Moneywise. Be wise.

DERIVATIVE RESEARCH — January 14, 2020

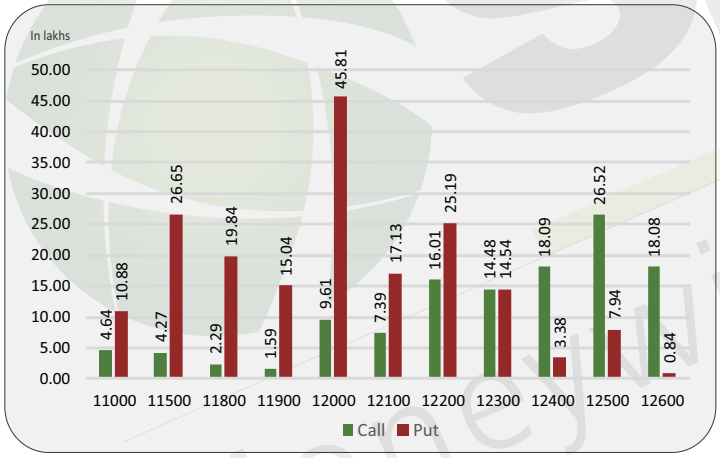
Index level

Index	Close	S1	S2	R1	R2
NIFTY	12362	12300	12240	12400	12450
BANKNIFTY	32242	31820	31480	32520	32740

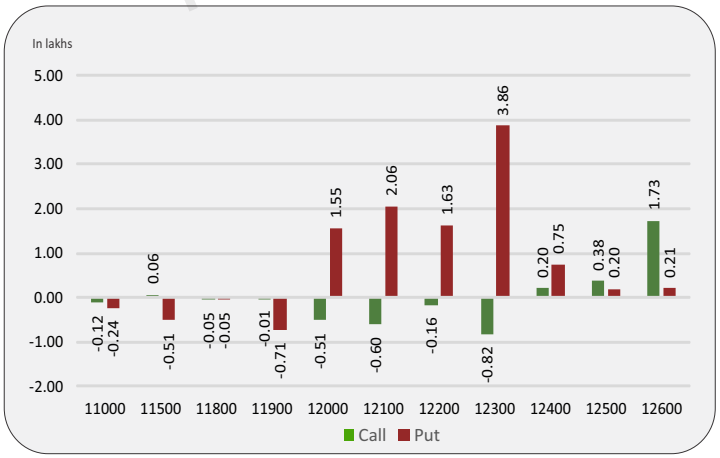
Nifty snapshot

	13-Jan	10-Jan
Nifty Spot	12329.55	12256.80
Nifty Jan	12362.15	12290.00
Nifty Feb	12400.60	12330.70
Chg. OI (Jan) (%)	-0.02	0.90
Chg. OI (Feb) (%)	1.96	4.09
50 Day SMA	12093	12046
100 Day SMA	11644	11630
200 Day SMA	11613	11603

Nifty option OI concentration



Nifty option OI change



Nifty outlook

SGX Nifty 12378 (+16)

Today the markets are likely to open on a flat note. All the emerging markets are trading in green. The coming session is likely to witness a range of 12300 on declines and 12400 on advances.

Stock is in ban period

YESBANK

Sentiment indicator

	13-Jan	10-Jan	9-Jan	8-Jan	7-Jan
NIFTY Discount/Premium	32.60	33.20	53.85	38.15	53.75
COST OF CARRY%	0.76	0.72	0.73	0.71	0.71
PCR(OI)	1.45	1.42	1.38	1.28	1.25
PCR(VOL)	1.09	1.05	1.11	1.17	0.99
A/D RATIO(Nifty 50)	2.40	1.68	9.20	0.46	2.57
A/D RATIO(All FO Stock)*	3.00	1.75	7.41	0.88	3.61
IMPLIED VOLATILITY	11.39	11.47	11.90	14.04	12.62
VIX	14.28	14.08	14.00	15.64	15.64
HISTORICAL VOLATILITY	15.26	15.48	15.95	14.27	14.62

*All Future Stock

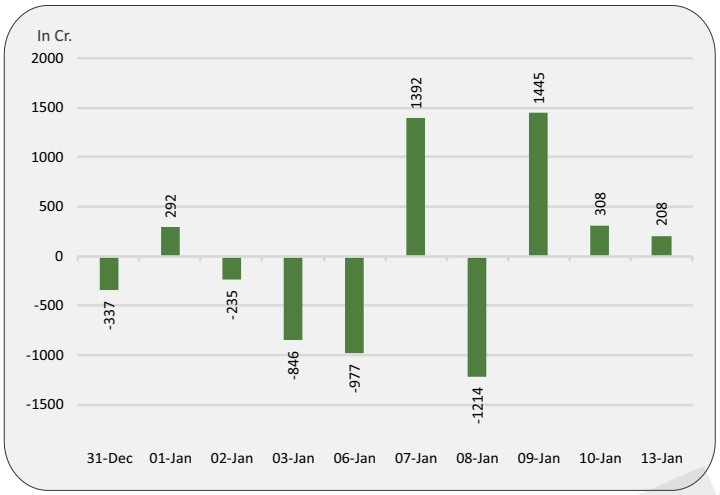
Nifty v/s OI

Date	Nifty	% Change	Open Interest	% Change
03-Jan	12256	-0.7%	11880825	-4.5%
06-Jan	12044	-1.7%	11997525	1.0%
07-Jan	12107	0.5%	12002625	0.0%
08-Jan	12064	-0.4%	12002700	0.0%
09-Jan	12270	1.7%	13165800	9.7%
10-Jan	12290	0.2%	13284300	0.9%
13-Jan	12362	0.6%	13281750	0.0%

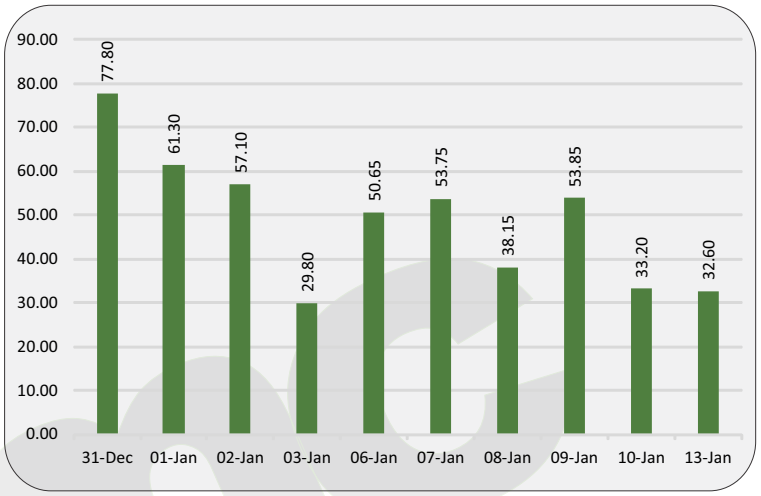
Fund flow (FII/DII)

	Net investment (in cr)
FII INDEX FUTURE	208
FII INDEX OPTION	298
FII STOCK FUTURE	-94
FII STOCK OPTION	-88
FII CASH	68
DII CASH	47

FII'S activity in Nifty future



Nifty discount / premium



Top 10 long build up

	LTP	% Change	Open Interest	% OI Change
COLPAL	1484.7	1.29%	3006500	14.14%
APOLLOTYRE	171.4	1.30%	10008000	10.54%
RAMCOCEM	832.0	1.35%	1189600	10.23%
HCLTECH	588.4	1.16%	25606000	9.14%
CASTROLIND	127.7	0.16%	6719900	8.33%
MINDTREE	838.2	0.98%	1280000	6.38%
JUSTDIAL	574.2	1.11%	2112600	6.27%
RECLTD	144.1	0.77%	18714000	6.23%
NCC	57.5	1.23%	45864000	5.57%
BEL	98.5	0.92%	30534000	3.92%

Top 10 short build up

	LTP	% Change	Open Interest	% OI Change
PEL	1444.0	-0.68%	4844811	7.62%
LUPIN	751.0	-1.59%	8155000	6.35%
CONCOR	564.5	-0.27%	6298890	4.03%
APOLLOHOSP	1490.4	-0.19%	1609000	3.87%
HINDALCO	212.2	-0.09%	44793000	2.82%
PAGEIND	23263.9	-1.97%	134525	2.32%
GLENMARK	346.5	-0.45%	6202000	2.22%
HINDPETRO	253.4	-0.08%	16304400	1.60%
EXIDEIND	185.8	-0.19%	12197400	1.57%
EICHERMOT	20364.6	-0.84%	349950	1.56%

Indices to out perform

	Closing	% Change
FMCG	30713	1.13%
IT	16226	1.67%
SMALL CAP	6115	0.97%
METAL	2874	1.17%
PSE	3252	1.39%

Indices to under perform

	Closing	% Change
BANK	32178	0.25%
FIN SERVICE	14635	0.17%
PHARMA	8078	0.25%
PSU BANK	2469	0.30%
ENERGY	16043	0.65%

Stocks to out perform

	Closing	% Change
TATAGLOBAL	352.5	3.06%
DLF	252.9	3.42%
SAIL	50.3	0.40%
CENTURYTEX	522.4	2.40%
L&TFH	127.0	4.14%

Stocks to under perform

	Closing	% Change
MFSL	510.3	-0.20%
YESBANK	37.7	-7.04%
MGL	1007.7	0.06%
NMDC	123.3	1.57%
PEL	1444.0	-0.68%

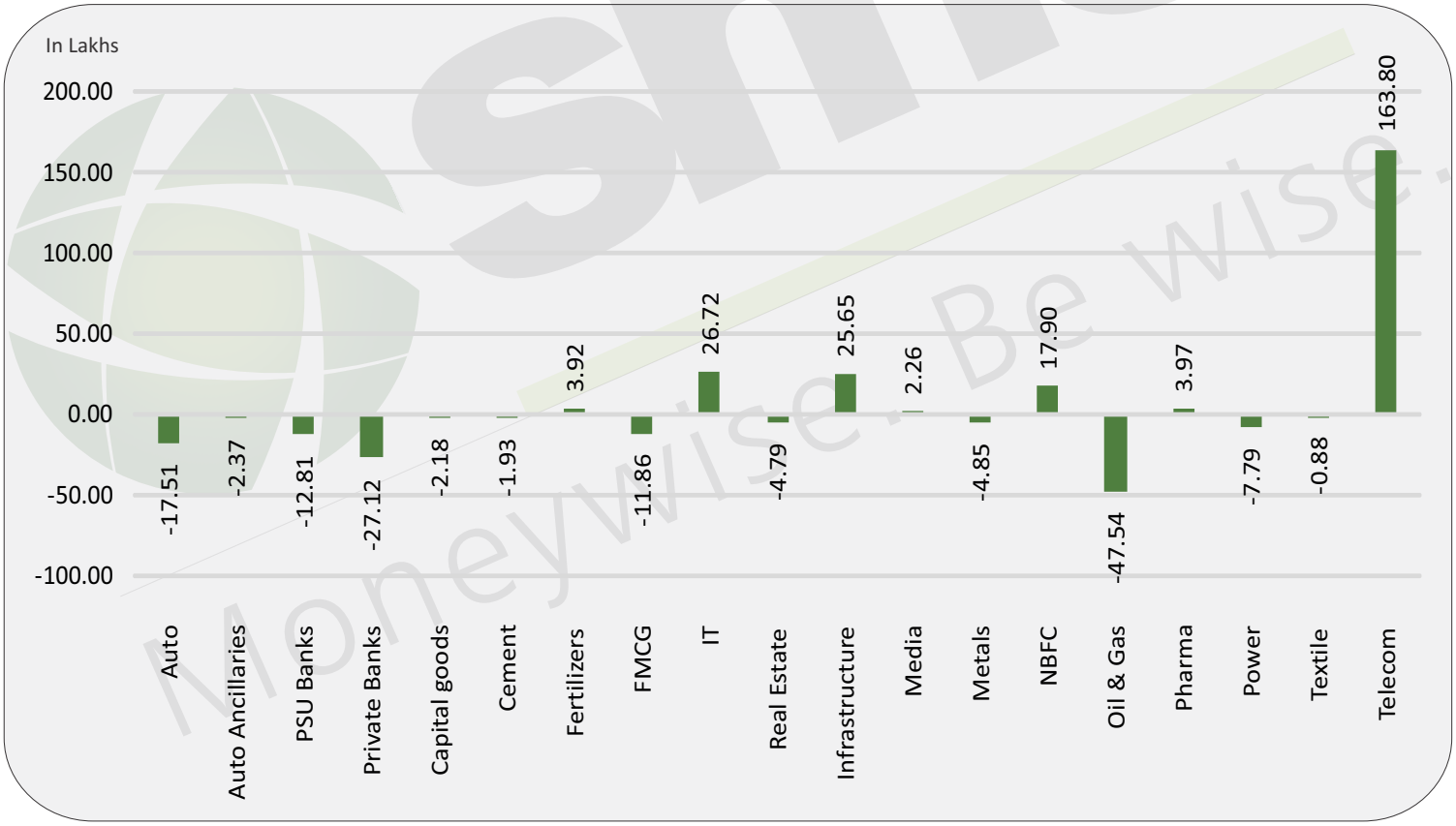
Sector overview

Scrips/Indexs	OI Change	Volume Change (%)	Price Change	Remark
Auto	-1750880	-30.8%	0.3%	Short Covering
Auto Ancillaries	-237100	-48.6%	-0.6%	Short Buildup
PSU Banks	-1280700	-43.0%	0.7%	Long Buildup
Private Banks	-2712125	-10.4%	-0.3%	Long Unwinding
Capital goods	-217700	-33.1%	0.2%	Long Buildup
Cement	-193050	-41.1%	0.4%	Short Covering
Fertilizers	392400	-4.6%	0.3%	Short Covering
FMCG	-1185700	18.6%	1.6%	Long Buildup
IT	2672150	107.9%	1.3%	Long Buildup
Real Estate	-478500	0.7%	3.4%	Long Buildup

Sector overview

Scrips/Indexs	OI Change	Volume Change (%)	Price Change	Remark
Infrastructure	2565000	-60.6%	-0.8%	Long Unwinding
Media	226300	-36.1%	-1.2%	Long Unwinding
Metals	-484800	-29.3%	0.7%	Long Buildup
NBFC	1789950	-17.0%	1.8%	Long Buildup
Oil & Gas	-4754381	-5.6%	0.8%	Long Buildup
Pharma	396600	-30.0%	0.2%	Short Covering
Power	-778800	5.0%	1.4%	Long Buildup
Textile	-87700	-12.1%	0.6%	Long Buildup
Telecom	16380090	-52.3%	2.5%	Long Buildup

Change in sector open interest



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