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Moneywise. Be wise.

DERIVATIVE RESEARCH February 16, 2023

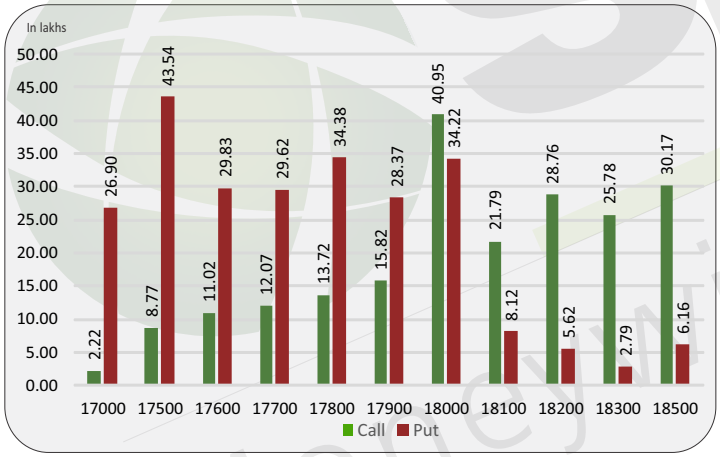
Index level

Index	Close	S1	S2	R1	R2
NIFTY	18035	17950	17900	18200	18250
BANKNIFTY	41791	41500	41300	42000	42200

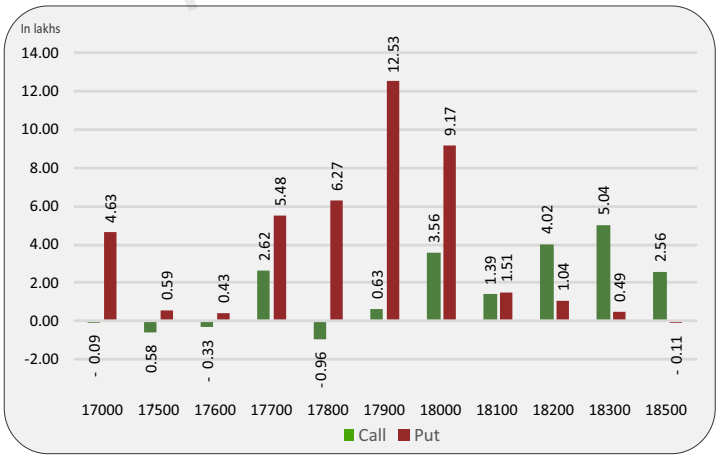
Nifty snapshot

	15-Feb	14-Feb
Nifty Spot	18015.85	17929.85
Nifty Feb	18035.15	17945.15
Nifty Mar	18135.20	18042.70
Chg. OI (Dec) (%)	0.08	-11.05
Chg. OI (Jan) (%)	9.03	10.23
50 Day SMA	18047	18057
100 Day SMA	17957	17951
200 Day SMA	17327	17325

Nifty option OI concentration



Nifty option OI change



Nifty outlook

SGX 18099 (+64)

Today the markets are likely to open on a positive note. All the emerging markets are trading in green. The coming session is likely to witness a range of 17950 on declines and 18200 on advances.

Stock is in ban period

AMBUJACEM, BHEL, IBULHSGFIN, PNB

Sentiment indicator

	15-Feb	14-Feb	13-Feb	10-Feb	09-Feb
NIFTY Discount/Premium	19.30	15.30	30.95	20.60	52.40
COST OF CARRY%	0.90	0.88	0.87	0.84	0.83
PCR(OI)	1.24	1.17	1.09	1.14	1.16
PCR(VOL)	1.04	1.04	0.95	1.04	1.24
A/D RATIO(Nifty 50)	2.57	1.38	0.61	0.79	1.27
A/D RATIO(All FO Stock)*	3.48	1.02	0.24	0.97	0.96
IMPLIED VOLATILITY	10.91	11.45	12.00	11.57	11.72
VIX	12.86	13.45	13.68	12.75	13.04
HISTORICAL VOLATILITY	19.49	19.52	19.54	19.58	19.62

*All Future Stock

Nifty v/s OI

Date	Nifty	% Change	Open Interest	% Change
07-Feb	17783	-0.1%	10516450	1.6%
08-Feb	17909	0.7%	10095950	-4.0%
09-Feb	17946	0.2%	9919250	-1.8%
10-Feb	17877	-0.4%	10277500	3.6%
13-Feb	17802	-0.4%	10696600	4.1%
14-Feb	17945	0.8%	9514500	-11.1%
15-Feb	18035	0.5%	9522400	0.1%

Fund flow (FII/DII)

	Net investment (in cr)
FII INDEX FUTURE	-262
FII INDEX OPTION	1811
FII STOCK FUTURE	1921
FII STOCK OPTION	300
FII CASH	432
DII CASH	517

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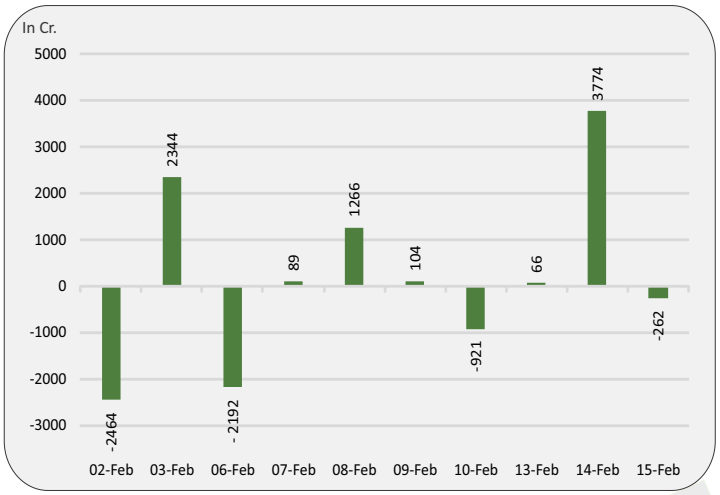
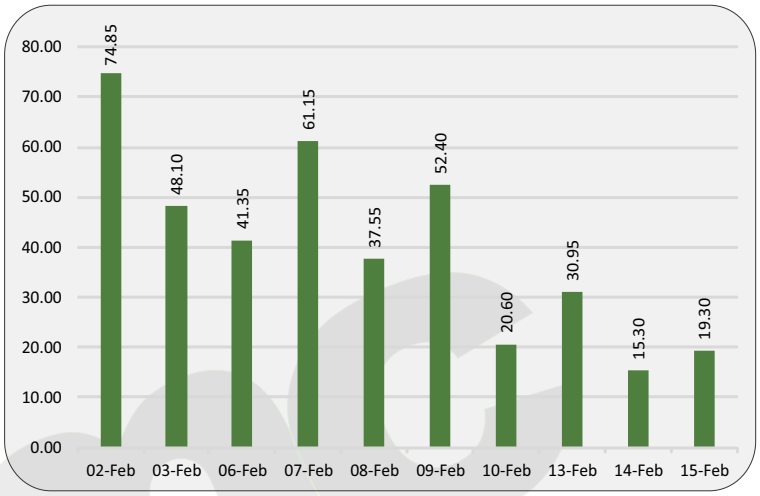
FII'S activity in Nifty future



Nifty discount / premium



Top 10 long build up

	LTP	% Change	Open Interest	% OI Change
TORNTPOWER	505.5	10.91%	4242000	31.53%
CROMPTON	305.7	0.59%	4969500	19.26%
APOLLOHOSP	4488.0	5.14%	1761000	12.61%
PIIND	3134.5	2.96%	2172000	9.97%
POLYCAB	3019.0	0.92%	858000	8.50%
MFSL	745.0	3.14%	3191500	7.06%
CUMMINSIND	1616.4	1.77%	2514000	6.37%
TVSMOTOR	1108.9	2.76%	7539000	6.14%
PERSISTENT	4839.7	1.55%	734300	6.12%
HCLTECH	1133.8	0.52%	10206000	3.82%

Top 10 short build up

	LTP	% Change	Open Interest	% OI Change
MCX	1351.6	-4.05%	1168800	18.88%
INDIGO	1971.4	-3.16%	3642600	14.19%
BATAINDIA	1479.7	-1.55%	2579500	7.68%
HONAUT	37425.3	-0.01%	24690	7.51%
TORNTPHARM	1516.6	-0.17%	1925500	4.17%
SAIL	84.2	-0.30%	108240000	3.77%
AUBANK	633.0	-0.17%	9289000	3.30%
RBLBANK	164.1	-1.32%	26210000	3.27%
ONGC	147.9	-0.54%	35246750	2.83%
BHARATFORG	835.8	-4.62%	7932000	2.61%

Indices to out perform

	Closing	% Change
IT	30934	1.13%
METAL	5790	0.47%
PSU BANK	3879	0.48%
REALTY	406	1.30%
INFRA	5118	0.86%

Indices to under perform

	Closing	% Change
FMCG	45799	-0.39%
ENERGY	22349	0.34%
PHARMA	12237	-0.10%
SMLCAP 100	9379	0.30%
BANK	41731	0.20%

Stocks to out perform

	Closing	% Change
TORNTPOWER	505.45	10.91%
GLENMARK	429.35	-0.39%
SHREECEM	24695.8	1.15%
UPL	769.1	0.98%
INDUSTOWER	167.9	0.84%

Stocks to under perform

	Closing	% Change
LUPIN	669.0	0.65%
CUB	138.4	-0.14%
BALKRISIND	2017.4	0.95%
ADANIENT	1783.2	1.58%
NAUKRI	3588.4	1.96%

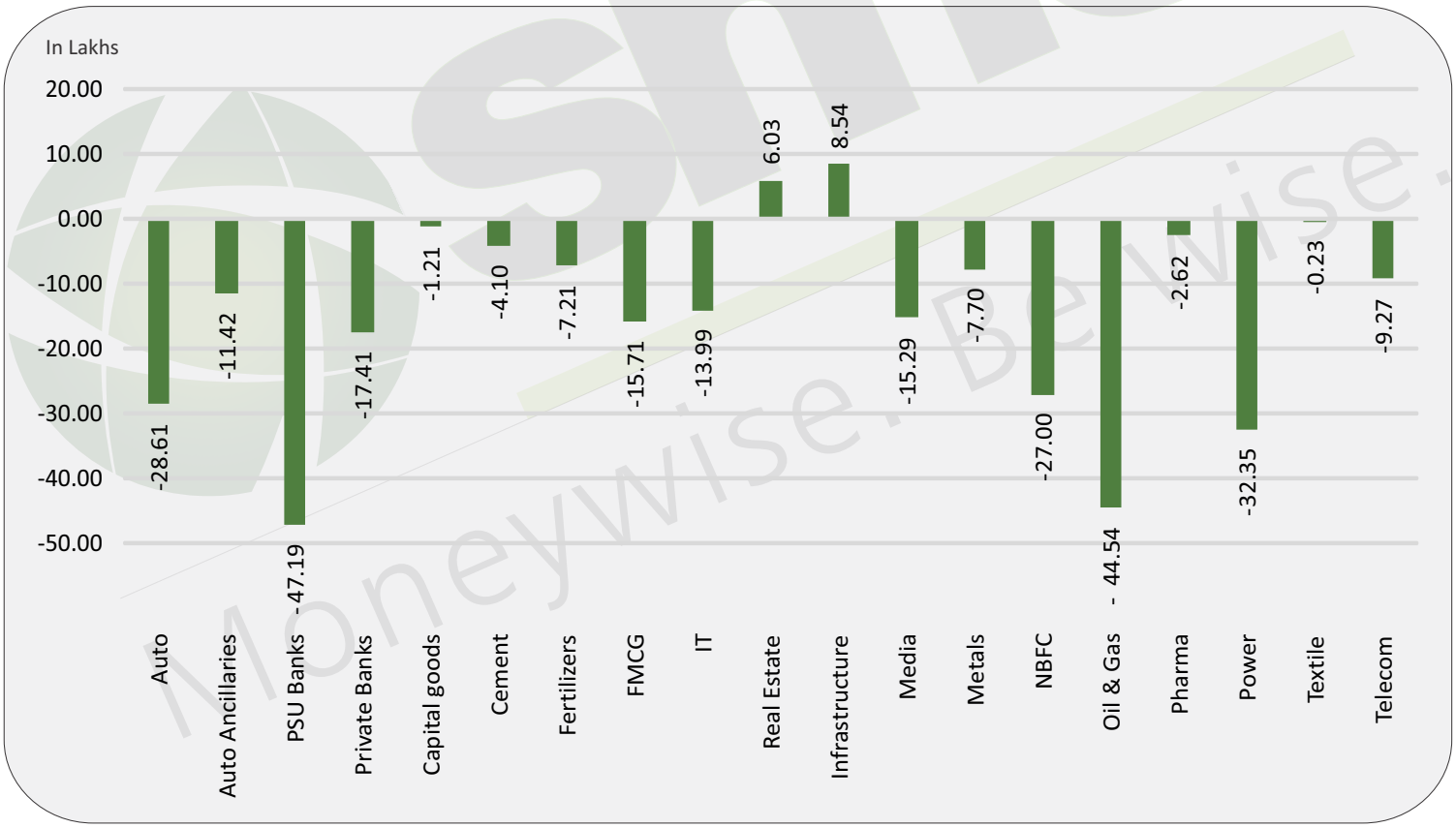
Sector overview

Scrips/Indexs	OI Change	Volume Change (%)	Price Change	Remark
Auto	-2860975	29.8%	0.8%	Short Covering
Auto Ancillaries	-1142450	-18.5%	-0.4%	Long Unwinding
PSU Banks	-4718650	-31.7%	0.5%	Short Covering
Private Banks	-1740950	-5.9%	0.1%	Short Covering
Capital goods	-121200	21.1%	1.5%	Short Covering
Cement	-409625	-37.6%	1.3%	Short Covering
Fertilizers	-720700	-29.8%	1.1%	Short Covering
FMCG	-1571455	-31.1%	0.3%	Short Covering
IT	-1398825	7.4%	1.2%	Short Covering
Real Estate	603425	3.2%	1.3%	Long Buildup

Sector overview

Scrips/Indexs	OI Change	Volume Change (%)	Price Change	Remark
Infrastructure	854000	39.4%	0.9%	Long Buildup
Media	-1528500	-40.9%	-0.1%	Long Unwinding
Metals	-769600	3.1%	0.3%	Short Covering
NBFC	-2699795	1.9%	1.3%	Short Covering
Oil & Gas	-4454225	37.4%	0.8%	Short Covering
Pharma	-262125	-12.1%	0.2%	Short Covering
Power	-3234900	111.8%	2.5%	Short Covering
Textile	-23160	-3.1%	0.6%	Short Covering
Telecom	-927050	13.5%	1.1%	Short Covering

Change in sector open interest



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