

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10477	10345	10411	10512	10578	10680	Sell	Sell	Sell
Sensex	34083	33595	33839	34252	34497	34910	Sell	Sell	Sell
Nifty Futures	10466	10329	10397	10511	10579	10693	Sell	Sell	Sell
Bank Nifty	25670	25248	25459	25769	25980	26289	Sell	Sell	Sell
CNX IT	12450	12256	12353	12517	12614	12777	Sell	Sell	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	34082.7	-113.2	-0.33
NIFTY	10476.7	-21.55	-0.21
MIDCAP	16350.7	69.65	0.43
SMLCAP	17731.6	339.5	1.95
BSEFMC	10532.5	36.46	0.35
AUTO	24992.0	36.79	0.15
POWER	2216.8	7.83	0.35
REALTY	12042.7	-66.29	0.55
BSE IT	12042.6	-66.29	-0.55
BANSEX	29072.2	-125.0	-0.43
OILGAS	15692.6	260.4	1.69
METAL	14714.7	25.65	0.17

Currency Futures	Close	Pre. Pts	% Chg
26-Feb-18 EUR-INR	79.65	79.97	-0.39
26-Feb-18 USD-INR	64.44	64.41	0.06
26-Feb-18 GBP-INR	89.46	89.99	-0.58
26-Feb-18 JPY-INR	59.09	59.12	0.03

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1386	400	76
BSE	1988	786	94

FII/DII Capital Mkt*	Buy	Sell	Net
FII	5875	6897	(1023)
DII	4011	3550	461

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity benchmarks extended its southward journey for seventh straight session and settled with a cut of around quarter a percent, as Reserve bank of Indian (RBI) kept repo rate unchanged. Markets started the session on optimistic note amid firm global cues. Traders took some encouragement with report that as many as 67 foreign direct investment proposals (FDI) worth Rs 117 billion were approved during the first nine months of the ongoing financial year. Some support also came with report that Indian firms mobilized Rs 21,000 crore by issuing shares to institutional investors during the December quarter of the current fiscal, resulting into an over 13-fold rise from the year-ago period. The firms had mopped up Rs 1,576 crore in the same period of the previous fiscal. The funds have been mobilized for business expansion, refinancing of debt, working capital requirements and other general corporate purposes. Meanwhile, Finance Secretary Hasmukh Adhia said that the import duty hike in 45 items announced in the Budget will earn about Rs 7,000 crore revenues to the government and is mainly intended to give a push to the MSMEs for domestic manufacturing.

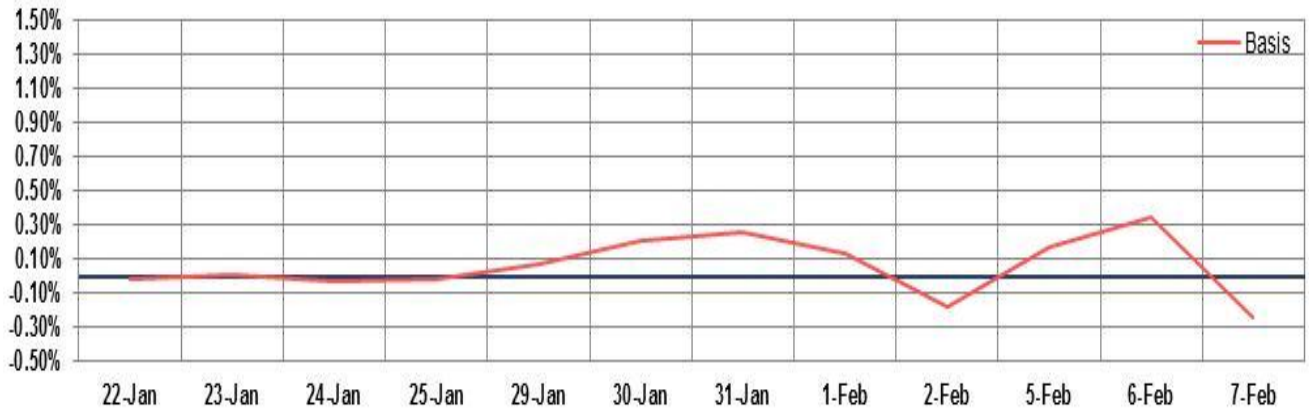
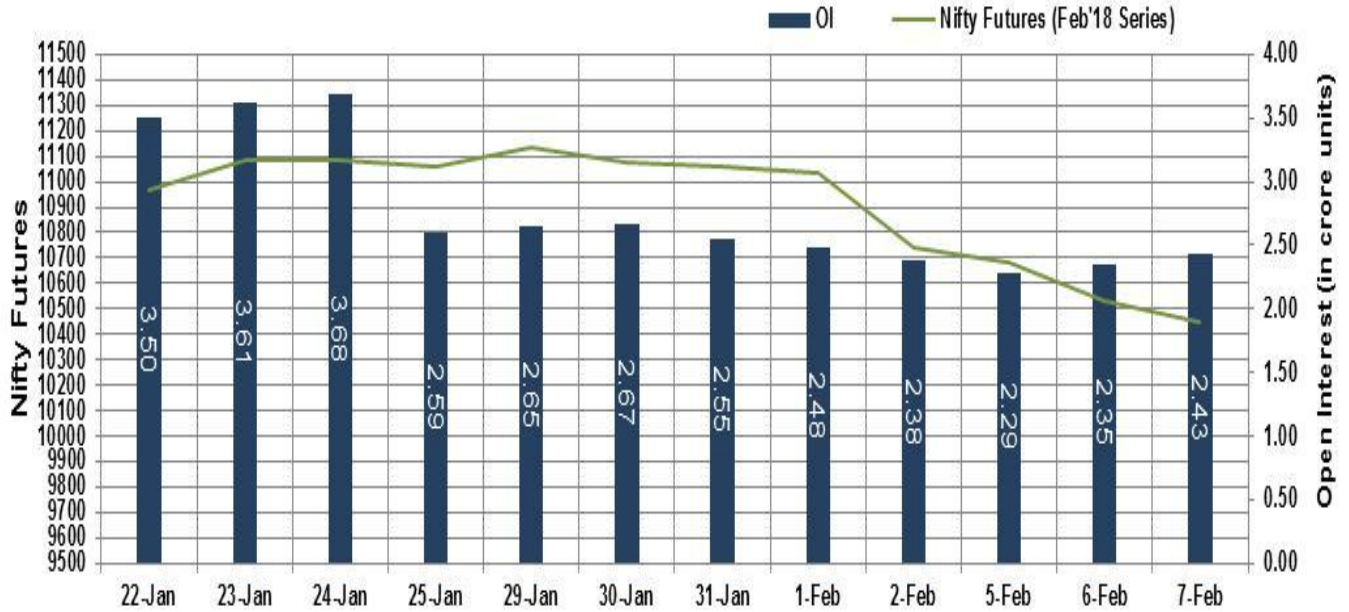
On the global front, European markets were trading in green in early deals breaking a seven-day losing streak as investors took heart from a strong bounce on Wall Street at the end of a rollercoaster session. Asian markets ended mixed, as investors monitored oil price movements and kept a cautious eye on bond markets after a brutal selloff in global equity markets earlier this week.

Market Turnover & FII Derivative Data

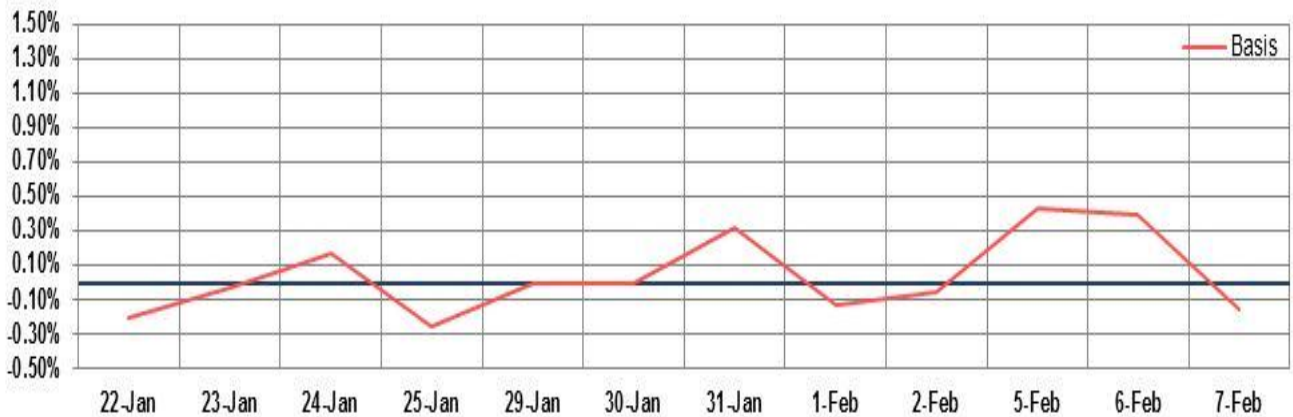
Market TO	Current	Previous	Net%
BSE CASH	4396	5349	(18)
NSE CASH	33746	39338	(14)
NSE FO	726958	944331	(23)

FII Derivatives	Buy	Sell	Net
Ind. Futures	3162	4913	(1751)
Ind. Options	103224	102638	586
Stk. Futures	12053	10811	1242
Stk. Options	6797	6914	(117)

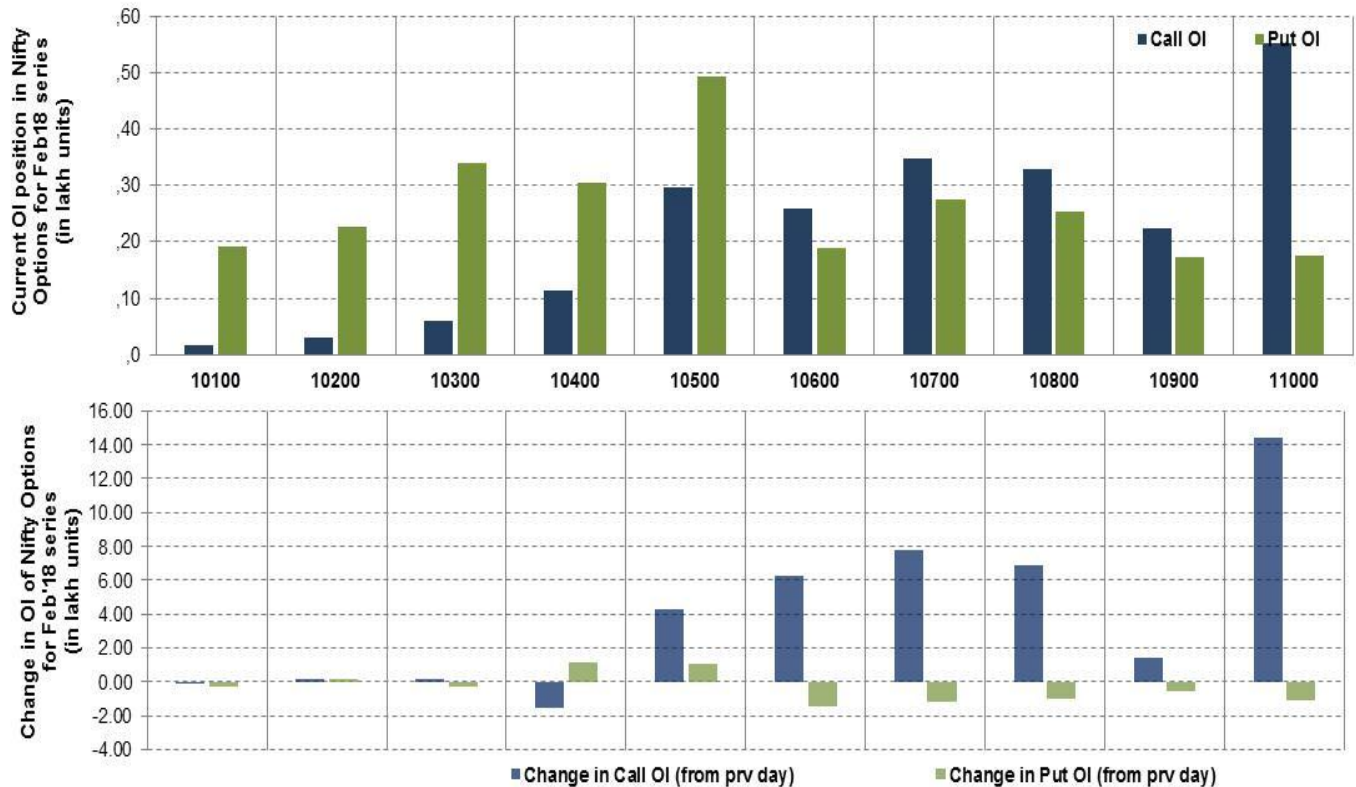
Nifty Futures



Bank Nifty Futures



Nifty Options

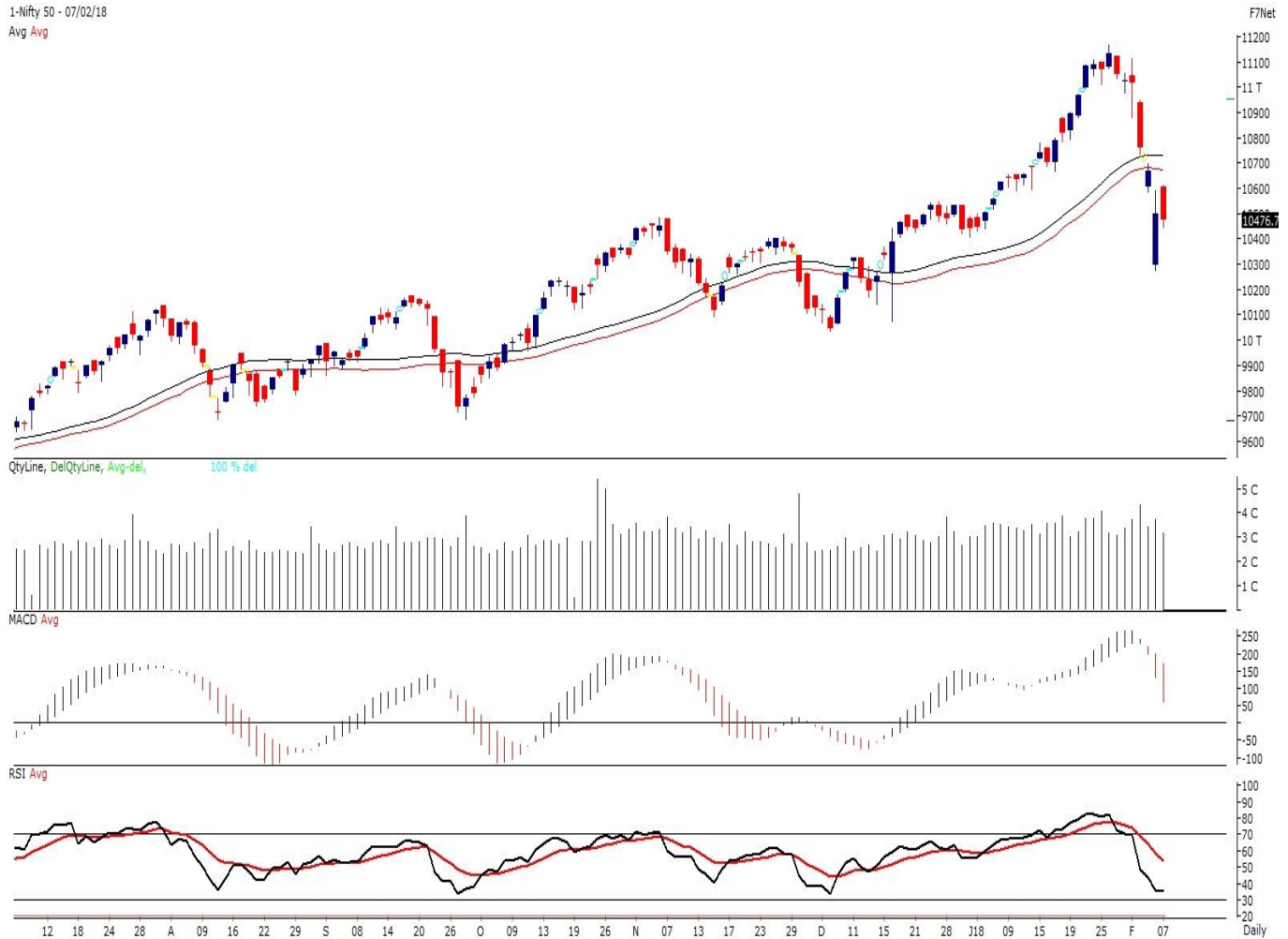


Note – Change in OI of Nifty Options refers to change from previous trading day
 Source-NSE, SIHL Derivatives Research (Institutional Equities)

- Among Nifty calls 11,000 SP from the Feb month expiry was the most active call with an addition of 1.44 million in open interest.
- Among Nifty puts, 10,500 SP from the Feb month expiry was the most active put with an addition of 0.10 million open interests.
- The maximum OI outstanding for Calls was at 11,000 SP (5.53mn) and that for Puts was at 10,500 SP (4.93).

Nifty Technical & Indices Levels

1-Nifty 50 - 07/02/18
 Avg Avg



Nifty Cash prices have settled at 10476.7 down by 0.21% from its previous close. On the upper side it has resistance of 10550 and 10600 levels, while lower side it has support of 10400 and 10350 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
VOLTAS	2,107,000	2,803,000	33.03	601.50	2.36
OIL	2,469,940	2,898,214	17.34	346.10	4.11
COLPAL	1,071,000	1,232,000	15.03	1102.85	0.24
DISHTV	48,895,000	55,314,000	13.13	75.20	1.48
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
NHPC	53,946,000	53,352,000	-1.10	27.10	1.12
RCOM	86,100,000	84,700,000	-1.63	25.25	2.43
UJJIVAN	5,630,400	5,529,600	-1.79	349.95	1.83
ARVIND	6,530,000	6,388,000	-2.17	385.25	0.50
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
RAMCOCEM	504,000	647,200	28.41	716.10	-1.38
VGUARD	2,316,000	2,658,000	14.77	210.45	-1.22
HAVELLS	4,872,000	5,476,000	12.40	505.30	-0.18
PNB	37,692,000	42,156,000	11.84	156.50	-2.58
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
IGL	6,701,750	6,682,500	-0.29	292.00	-0.03
KTKBANK	23,647,400	23,514,400	-0.56	131.80	-0.72
DHFL	28,845,000	28,414,500	-1.49	498.00	-2.05
MCDOWELL-N	2,327,750	2,291,750	-1.55	3103.70	-1.08

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