

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10577	10406	10492	10565	10650	10723	Buy	Sell	Sell
Sensex	34413	33860	34137	34385	34662	34911	Buy	Sell	Sell
Nifty Futures	10572	10390	10481	10561	10652	10731	Buy	Sell	Sell
Bank Nifty	25921	25406	25663	25895	26152	26384	Buy	Sell	Sell
CNX IT	12588	12311	12450	12607	12746	12903	Sell	Sell	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	34413.1	330.4	0.97
NIFTY	10576.8	100.1	0.96
MIDCAP	16649.0	298.3	1.82
SMLCAP	18131.1	399.5	2.25
BSEFMC	10570.9	38.4	0.36
AUTO	25284.1	292.1	1.17
POWER	2223.6	6.8	0.31
REALTY	2461.2	60.2	2.51
BSE IT	12211.4	168.7	1.4
BANSEX	29396.4	324.2	1.12
OILGAS	15653.9	-38.6	-0.25
METAL	14913.7	198.9	1.35

Currency Futures	Close	Pre. Pts	% Chg
26-Feb-18 EUR-INR	78.90	79.65	-0.91
26-Feb-18 USD-INR	64.39	64.44	-0.08
26-Feb-18 GBP-INR	89.59	89.46	0.09
26-Feb-18 JPY-INR	58.75	59.09	-0.58

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1497	298	91
BSE	2172	640	118

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4396	6693	(2297)
DII	5671	3297	2374

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Snapping seven days of losing streak, Indian equity benchmarks ended the session with a gain of around a percentage point, with frontline gauges recapturing their crucial 34,400 (Sensex) and 10,550 (Nifty) levels, as traders opted to buy beaten down but fundamentally strong stocks after seven sessions of continuous drubbing. After opening mildly in green markets gained momentum, as traders also took some encouragement with ASSOCHAM chief's statement that the Reserve Bank of India's (RBI's) decision to keep the policy rate unchanged is on the expected lines, though the less than hawkish stance has come about as a relief for the industry which had even feared a possible hike in the lending rates, following inflationary concerns. A sharp fall in oil prices also eased investors' concerns surrounding inflation and rising twin deficits. The EIA's Short-Term Energy Outlook predicted that US oil production would top 11 million barrels per day this year. Sentiments also got boost by a report that India's oil refining capacity is set to jump 80%, or by 194 MT, by 2030 as state refiners, Reliance Industries and Rosneft line up expansion plans, undeterred by the renewables explosion, hoping to meet future demand.

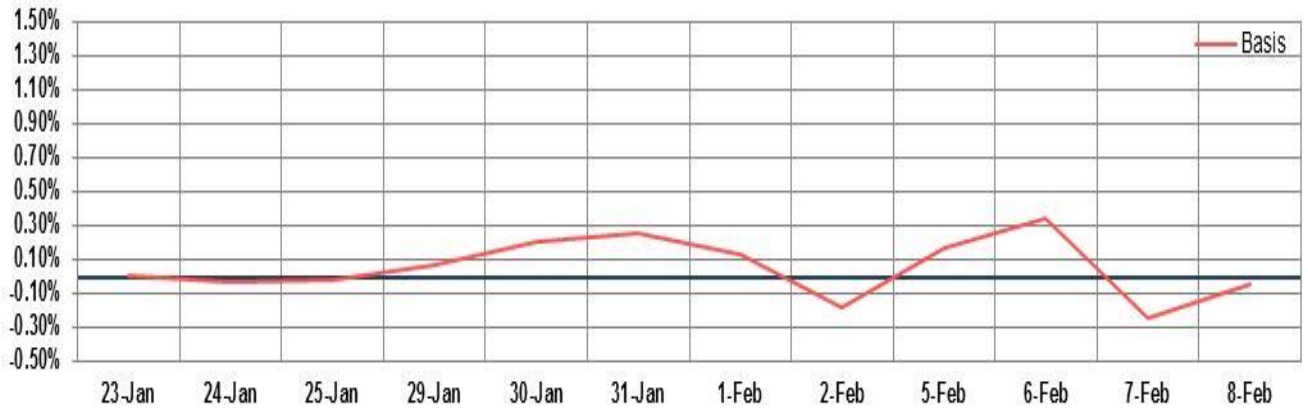
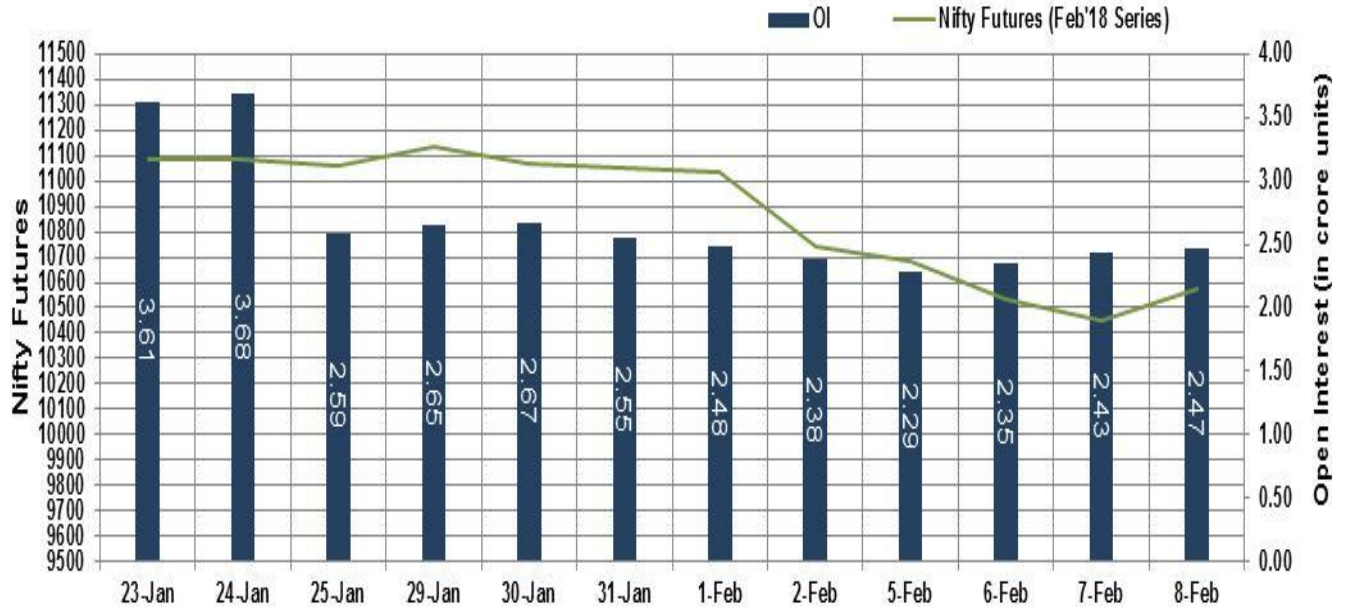
Traders also got some support with report that the CBDT has directed the taxman not to undertake 'coercive' steps in recovering pending taxes from startups under a specific provision of the Income Tax Act, a move aimed to help budding entrepreneurs in the country.

Market Turnover & FII Derivative Data

Market TO	Current	Previous	Net%
BSE CASH	5558	4396	26
NSE CASH	34882	33746	3
NSE FO	1426958	726958	96

FII Derivatives	Buy	Sell	Net
Ind. Futures	3744	3499	244
Ind. Options	125661	123639	2022
Stk. Futures	11636	10334	1302
Stk. Options	7346	7241	105

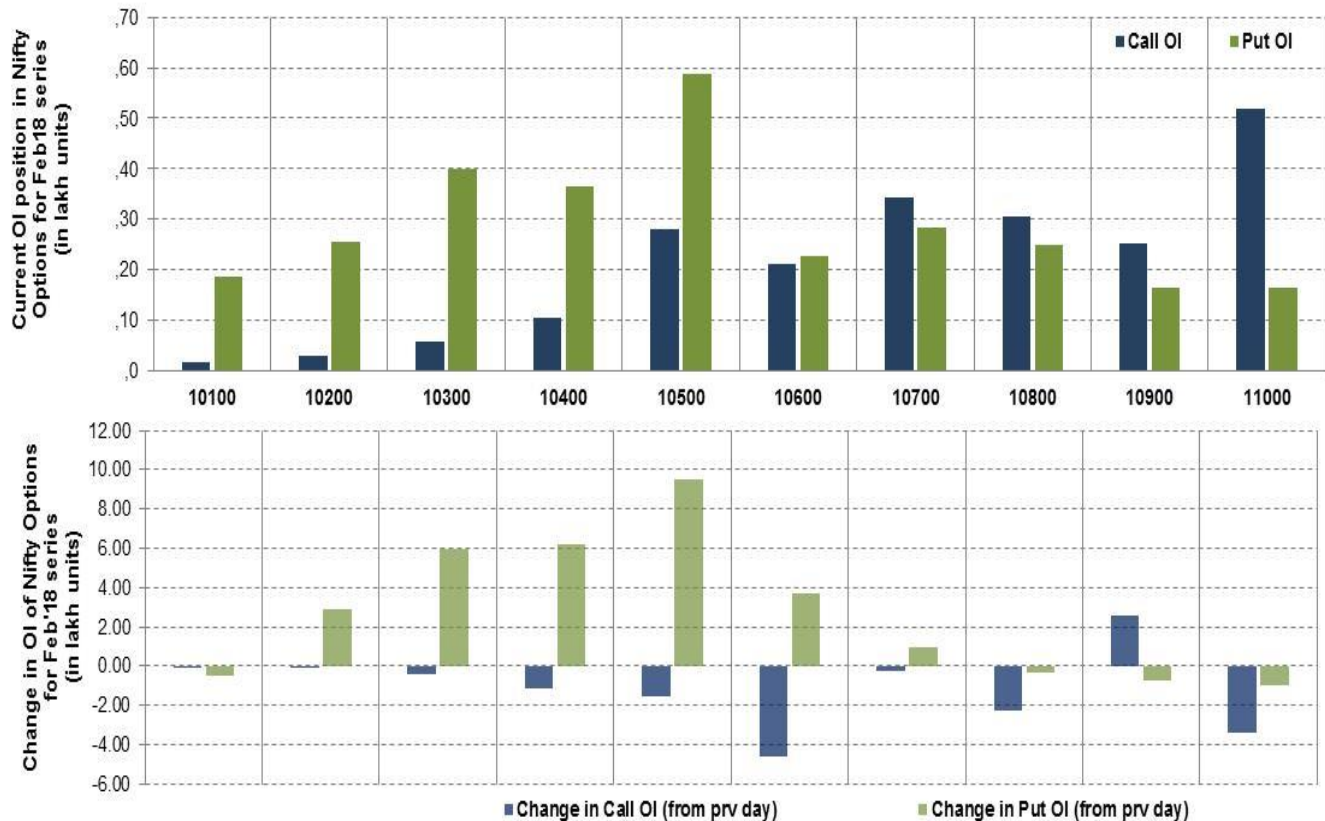
Nifty Futures



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 -0.34 million in open interest.
- Among Nifty puts, 10,500 SP from the Feb month expiry was the most active put with an addition of 0.90 million open interests.
- The maximum OI outstanding for Calls was at 11,000 SP (5.19mn) and that for Puts was at 10,500 SP (4.93)

Nifty Technical & Indices Levels

1-Nifty 50 - 08/02/18

Avg Avg



Nifty Cash prices have settled at 10576.85 down by 0.96% from its previous close. On the upper side it has resistance of 10650 and 10700 levels, while lower side it has support of 10500 and 10450 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
PIDILITIND	1,251,000	1,642,000	31.25	882.00	2.00
ACC	1,572,800	2,035,600	29.43	1693.45	6.44
GODREJIND	1,707,000	2,038,500	19.42	553.35	0.94
CIPLA	8,664,000	10,125,000	16.86	616.95	8.33
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
TATACHEM	7,473,000	7,326,000	-1.97	707.75	3.92
BERGEPAIN	1,592,800	1,557,600	-2.21	250.45	1.25
GMRINFRA	307,395,000	300,150,000	-2.36	19.25	0.52
DCBBANK	6,012,000	5,863,500	-2.47	168.70	2.43
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
RAMCOCEM	612,000	715,200	16.86	723.15	-0.08
ADANI PORTS	10,380,000	11,567,500	11.44	406.95	-0.20
VOLTAS	2,510,000	2,744,000	9.32	600.05	-0.27
ICICIPRULI	4,470,700	4,863,300	8.78	420.90	-0.63
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-

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