Price	Price	Spot	Turnover (Rs Crs.)	Expiry
RELIANCE	1140	6.40	1184	1457	31-Jan-19
RELIANCE	1120	4.20	1184	1187	31-Jan-19
RELIANCE	1100	3.10	1184	1087	31-Jan-19
RELIANCE	1160	10.55	1184	921	31-Jan-19
RELIANCE	1080	2.30	1184	493	31-Jan-19

STOCK FUTURES

LONG BUILDUP (Price rise OI rise)

Stock	CMP	Price Chg	OI Chg	(NSE+BSE) %Delivery	Recovery
WIPRO	346	3.2%	4.3%	31%	4%
MINDTREE	887	2.2%	2.5%	11%	4%
APOLLOHOSP	1366	1.0%	10.2%	39%	2%
ASIANPAINT	1400	0.8%	7.9%	69%	1%
NESTLEIND	11248	0.7%	1.9%	68%	1%

SHORT BUILDUP (Price fall OI rise)

Stock	CMP	Price chg	OI chg	(NSE+BSE) %Delivery	Fall from High
SUNTV	525	-7.0%	13.9%	19%	8%
BHARTIARTL	311	-6.3%	3.0%	22%	7%
INDIANB	246	-5.5%	9.8%	19%	6%
TV18BRDCST	34	-5.4%	8.0%	31%	7%
SYNDIBANK	38	-4.4%	9.1%	26%	4%

SHORT UNWINDING (Price rise OI fall)

Stock	CMP	Price Chg	OI Chg	(NSE+BSE) %Delivery	Recovery
RELIANCE	1184	4.4%	-5.7%	28%	4%
FEDERALBNK	90	1.7%	-2.4%	25%	2%
KOTAKBANK	1240	1.7%	-0.3%	50%	2%
HINDALCO	209	1.4%	-3.8%	48%	1%
TORNTPOWER	265	1.3%	-6.2%	41%	2%

LONG UNWINDING (Price fall OI fall)

Stock	CMP	Price chg	OI chg	(NSE+BSE) %Delivery	Fall from High
DISHTV	34	-3.6%	-0.2%	27%	4%
REPCOHOM	431	-3.2%	-7.4%	21%	4%
UNIONBANK	93	-2.5%	-1.3%	9%	3%
PTC	87	-2.3%	-0.1%	24%	3%
MANAPPURAM	97	-2.2%	-2.1%	39%	3%

Long positions were witnessed in stocks like WIPRO & MINDTREE

Short positions were witnessed in stocks like SUNTV & BHARTIARTL

FII's ACTIVITY IN DERIVATIVES

18-Jan-19	Buy	Sell	Net	OI Value	% Chg	OI Contracts	% Chg
INDEX FUTURES	1,973	2,372	-398	38,410	0.7%	4,86,893	0.4%
INDEX OPTIONS	64,279	65,333	-1054	63,239	1.8%	8,37,589	1.9%
TOTAL INDEX	66,252	67,705	- 1,453				
STOCK FUTURES	12,750	12,212	538	85,335	-0.3%	13,98,720	0.1%
STOCK OPTIONS	9,774	9,888	-115	10,518	6.0%	1,79,897	6.8%
TOTAL STOCKS	22,523	22,100	423				

NSE DERIVATIVES TURNOVER

Rs. Crs	18-Jan	17-Jan	% Chg	FII's Contribution
INDEX FUTURES	14,818	18,752	-21%	29%
INDEX OPTIONS	3,91,938	16,37,765	-76%	33%
TOTAL INDEX	4,06,756	16,56,517	-75%	
STOCK FUTURES	47,641	45,176	5%	52%
STOCK OPTIONS	58,934	46,492	27%	33%
TOTAL STOCKS	1,06,576	91,668	16%	

FII's contribution to the total Derivatives turnover
35%
16%
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