

# Daily Derivatives & Market Report

dy/dx

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## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	28335.2	-104.1	-0.37
NIFTY	8768.3	-32.75	-0.37
MIDCAP	13406.9	-23.96	-0.18
SMLCAP	13528.0	-11.67	-0.09
BSEFMC	8969.0	-8.64	-0.10
AUTO	22080.1	-207.9	-0.93
POWER	2211.3	9.13	0.41
REALTY	1473.8	-5.58	-0.38
BSE IT	9725.0	22.61	0.23
BANKEX	23314.3	-40.09	-0.17
OILGAS	13089.7	-110.8	-0.84
METAL	11705.9	-147.8	-1.25

Currency Futures	Close	Pre. Pts	% Chg
23-Feb-16 EUR-INR	72.13	72.43	-0.39
23-Feb-16 USD-INR	67.55	67.36	0.29
23-Feb-16 GBP-INR	83.55	84.02	-0.62
23-Feb-16 JPY-INR	60.09	59.94	0.32

Advance/ Decline	Adv	Dec	Un Ch.
NSE	702	950	95
BSE	1285	1596	125

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4363	4162	201
DII	8953	7333	1620

\*NOTE: - FII AND DII data figure is provisional

## Market Commentary

Tremors of earthquake of 5.8 magnitude, which hit Uttarakhand on Tuesday, was felt on Indian stocks market too, as the frontline benchmark indices slipped over quarter percent with investors remaining on the sidelines and refraining from any buying activity ahead of the Reserve Bank of India's (RBI) bi-monthly monetary policy committee meeting on Wednesday. RBI, in its sixth bi-monthly policy statement for the year, may have to delay the repo rate cut until a better picture emerges out of the remonetisation exercise. Sentiments remained downbeat on report that foreign portfolio investors (FPIs) sold shares worth a net Rs 403.52 crore on February 6, 2017. Besides, weakness in other Asian markets coupled with depreciation in rupee value against the dollar also spoiled sentiments. After rising for nine straight days, the rupee turned weak by 15 paise to 67.37 against the dollar on Tuesday on fresh demand for the American currency from importers. However, losses remained capped with commerce and Industry Minister Nirmala Sitharaman's statement that disbanding FIPB (Foreign Investment Promotion Board) will further improve ease of doing business and the respective regulators of the ministries concerned are 'sufficient' to take care of investment proposals.

On the global front, Asian markets ended mostly lower on Tuesday as political and economic uncertainty sent investors sheltering in the Japanese yen and gold, while expectations China's foreign exchange reserves had fallen for a seventh month added to nervousness. Japanese market ended lower as caution crept in ahead of a meeting between Japanese Prime Minister Shinzo Abe and US President Donald Trump due this weekend. Meanwhile, European stocks traded slightly higher in early trade as investors continued to weigh concern over political risks and digest corporate earnings.

## Market Turnover & FII Derivative Data

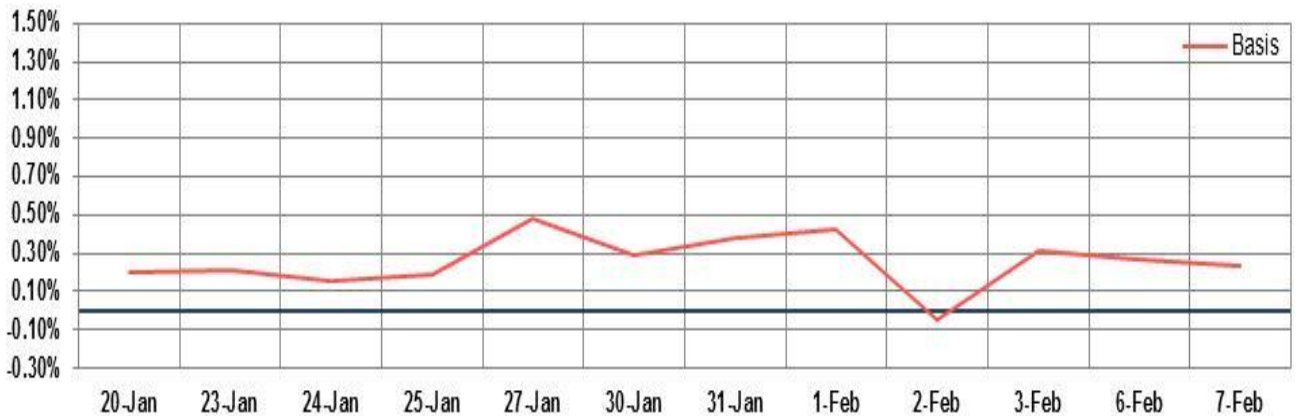
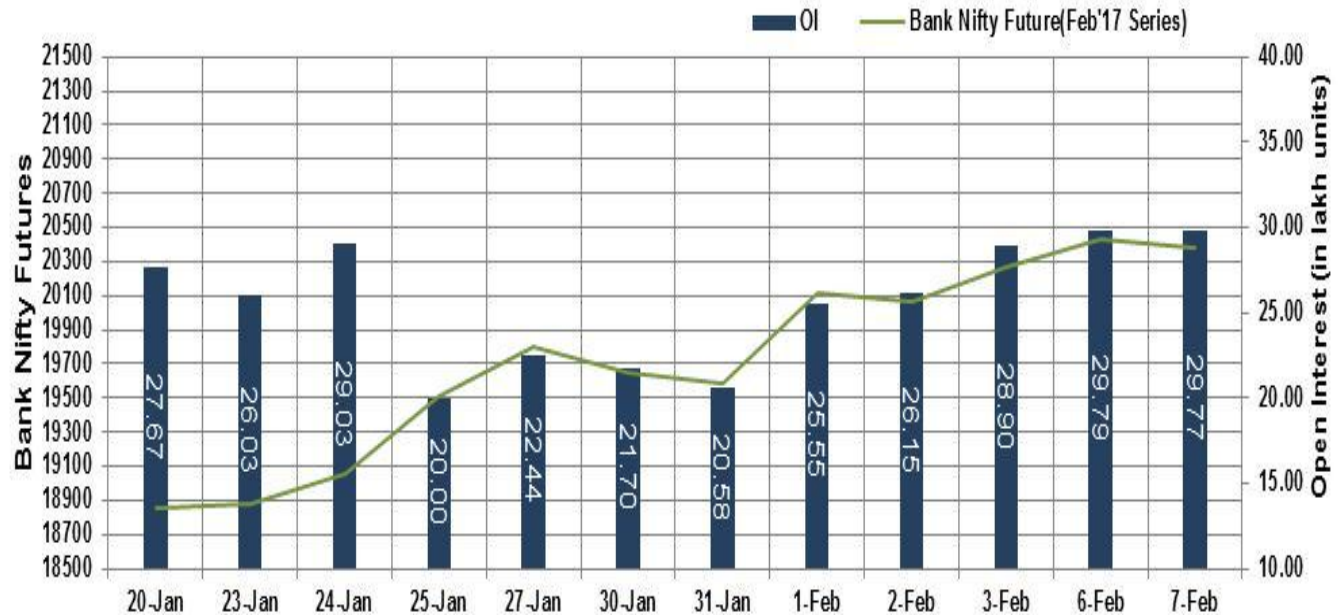
Market TO	Current	Previous	Net%
BSE CASH	3387	4037	(16)
NSE CASH	30696	24046	28
NSE FO	273947	307170	(11)

FII Derivatives	Buy	Sell	Net
Ind. Futures	1255	1293	(39)
Ind. Options	24799	24909	(111)
Stk. Futures	7340	7925	(586)
Stk. Options	4910	4900	10

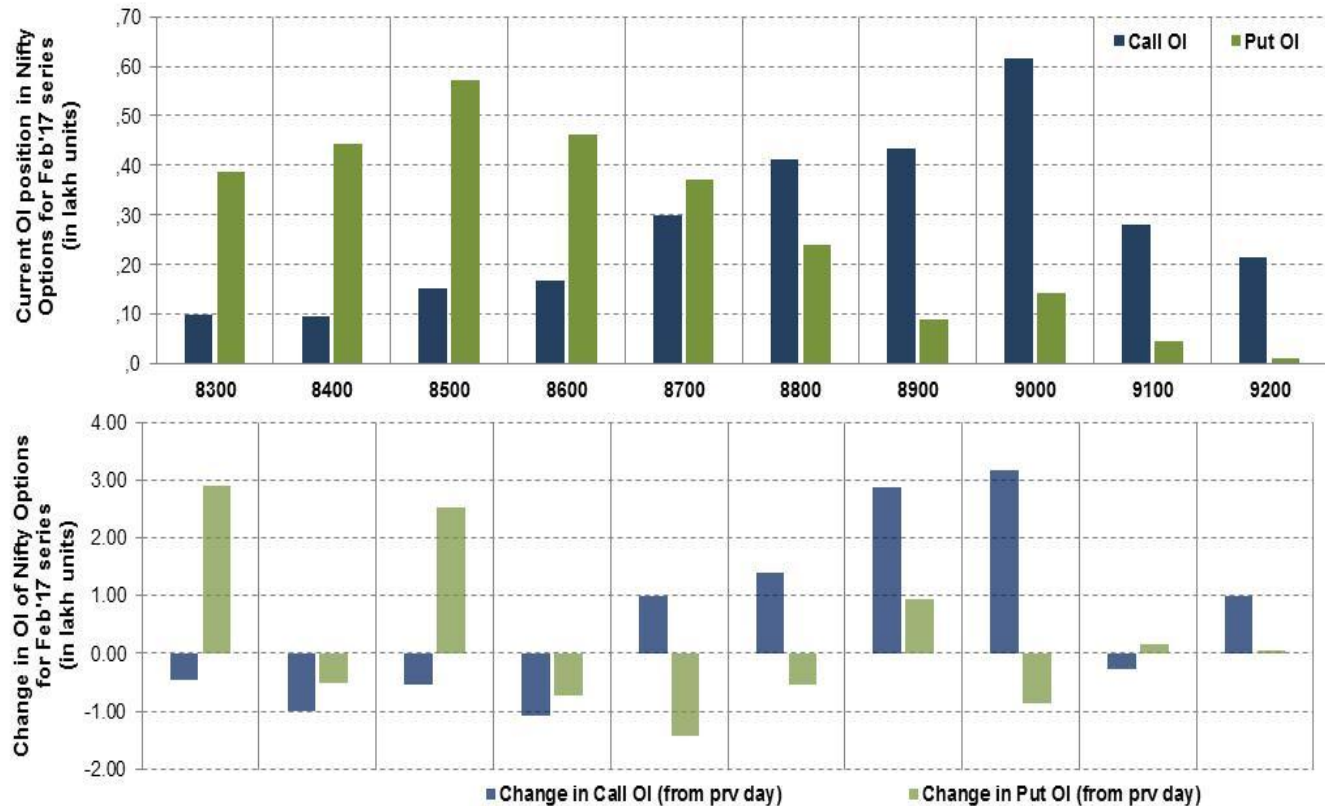
# Nifty Futures



## Bank Nifty Futures



## Nifty Options



Note – Change in OI of Nifty Options refers to change from previous trading day  
 Source-NSE, SIHL Derivatives Research (Institutional Equities)

- Among Nifty calls 9,000 SP from the Feb month expiry was the most active call with an addition of 0.32 million in open interest.
- Among Nifty puts, 8,500 SP from the Feb month expiry was the most active put with an addition of 0.25 million open interests.
- The maximum OI outstanding for Calls was at 9,000 SP (6.16mn) and that for Puts was at 8,500 SP (5.72mn).

## Nifty Technicals & Indices Levels



Nifty Cash prices have settled at 8768.3 down by 0.37% from its previous close. On the upper side it has resistance of 8850 and 8900 levels, While lower side it has support of 8700 and 8650 levels. Intraday traders should be cautious and take position accordingly.

Source-Spider, SIHL Research (Institutional Equities)

Pivot	CMP	R2	R1	Pivot	S1	S2
Nifty	<b>8768</b>	8841.1	8804.7	<b>8773</b>	8736.5	8704.6
Sensex	<b>28335</b>	28596.9	28466.0	<b>28353</b>	28221.7	28108.3
Nifty Futures	<b>8786</b>	8838.6	8812.1	<b>8785</b>	8758.9	8732.2
Bank Nifty	<b>20327</b>	20490.7	20409.0	<b>20345</b>	20263.5	20199.8
CNX IT	<b>9998</b>	10077.0	10037.5	<b>10003</b>	9963.2	9928.4



Fresh Longs ↑ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
ORIENTBANK	11,082,000	15,072,000	36.00	130.00	3.79
SIEMENS	873,000	968,500	10.94	1236.60	0.63
CROMPGREAV	18,216,000	20,184,000	10.80	72.05	2.78
NHPC	32,265,000	35,397,000	9.71	31.40	0.16
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
DCBBANK	3,883,500	3,730,500	-3.94	135.25	1.31
INDIACEM	21,073,500	20,226,500	-4.02	165.25	0.55
SYNDIBANK	15,714,000	14,958,000	-4.81	73.00	0.69
SUNTV	9,406,000	8,804,000	-6.40	695.70	0.94
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
JINDALSTEL	42,300,000	53,343,000	26.11	90.25	-0.99
CEATLTD	2,445,100	2,842,700	16.26	1145.05	-1.83
RELINFRA	6,618,300	7,443,800	12.47	528.10	-2.47
PETRONET	6,255,000	7,033,500	12.45	381.40	-2.03
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
ICICIBANK	60,385,000	56,910,000	-5.75	288.15	-0.79
JPASSOCIAT	159,052,000	148,852,000	-6.41	13.10	-5.42
ACC	1,434,800	1,334,800	-6.97	1457.85	-1.68
MCLEODRUSS	4,269,000	3,825,000	-10.40	160.40	-1.96



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