

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10667	10536	10601	10652	10717	10768	Buy	Sell	Sell
Sensex	34757	34364	34561	34717	34914	35071	Buy	Sell	Sell
Nifty Futures	10685	10555	10620	10671	10736	10787	Buy	Sell	Sell
Bank Nifty	26099	25780	25939	26077	26237	26375	Buy	Sell	Sell
CNX IT	12937	12702	12820	12962	13079	13222	Sell	Sell	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	34757.1	-309.5	-0.88
NIFTY	10666.5	-94.05	-0.87
MIDCAP	16559.5	-15.1	-0.09
SMLCAP	17781.7	-65.7	-0.37
BSEFMC	10705.8	20.9	0.20
AUTO	25397.7	184.4	0.73
POWER	2244.3	15.1	0.68
REALTY	2414.8	-8.7	-0.36
BSE IT	12457.9	-36.7	-0.29
BANSEX	29576.8	-333.4	-1.11
OILGAS	15670.8	3.2	0.02
METAL	14928.3	-83.4	-0.56

Currency Futures	Close	Pre. Pts	% Chg
26-Feb-18 EUR-INR	80.13	80.36	-0.26
26-Feb-18 USD-INR	64.25	64.24	0.02
26-Feb-18 GBP-INR	90.62	91.43	-0.89
26-Feb-18 JPY-INR	58.53	58.49	0.04

Advance/ Decline	Adv	Dec	Un Ch.
NSE	681	1160	57
BSE	1027	1753	196

FII/DII Capital Mkt*	Buy	Sell	Net
FII	5806	7069	(1264)
DII	4890	3726	1164

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Bears took full control over Dalal Street on Monday, with frontline gauges settling below their crucial 34,800 (Sensex) and 10,700 (Nifty) levels, as traders opted to stay away from risky assets ahead of Reserve Bank of India's (RBI's) monetary policy meeting to be start from tomorrow. Markets, after a gap-down start, traded with pessimism throughout the session, as traders remained concerned that Union Budget could push up inflation and prompt the central bank to raise interest rates soon. sentiments also remained dampened with Fitch Ratings' statement that high debt burden of the government constrains India's rating upgrade, after Finance Minister Arun Jaitley projecting a fiscal deficit of 3.5 per cent of GDP against the earlier target of 3.2 per cent. Besides, the US-based agency had kept India's sovereign rating unchanged at 'BBB-', the lowest investment grade with stable outlook, citing weak fiscal position. Traders failed to get any sense of relief with report that the Indian service sector remained in expansion mode in January, registering the fastest rise in activity in three months driven by a renewed increase in new business orders. The seasonally adjusted Nikkei Services Business Activity Index improved to 51.7 in January, up from 50.9 in December.

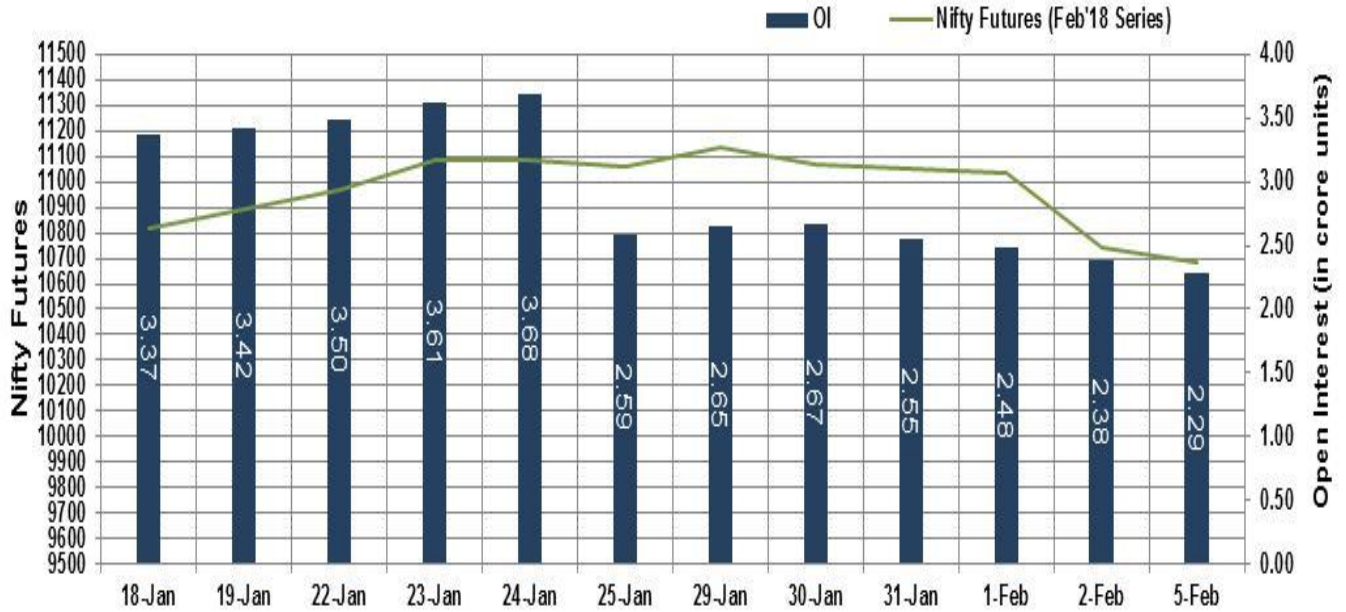
Traders took note of industry body ASSOCHAM's report stating that the RBI should not over-react to high yield pressures in the bond market and should refrain from hiking interest rates in its next monetary policy review outcome on February 7.

Market Turnover & FII Derivative Data

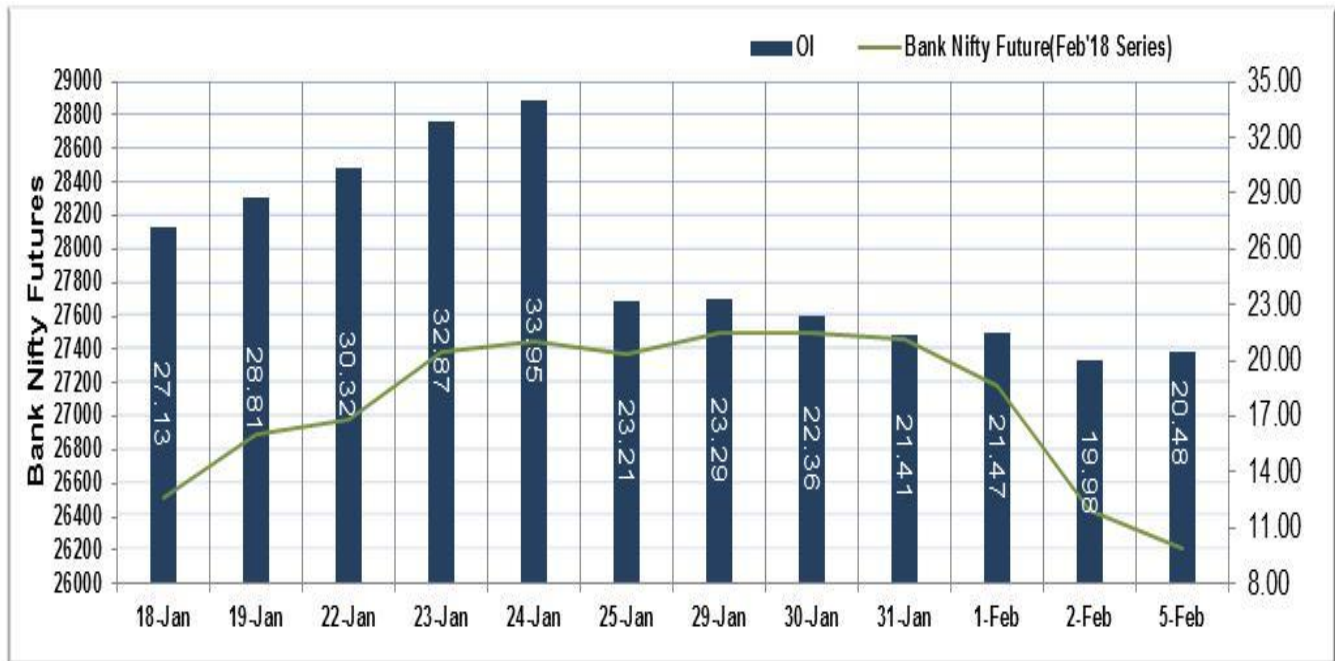
Market TO	Current	Previous	Net%
BSE CASH	4759	5945	(20)
NSE CASH	36898	47473	(22)
NSE FO	589594	724402	(19)

FII Derivatives	Buy	Sell	Net
Ind. Futures	2555	3110	(555)
Ind. Options	81053	80878	175
Stk. Futures	12005	11408	597
Stk. Options	10097	10125	(28)

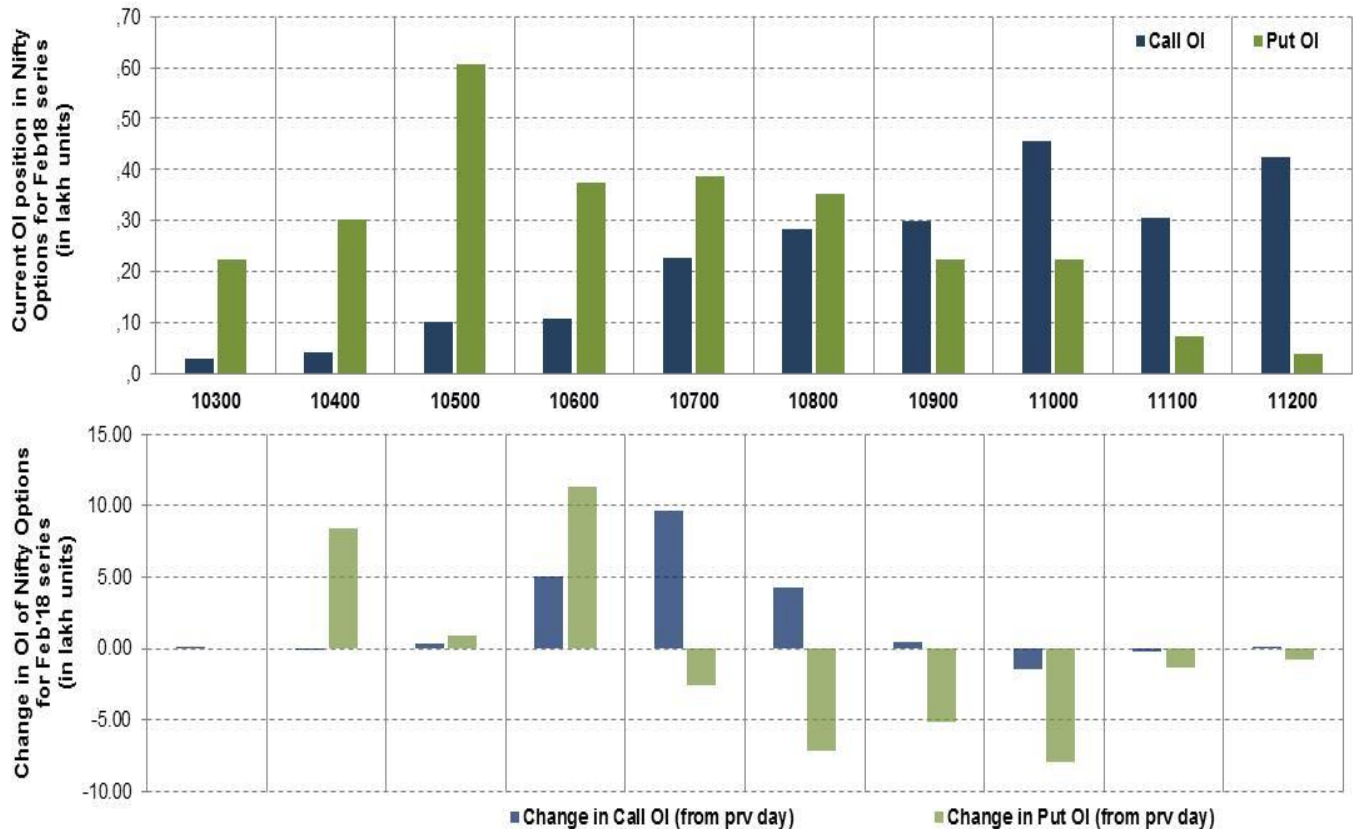
Nifty Futures



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 a reduction of 0.14 million in open interest.
- Among Nifty puts, 10,500 SP from the Feb month expiry was the most active put with an addition of 0.08 million open interests.
- The maximum OI outstanding for Calls was at 11,000 SP (4.56mn) and that for Puts was at 10,500 SP (6.07).

Nifty Technical & Indices Levels

1-Nifty 50 - 05/02/18

Avg Avg



Nifty Cash prices have settled at 10666.55 down by 0.87% from its previous close. On the upper side it has resistance of 10750 and 10800 levels, while lower side it has support of 10600 and 10550 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
BHARATFORG	6,295,200	6,946,800	10.35	717.55	3.41
JUSTDIAL	3,365,600	3,704,400	10.07	451.25	0.20
JINDALSTEL	29,628,000	31,950,000	7.84	261.00	3.82
JISLJALEQS	35,937,000	38,745,000	7.81	122.20	4.13
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
CANBK	13,193,600	12,310,400	-6.69	318.50	1.95
MRPL	8,563,500	7,974,000	-6.88	118.00	1.24
HDIL	41,211,000	37,791,000	-8.30	53.00	3.01
INDIACEM	28,714,000	25,210,500	-12.20	153.75	0.29
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
RAMCOCEM	381,600	466,400	22.22	720.05	-1.85
GODREJIND	1,506,000	1,705,500	13.25	558.25	-3.81
ACC	1,364,000	1,511,600	10.82	1650.15	-1.39
JUBLFOOD	2,394,000	2,612,500	9.13	1967.90	-1.95
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
VEDL	40,313,000	38,076,500	-5.55	329.55	-1.44
CENTURYTEX	7,134,600	6,730,900	-5.66	1253.95	-2.81
VGUARD	2,721,000	2,553,000	-6.17	213.35	-0.70
REPCOHOME	873,900	819,900	-6.18	592.80	-0.24

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