

13-Feb-19

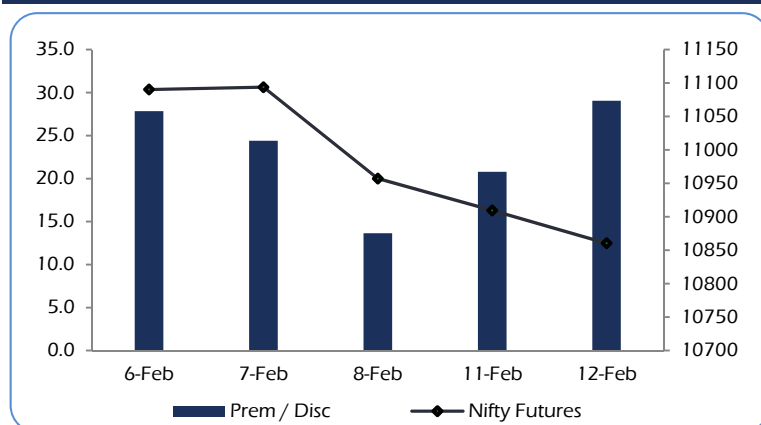
Date	Nifty Spot	Nifty Future	Pre / Dis	Nifty Future Curr. expiry OI	Nifty Future Total OI	PCR (OI)	VIX	Most Active Call	Most Active Put	P/E	Nifty P/B
12-Feb	10831	10,860	29.05	2,17,20,450	2,36,03,925	1.21	15.75	10900	10600	26.84	3.37
11-Feb	10889	10,910	20.80	2,17,81,800	2,35,85,625	1.27	15.84	10900	10900	26.96	3.39
Chg	-0.53%	-0.45%		-0.28%	0.08%		-0.57%				

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

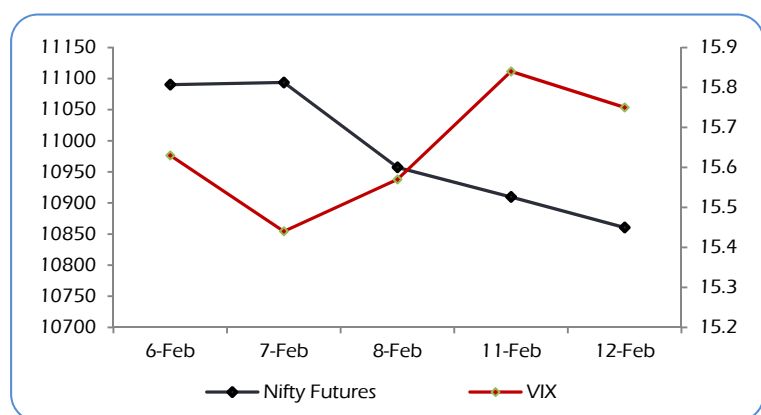
CNX NIFTY



NIFTY PREMIUM / DISCOUNT



CNX NIFTY vs INDIA VIX



MARKET OVERVIEW

India Volatility Index (VIX), a gauge for market's short term expectation of volatility decreased by 0.57% and reached 15.75.

Nifty February 2019 futures closed at 10860.45 on Tuesday, at a premium of 29.05 points over spot closing of 10831.40.

Nifty March 2019 futures ended at 10897.60, at a premium of 66.20 points over spot closing.

Nifty February futures saw a contraction of 0.06 million (mn) units, taking the total outstanding open interest (OI) to 21.72 mn units.

The Nifty Put Call Ratio (PCR) finally stood at 1.21 for February month contract.

The top five scrips with highest PCR on OI were Shree Cements (2.50), TCS (2.00), Cipla (1.91), GMR Infrastructure (1.41) and Ramco Cements (1.33).

From the most active contracts, Axis Bank February 2019 futures traded at a premium of 1.95 points at 705.40 compared with spot closing of 703.45. The numbers of contracts traded were 28,220.

Tata Steel February 2019 futures traded at a premium of 2.50 points at 489.05 compared with spot closing of 486.55. The numbers of contracts traded were 28,166.

Indiabulls Housing Finance February 2019 futures traded at a premium of 5.80 points at 599.80 compared with spot closing of 594.00. The numbers of contracts traded were 24,297.

Reliance Industries February 2019 futures traded at a premium of 7.70 points at 1263.20 compared with spot closing of 1255.50. The numbers of contracts traded were 21,467.

Jindal Steel & Power February 2019 futures traded at a premium of 0.65 points at 141.90 compared with spot closing of 141.25. The numbers of contracts traded were 16,953.

Nifty Call Options

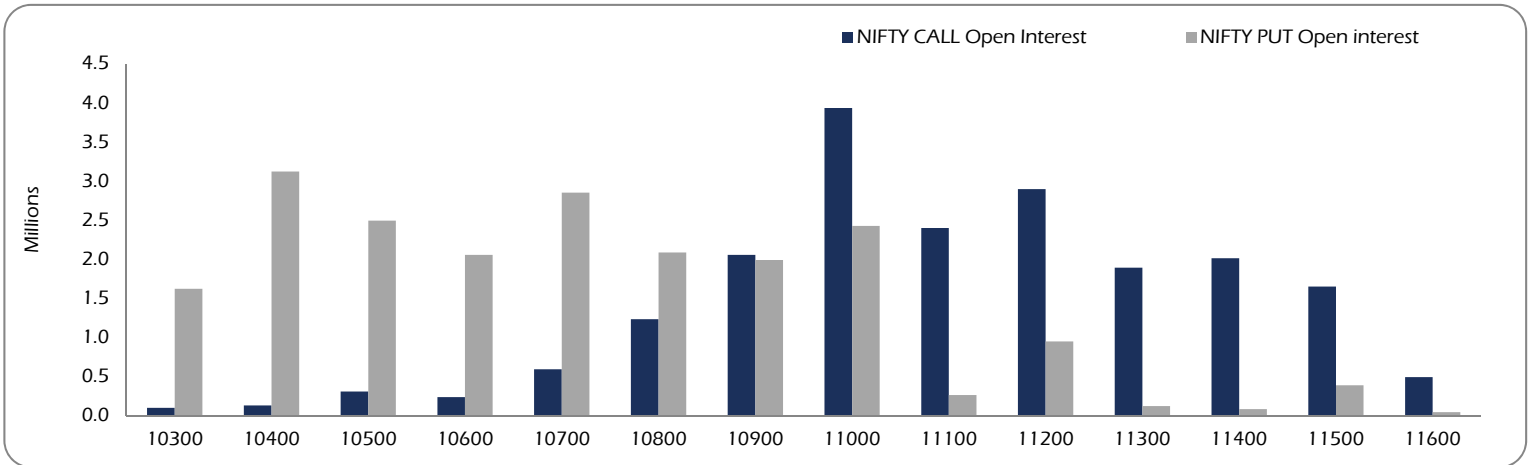
Strike	Nifty Call OI	Chg in OI	Curr. IV	Prev. IV	LTP	Net Chg
10600	2,35,875	-15675	21.3	21.3	298	-45.2
10700	5,92,575	4425	18.0	20.6	225	-39.5
10800	12,32,475	33900	16.7	17.1	157	-38.7
10900	20,55,225	403500	15.7	15.5	102	-30.4
11000	39,32,700	371175	15.1	14.0	61	-23.9
11100	23,98,875	32625	16.4	12.6	35	-15.8
11200	28,97,250	103425	20.2	15.5	19.1	-9.1
11300	18,92,250	-389100	22.1	18.3	10.4	-4.4
11400	20,13,375	-79725	24.4	20.4	6.2	-2.3
11500	16,51,050	-117375	27.1	23.8	4.1	-1.0

Nifty Put Options

Strike	Nifty Put OI	Chg in OI	Curr. IV	Prev. IV	LTP	Net Chg
10600	20,56,125	-213225	17.8	16.8	45.0	3.0
10500	28,52,025	-136500	21.5	20.7	68.0	5.3
10600	20,86,275	-60525	17.8	16.8	98.9	10.8
10700	19,89,450	18225	15.5	14.0	143.0	17.2
10800	24,25,650	-178200	14.5	13.0	200	25.7
10900	2,63,325	-115950	12.1	11.2	272	31.3
11000	9,49,575	-7800	-	-	356	32.7
11100	1,22,475	-17025	-	-	446	42.7
11200	82,650	750	-	-	540	46.8
11300	3,88,800	-10575	-	-	638	48.9

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

OPEN INTEREST – NIFTY CALL & NIFTY PUT

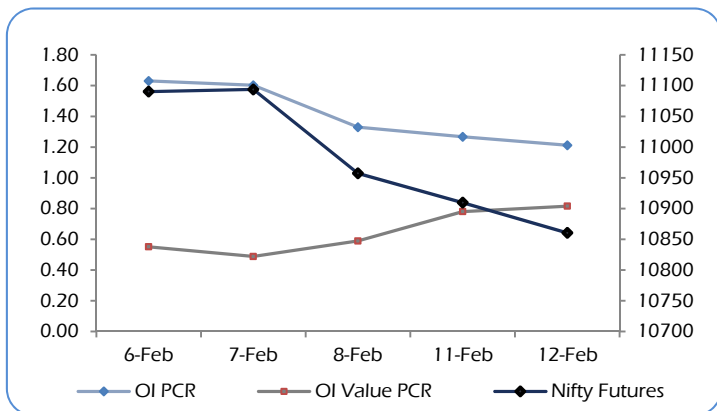


Among Nifty calls, 10,900 SP from the February month expiry was the most active call with an addition of 0.40 million open interests.

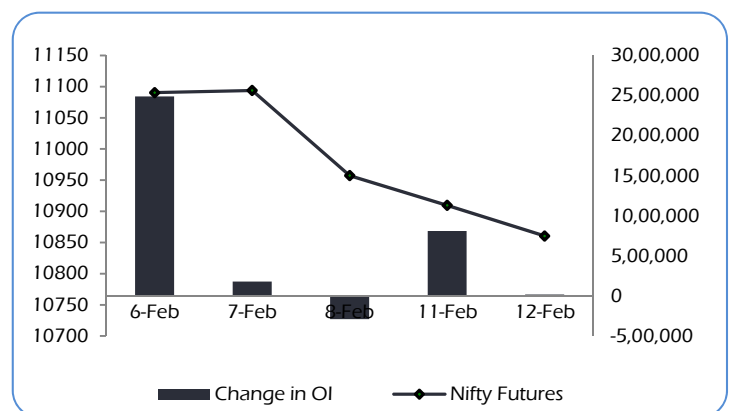
Among Nifty puts, 10,600 SP from the February month expiry was the most active put with a contraction of 0.21 million open interests.

The maximum OI outstanding for Calls was at 11,000 SP (3.93mn) and that for Puts was at 10,400 SP (3.12mn).

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	102.0	59.35	40.65
Sell	11000	61.3		
Buy	11000	61.3	73.70	26.30
Sell	11100	35.0		
Buy	10900	102.0	133.05	66.95
Sell	11100	35.0		

Nifty Bearish Put Spread

Action	Strike	Premium	Max Profit	Max Loss
Buy	11000	200	42.60	57.40
Sell	10900	143		
Buy	10900	143	55.85	44.15
Sell	10800	99		
Buy	11000	200	98.45	101.55
Sell	10800	99		

Note: Above spread are provided for information purposes.

STOCK OPTIONS

Most Active Calls

Scrip	Strike Price	Price	Spot	Turnover (Rs Crs.)	Expiry
TATASTEEL	500	7.85	487	546	28-Feb-19
RELIANCE	1300	14.80	1256	584	28-Feb-19
MARUTI	7300	88.70	7163	462	28-Feb-19
MARUTI	7400	57.25	7163	366	28-Feb-19
RELIANCE	1280	21.30	1256	415	28-Feb-19

Most Active Puts

Scrip	Strike Price	Price	Spot	Turnover (Rs Crs.)	Expiry
MARUTI	7100	129.95	7163	361	28-Feb-19
MARUTI	7000	94.95	7163	344	28-Feb-19
RELIANCE	1260	28.50	1256	396	28-Feb-19
TATASTEEL	480	8.95	487	312	28-Feb-19
TATASTEEL	470	5.95	487	250	28-Feb-19

STOCK FUTURES

LONG BUILDUP (Price rise OI rise)

Stock	CMP	Price Chg	OI Chg	(NSE+BSE) %Delivery	Recovery
DISHTV	34	13.6%	4.7%	21%	15%
CANFINHOME	265	10.5%	6.5%	8%	11%
JINDALSTEL	141	9.7%	5.2%	9%	10%
NCC	84	6.1%	5.6%	15%	6%
ENGINERSIN	113	4.1%	1.1%	20%	4%

SHORT BUILDUP (Price fall OI rise)

Stock	CMP	Price chg	OI chg	(NSE+BSE) %Delivery	Fall from High
MGL	873	-4.7%	14.1%	46%	7%
IDEA	30	-4.5%	2.6%	30%	4%
IDFC	36	-4.4%	2.2%	37%	5%
ESCORTS	611	-4.0%	13.7%	29%	6%
GODFRYPHLP	874	-4.0%	5.7%	14%	4%

SHORT UNWINDING (Price rise OI fall)

Stock	CMP	Price Chg	OI Chg	(NSE+BSE) %Delivery	Recovery
RCOM	6	5.6%	-4.3%	15%	11%
SAIL	47	5.6%	-6.5%	25%	6%
CASTROLIND	153	4.6%	-2.3%	42%	5%
MFSL	392	4.0%	-3.0%	15%	6%
TATAGLOBAL	187	3.8%	-0.2%	38%	4%

LONG UNWINDING (Price fall OI fall)

Stock	CMP	Price chg	OI chg	(NSE+BSE) %Delivery	Fall from High
INFRATEL	313	-3.3%	-2.7%	33%	4%
DLF	159	-2.8%	-2.0%	9%	4%
RPOWER	11	-2.7%	-1.4%	22%	3%
PVR	1455	-2.7%	-0.3%	24%	4%
SOUTHBANK	13	-2.6%	-1.6%	26%	3%

Long positions were witnessed in stocks like DISHTV & CANFINHOME

Short positions were witnessed in stocks like MGL & IDEA

FII's ACTIVITY IN DERIVATIVES

12-Feb-19 Rs. Crs	Buy	Sell	Net	OI Value	% Chg	OI Contracts	% Chg
INDEX FUTURES	2,361	1,959	401	29,407	0.7%	3,73,093	1.6%
INDEX OPTIONS	91,208	90,601	607	62,979	3.0%	8,41,154	4.3%
TOTAL INDEX	93,569	92,561	1,009				
STOCK FUTURES	10,982	11,528	-546	88,374	0.1%	15,07,139	0.5%
STOCK OPTIONS	8,569	8,337	233	8,833	5.0%	1,51,810	5.5%
TOTAL STOCKS	19,551	19,864	-313				

NSE DERIVATIVES TURNOVER

Rs. Crs	12-Feb	11-Feb	% Chg	FII's Contribution
INDEX FUTURES	15,743	14,012	12%	27%
INDEX OPTIONS	5,78,532	4,43,993	30%	31%
TOTAL INDEX	5,94,275	4,58,005	30%	
STOCK FUTURES	43,289	41,979	3%	52%
STOCK OPTIONS	46,327	46,049	1%	36%
TOTAL STOCKS	89,616	88,028	2%	

FII's contribution to the total Derivatives turnover
33%
34%
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