



DERIVATIVE REPORT

22/02/2016)

TOP GAINERS

SCRIP	LTP	% CHANGE	TRADED QUANTITY	VALUE (IN LAKHS)	OPEN	HIGH	LOW	PREV. CLOSE
PNB	75.95	4.83	1,63,18,164	12,292.47	72.45	76.80	71.85	72.45
HEROMOTOCO	2,705.00	3.33	7,24,742	19,373.95	2,617.00	2,710.50	2,602.65	2,617.75
SBIN	164.95	3.22	2,45,92,575	40,068.68	157.90	165.30	157.10	159.80
BOSCHLTD	16,890.00	3.11	11,596	1,931.20	16,445.00	16,900.00	16,250.05	16,380.40

TOP LOSERS

SCRIP	LTP	% CHANGE	TRADED QUANTITY	VALUE (IN LAKHS)	OPEN	HIGH	LOW	PREV. CLOSE
BPCL	764.35	-3.22	16,96,322	12,996.71	790.00	790.00	761.50	789.75
MARUTI	3,560.00	-2.55	7,18,677	25,799.14	3,640.00	3,640.00	3,559.00	3,653.25
VEDL	74.35	-1.98	1,55,73,807	11,574.45	74.00	75.60	73.00	75.85
BHEL	101.70	-1.93	1,43,83,794	14,703.11	100.00	105.30	98.65	103.70

OI GANERS

SCRIP	LOTS	OI	% INCREASE IN OI
CROMPGREAV	7142	23157000	6.47%
BHEL	10425	27920000	4.48%
NIFTY 7200PE	362460	5056350	21.34%
BANKBARODA 130PE	1309	4002100	37.93%

OI LOSERS

SCRIP	LOTS	OI	% DECREASE IN OI
BANK NIFTY	99476	2238480	-8.24%
NIFTY	173839	20550225	-4.98%
MRF	219	30165	-3.18%
MARUTI 3200PE	15	5875	-2.08%

MOST ACTIVE CALLS

SCRIP	STRIKE PRICE	% CHANGE IN OI	IMPLIED VOLATILITY
NIFTY	7200CE	9.44	10.58
BANKNIFTY	14500CE	17.22	17.12
SBIN	170CE	-5.03	41.51
TATA STEEL	260CE	1.51	41.59

MOST ACTIVE PUTS

SCRIP	STRIKE PRICE	%CHANGE IN OI	IMPLIED VOLATILITY
NIFTY	7100PE	-9.52	16.56
BANK NIFTY	14000PE	-1.78	22.23
SBIN	160PE	36.39	46.29
BHEL	100PE	15.13	60.03

NIFTY OVERVIEW



INDEX	S2	S1	PP	R1	R2
NIFTY	7,115	7,165	7,200	7,250	7,285

BANK NIFTY OVERVIEW



INDEX	S2	S1	PP	R1	R2
BANK NIFTY	14,120	14,240	14,330	14,450	14,540

DAILY PIVOTS

INDEX	S2	S1	PP	R1	R2
NIFTY	7,115	7,160	7,195	7,245	7,275
BANK NIFTY	14,125	14,235	14,315	14,425	14,510
SENSEX	23,400	23,555	23,665	23,820	23,930

TRADING STRATEGY FOR FEB 20, 2016

SCRIP'S	CMP	ACTION	TGTS	SL
NIFTY	7200	LONG	7250-7300	7150
BANK NIFTY	14325	LONG	14575-14875	13975
RELCAPITAL	335	LONG	350-370	320

DAILY MARKET ANALYSIS

- Wall Street ends flat, indexes post best week of 2016
- 'RBI inaction early on to blame for current NPA mess'
- US oil prices fall below \$30 on oversupply concerns
- Dr Reddy's Q3 profit seen up 13%, Russia & CIS may hurt revenue
- Ujjivan Financial raises Rs 300 cr in pre-IPO placement
- Deal with Prinvest intact, clarifies ABG Shipyard
- India shelves plan to buy 30% stake in Russian potash project
- Q3 GDP at 7.3%, full-year forecast revised upward to 7.6%
- Indiabulls Housing Finance's Q3 results on January 20, 2016
- Debate: Will the 2016 Budget session be dead on arrival?
- Precision Camshafts ends at Rs 177.45, down 5% on listing day
- Wall Street ends flat, indexes post best week of 2016
- RBI inaction early on to blame for current NPA mess: Ex-SBI boss
- HT Media Q3 profit up 7.56% at Rs 68.81 crore
- 100 Pipers: 12 pioneers who helped the marginalized
- SBI Mutual Fund buys 5.74 lakh shares of Everest Industries

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