

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11017	10766	10891	11004	11130	11243	Buy	Buy	Buy
Sensex	35907	35133	35520	35888	36275	36644	Buy	Buy	Buy
Nifty Futures	11031	10758	10895	11017	11154	11276	Buy	Buy	Buy
Bank Nifty	27221	26726	26974	27294	27541	27861	Sell	Buy	Buy
CNX IT	12965	12644	12804	12973	13133	13302	Sell	Buy	Buy

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	35906.6	-58.36	-0.16
NIFTY	11016.9	-10.80	-0.10
MIDCAP	17270.9	-93.9	-0.54
SMLCAP	18717.4	0.63	0.00
BSEFMC	10779.6	68.21	0.64
AUTO	26119.5	174.2	0.67
POWER	2320.6	1.15	0.05
REALTY	2585.9	-23.18	-0.89
BSE IT	12545.5	-11.42	-0.09
BANSEX	30788.4	-197.7	-0.64
OILGAS	16159.0	-209.1	-1.28
METAL	15465.5	38.09	0.25

Currency Futures	Close	Pre. Pts	% Chg
26-Feb-18 EUR-INR	79.93	79.53	0.54
26-Feb-18 USD-INR	64.22	63.78	0.68
26-Feb-18 GBP-INR	91.43	90.27	1.23
26-Feb-18 JPY-INR	58.57	58.69	-0.19

Advance/ Decline	Adv	Dec	Un Ch.
NSE	819	980	53
BSE	1288	1486	149

FII/DII Capital Mkt*	Buy	Sell	Net
FII	7658	6559	1100
DII	5002	5360	(359)

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

## Market Commentary

Tuesday turned out to be a daunting day of trade for Indian equity benchmarks, with frontline gauges settling below their crucial 36,100 (Sensex) and 11,050 (Nifty) levels. Markets kick-started the session on pessimistic note, as traders remained concerned over valuations after recent strong gains. Traders also remained on sidelines ahead of upcoming budget, as this will be the last full year budget of the government before next year's Lok Sabha election. Afterwards, markets traded in a tight band throughout the session, as sentiments remained dampened with Chief Economic Adviser Arvind Subramanian's statement that the scope for the Reserve Bank of India (RBI) to lower interest rate may be limited with growth picking up and inflation hardening. He added however that it would be inappropriate for him to comment on rate cut as it is the domain of the RBI.

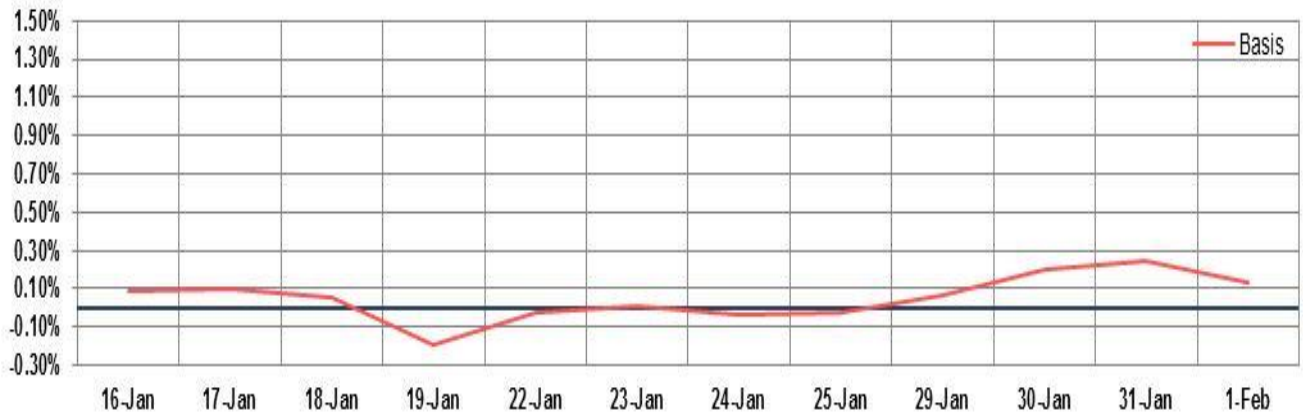
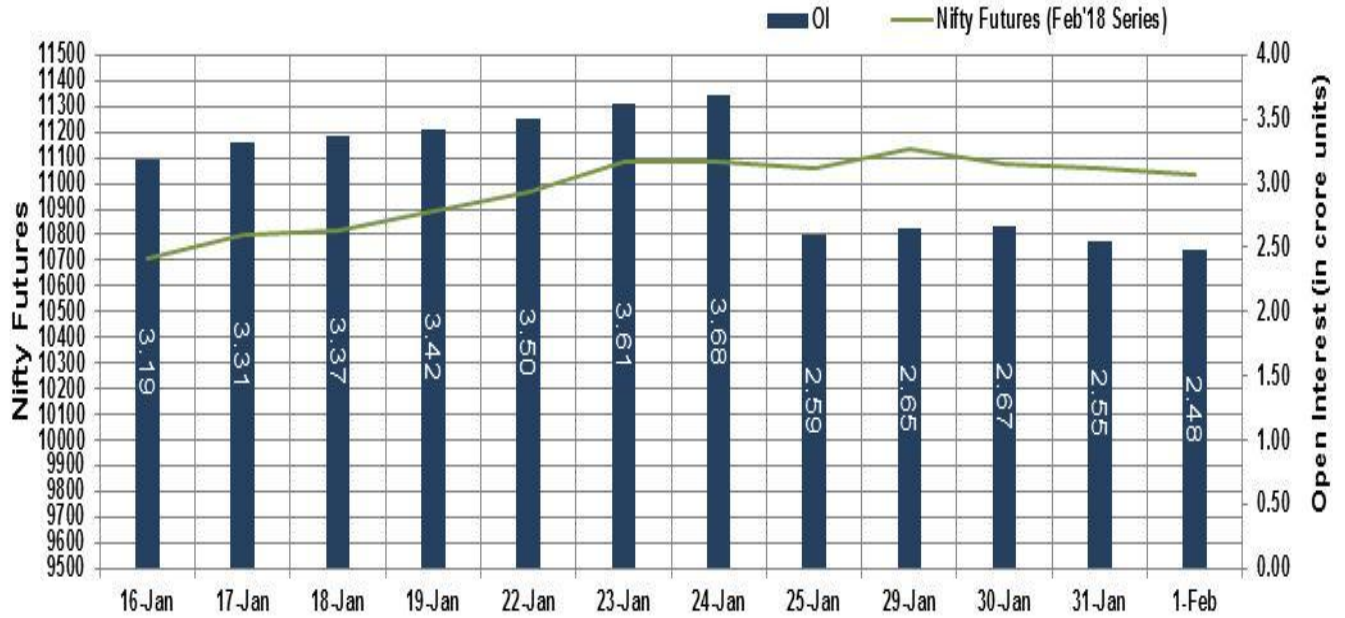
Weak opening in European markets too dampened sentiments as global markets took a risk-averse turn, with cyclical sectors including mining and financials suffering the sharpest losses. Gross Domestic Product (GDP) in the euro zone rose as expected in the fourth quarter. The GDP rose a seasonally adjusted 0.6% in the final three months of 2017.

## Market Turnover & FII Derivative Data

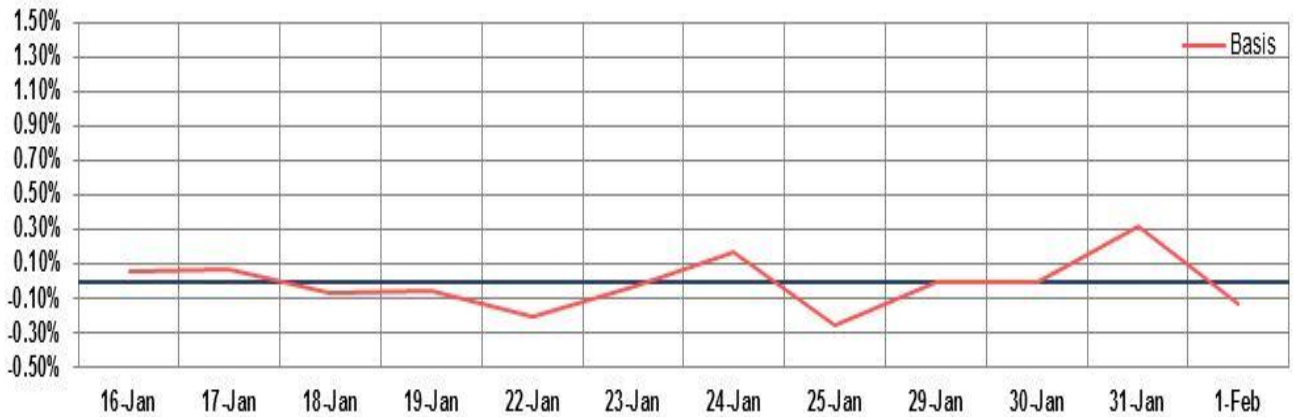
Market TO	Current	Previous	Net%
BSE CASH	5829	5947	(2)
NSE CASH	41638	37715	10
NSE FO	1508843	473999	218

FII Derivatives	Buy	Sell	Net
Ind. Futures	4789	4958	(169)
Ind. Options	192961	193675	(714)
Stk. Futures	14986	14233	753
Stk. Options	11781	11827	(45)

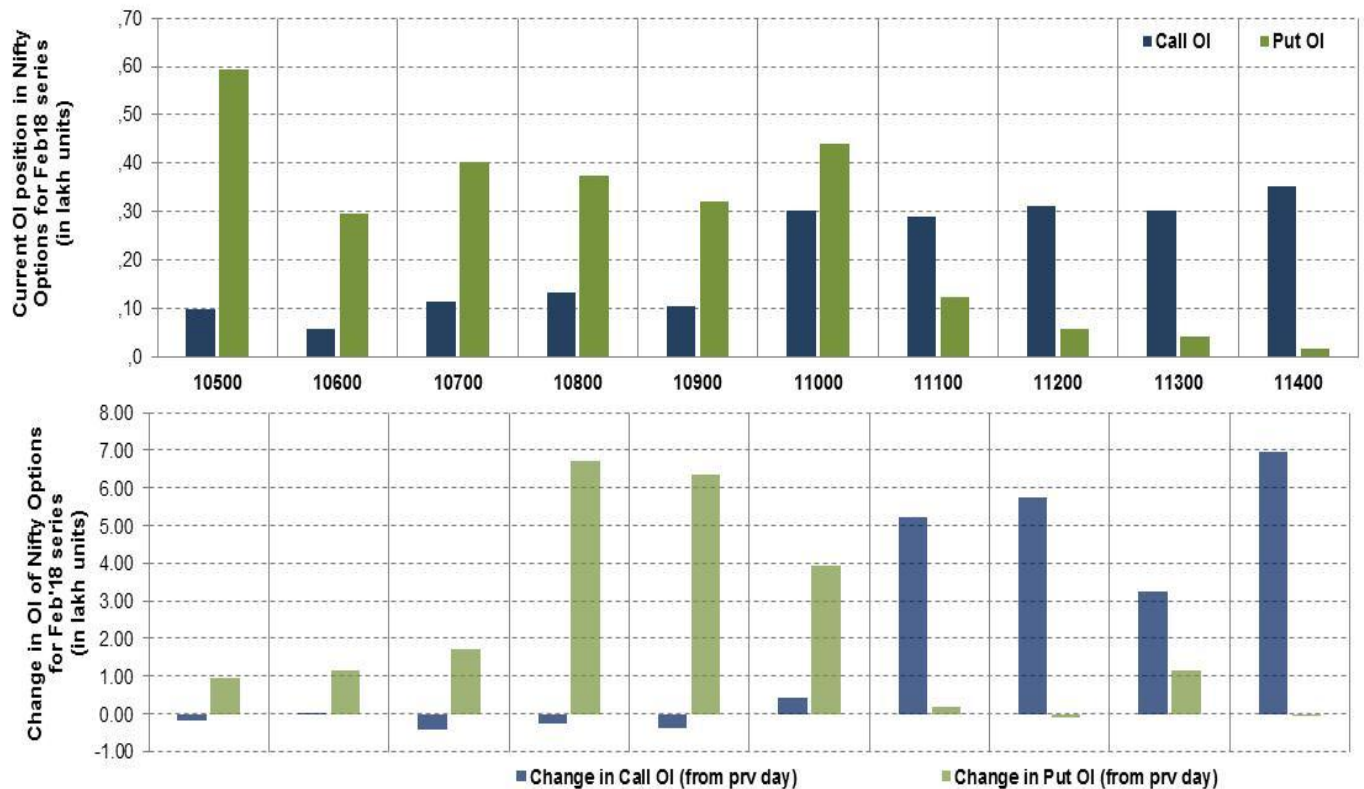
# Nifty Futures



## 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 11,400 SP from the Feb month expiry was the most active call with an addition of 0.69 million in open interest.
- Among Nifty puts, 10,500 SP from the Feb month expiry was the most active put with an addition of 0.09 million open interests.
- The maximum OI outstanding for Calls was at 11,400 SP (3.53mn) and that for Puts was at 10,500 SP (5.92).

## Nifty Technical & Indices Levels

1-Nifty 50 - 01/02/18  
 Avg Avg



Nifty Cash prices have settled at 11016.9 down by 0.10% from its previous close. On the upper side it has resistance of 11050 and 11100 levels, while lower side it has support of 10950 and 10900 levels. Intraday traders should be cautious and take position accordingly.

Fresh Longs ↑ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
ESCORTS	2,924,900	3,545,300	21.21	874.25	7.06
CEATLTD	980,700	1,154,650	17.74	1894.40	3.54
IDBI	29,850,000	33,680,000	12.83	64.00	5.61
APOLLOTYRE	10,518,000	11,634,000	10.61	263.85	3.11
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
MUTHOOTFIN	2,944,500	2,785,500	-5.40	433.55	3.93
AMBUJACEM	13,012,500	12,237,500	-5.96	265.30	1.61
HAVELLS	5,948,000	5,588,000	-6.05	526.25	0.35
EICHERMOT	275,400	256,225	-6.96	28076.10	3.84
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
BEL	27,566,550	30,977,100	12.37	160.85	-4.40
CANBK	11,800,000	12,857,600	8.96	330.60	-3.70
PAGEIND	40,650	43,550	7.13	21391.20	-0.97
INFY	35,392,200	37,635,600	6.34	1150.70	-0.51
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
PIDILITIND	1,451,000	1,343,000	-7.44	897.65	-0.02
MINDTREE	1,878,000	1,729,200	-7.92	757.30	-1.67
FORTIS	60,294,500	55,086,500	-8.64	132.85	-4.87
TORNTPHARM	341,000	307,500	-9.82	1344.75	-1.07

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