

SENSEX 16037.51 (0.9%) NIFTY 4831.25 (0.6%) DOLLAR 80.83 (0.0%) GOLD \$ 1638.85 (0.7%) OIL \$ 99.55 0.5%

## F&O Cues

The Nifty February futures tanked 104.05 points ahead of the F&O expiry to close at 5518.10, 1.85 % lower with a futures premium of 12.75 points to spot nifty (5505.35).

The Put – Call ratio was seen increasing from 1.78 to 1.80. The cost of carry for the nifty February futures contract stood at 42.43%.

On the options space the February series saw the 5600 & 5500 put strikes shedding OI to the extent of -14.99% & -16.85%. On the call option segment the 5600 & 5500 strikes saw addition in OI to the extent of 27.93% & 52.57%.

The Indian Volatility Index was seen rising by 2.10%, closing at 26.80.

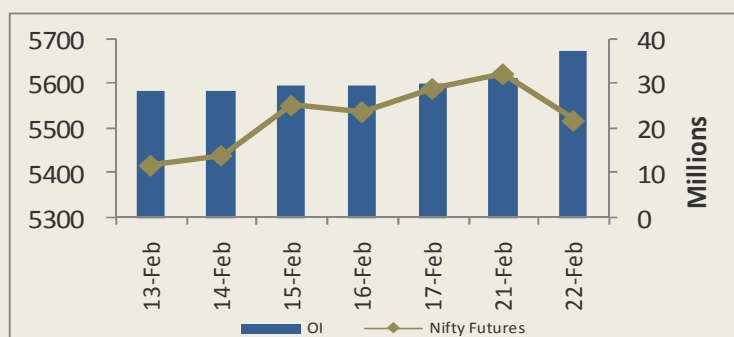
### Stock in Ban Period for Trade:

**ABGSHIP, & ALOKTEXT**

## Index Snapshot

	22-Feb	21-Feb	% Change in Price	% Change in Open Interest
MINI NIFTY	6718.70	6703.90	0.22	(25.39)
BANK NIFTY	10747.15	11170.40	(3.79)	(38.58)
CNX IT	6718.70	6703.90	0.22	(27.96)
CNX INFRA	2693.55	2782.80	(3.21)	-
MIDCAP 50	7676.80	7980.85	(3.81)	-

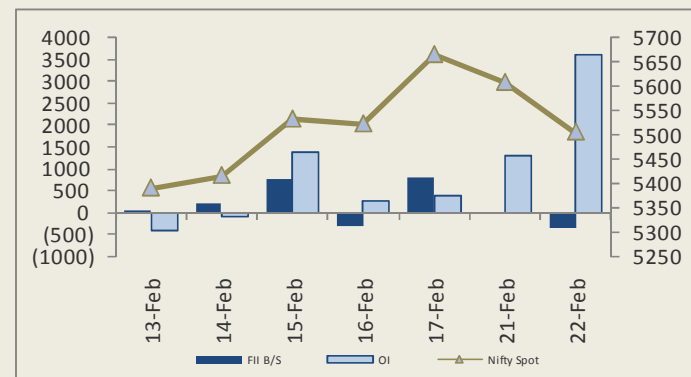
## Nifty Futures Vs Open Interest



## Nifty F&O Statistics

	22-Feb	21-Feb	Ab chg	% Change
Spot	5505.35	5607.15	(101.80)	(1.82)
Futures (Feb)	5518.10	5622.15	(104.05)	(1.85)
Dis/Pre	12.75	15.00	-	-
Futures(March)	5562.65	5663.70	(101.05)	(1.78)
Dis/Pre	57.30	56.55	-	-
OI	37567400	31602550	5964850	18.87
Vol (lots)	721058	566552	154506	27.27
COC (%)	84	42	-	-
PCR - OI	1.62	1.80	-	-
PCR - VOL	1.20	1.30	-	-
IV	19.75	21.50	(1.75)	(8.14)

## FII's Fund Activity



## Growth in F&O Segment

Product	No. of Contracts	Turnover (Rs.in cr.)	Change (%)
Index Futures	918957	24698.93	28.07
Stock Futures	1449197	43918.08	21.81
Index Options	5312176	147922.69	60.14
Stock Options	255681	7873.02	36.58
<b>Total</b>	<b>7936011</b>	<b>224412.72</b>	<b>46.22</b>

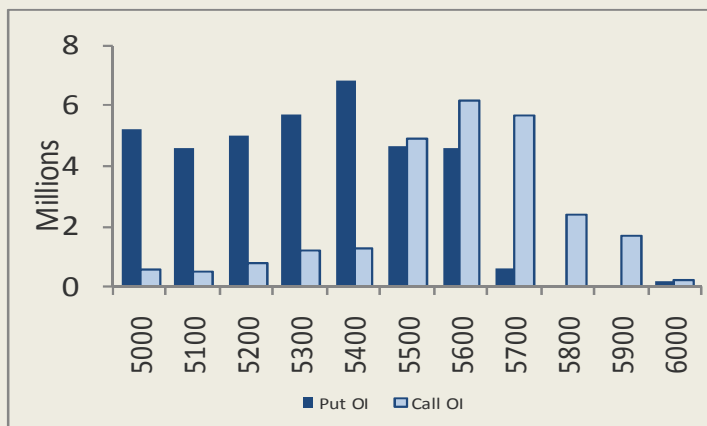
## Top Ten Traded Stock Futures

Symbol	Traded Value	No of Contracts	% change in OI	% Change in price	% Daily Volatility
SBIN	176345.2	60124	(30.18)	(8.07)	3.03
TATAMOTORS	112152.33	20639	(25.50)	(1.05)	2.66
AXISBANK	90478.14	28803	10.63	(5.78)	3.08
SBIN	77886.48	26445	39.34	(7.75)	2.31
ICICIBANK	74695.52	30737	(22.99)	(3.19)	2.37
RCOM	71087.11	16974	(45.45)	(9.94)	3.79
RELIANCE	66292.89	31309	(30.09)	(0.90)	2.04
BHEL	59624.82	18707	(27.88)	(3.63)	3.46
LT	58292.43	16224	(23.86)	(1.83)	2.52
TATAMOTORS	56226.04	10285	4.95	(1.19)	2.66

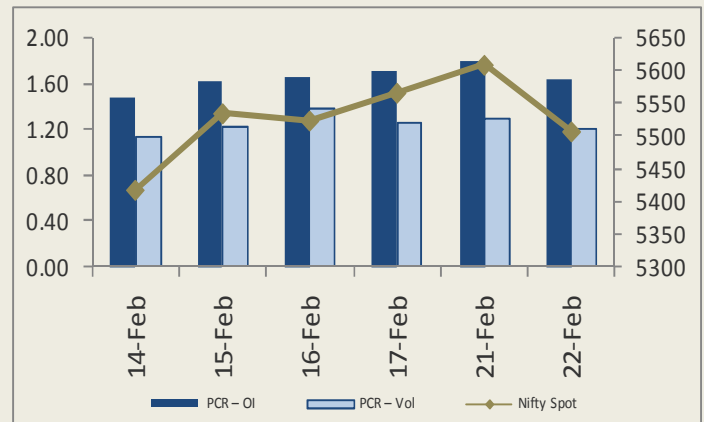
## Top Ten Traded Stock Options

Symbol	Strike Price	Option Type	% Change in Open Interest	Close Price
SBIN	2400	CE	385.82	2.00
SBIN	2300	PE	(35.26)	50.00
SBIN	2350	CE	169.70	4.50
SBIN	2450	CE	70.50	1.30
SBIN	2500	CE	34.12	0.55
TATAMOTORS	280	CE	(3.10)	0.35
SBIN	2350	PE	169.70	89.00
SBIN	2400	PE	(58.02)	143.05
TATAMOTORS	270	CE	32.98	2.30
BHARTIARTL	360	CE	6.05	1.00

## Nifty Open Interest Distribution (Current Month)



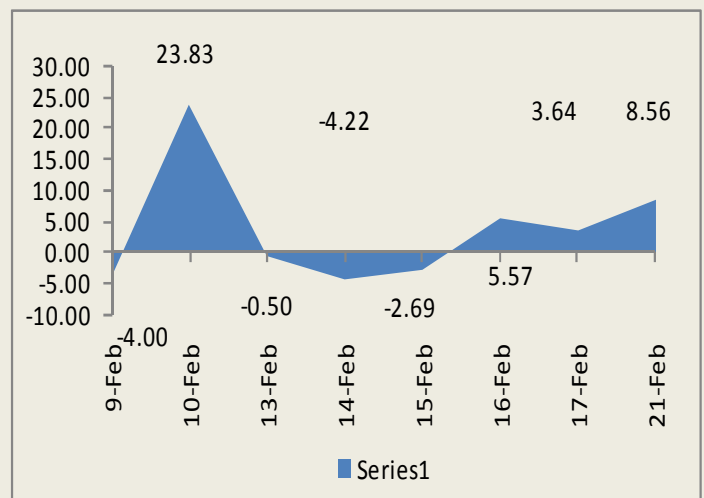
## Put – Call Distribution



## Top Ten Traded Index Options

Symbol	Strike Price	Option Type	% Change in Open Interest	Close Price
NIFTY	5600	CE	27.93	4.50
NIFTY	5600	PE	(16.85)	82.45
NIFTY	5500	PE	(14.99)	22.40
NIFTY	5700	CE	33.52	0.70
NIFTY	5500	CE	52.57	39.20
NIFTY	5400	PE	(3.00)	3.65
NIFTY	5700	PE	(26.48)	176.30
NIFTY	5800	CE	8.88	0.35
NIFTY	5300	PE	(1.65)	0.85
NIFTY	5500	PE	23.76	143.20

## India Volatility Index (VIX)



## Stock – Wise Open Interest Distribution

### Long build up

Symbol	Price	% Change in Price	% Change in Open Interest	Delivery %
GSPL	75.8	-6.59	13.80	67.22
RECLTD	218.3	-10.02	13.76	62.98
GAIL	375.95	-1.74	13.63	63.21
BANKBARODA	821.45	-5.88	13.20	43.42
ACC	1329.45	-3.25	12.15	49.44

### Short build up

Symbol	Price	% Change in Price	% Change in Open Interest	Delivery %
ESSAROIL	69.70	1.23	35.74	17.17
BPCL	623.15	1.33	14.29	64.83
HINDPETRO	288.7	0.21	12.42	46.04
INFY	2961	0.68	10.28	60.87
HCLTECH	493.9	0.11	9.95	63.43

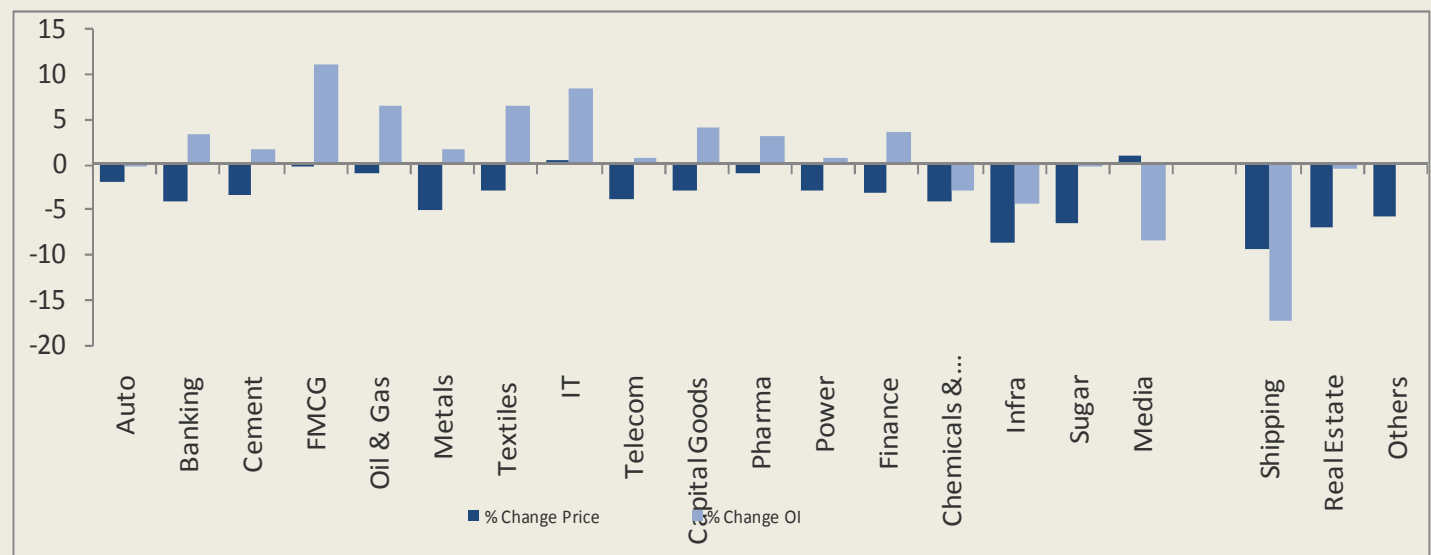
### Short Covering

Symbol	Price	% Change in Price	% Change in Open Interest	Delivery %
PTC	63.80	(5.06)	(16.76)	32.48
IDBI	110.25	(7.51)	(18.83)	17.25
ABAN	520.4	(6.85)	(19.29)	13.22
GODREJIND	232.25	(3.93)	(19.77)	41.89
GMDCLTD	188.4	(4.07)	(20.18)	30.2

### Long Unwinding

Symbol	Price	% Change in Price	% Change in Open Interest	Delivery %
IOC	276.60	1.00	(12.83)	55.81
ALOKTEXT	21.90	0.92	(7.27)	57.38
IGL	345.45	0.83	(6.24)	84.55
ASIANPAINT	3078.40	0.80	(6.00)	52.80
-	-	-	-	-

## Sector - Wise OI Distribution

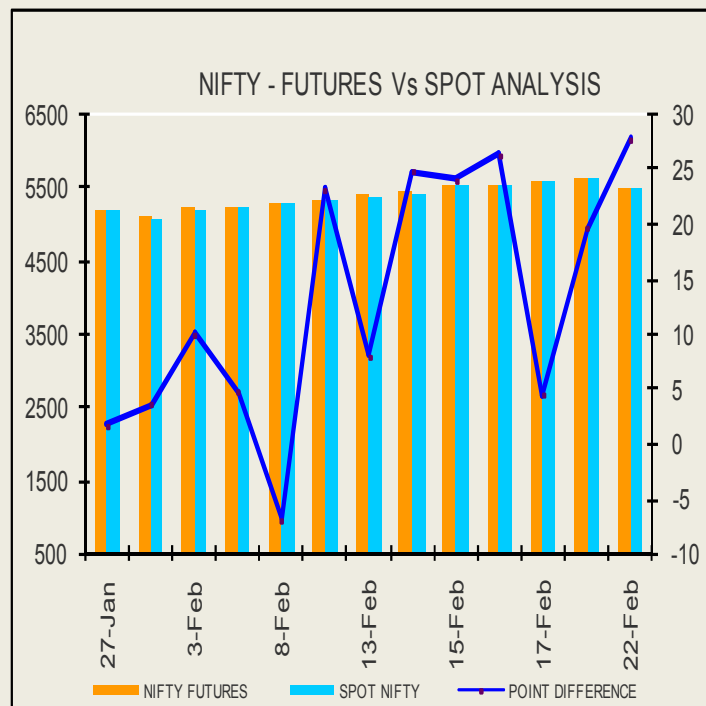


## Sector Outlook

Long build up	Short Covering	Short Build Up	Long Unwinding
IT	-	BANKING	CHEMICALS & FERTILIZERS
-	-	TEXTILES	INFRA

## From the DeriEQ Research Desk

### Nifty Futures Vs Spot Analysis



### NIFTY Futures View

The nifty February futures witnessed high selling pressure with the Put Call ratio in the overbought region decreasing from 1.80 to 1.62 indicates further selling to be expected in the near term.

The 5600 put option strike in the February series saw decrease in OI by 9.51 lakh contracts with OI outstanding at 46.93 lakh contracts Vs 65.31 lakh contracts outstanding in 5600 call options with a positive change of OI of 27.93% indicates selling pressure and 5600 levels to act as stiff resistance for nifty in the short term.

### Bulls Chronicle – ITC (209.80)

The February future contract ITC saw long build up with OI increasing by -22.89% pushing the stock higher to 209.8 (1.06%) signaling positive outlook for the stock.

### Bears Chronicle – DENABANK (88.4)

The February future contract of DENABANK saw short build up with OI increasing by -39.92% pushing the stock lower to 88.4 (-8.75%) signaling negative outlook for the stock.

### Options Valuation

Symbol	Strike Price	Option Type	% Change in Open Interest	Change in Price	Close Price	Fair Value	Undervalued/Overvalued
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-
-	-	-	-	-	-	-	-

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