

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10455	10362	10409	10444	10491	10526	Buy	Sell	Sell
Sensex	34006	33754	33880	33975	34101	34196	Buy	Sell	Sell
Nifty Futures	10470	10327	10398	10447	10518	10567	Buy	Sell	Sell
Bank Nifty	25464	25250	25357	25478	25584	25705	Sell	Sell	Sell
CNX IT	12493	12261	12377	12466	12582	12672	Buy	Sell	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	34005.7	-407.4	-1.18
NIFTY	10454.9	-121.9	-1.15
MIDCAP	16634.9	-14.16	-0.09
SMLCAP	18172.9	41.79	0.23
BSEFMC	10527.2	-43.71	-0.41
AUTO	25044.2	-239.8	-0.95
POWER	15541.8	-112.1	-0.72
REALTY	2475.1	13.85	0.56
BSE IT	12116.9	-94.45	-0.77
BANKEX	28882.4	-514.0	-1.75
OILGAS	15541.8	-112.1	-0.72
METAL	15100.5	186.7	1.25

Currency Futures	Close	Pre. Pts	% Chg
26-Feb-18 EUR-INR	79.12	78.90	0.31
26-Feb-18 USD-INR	64.52	64.39	0.18
26-Feb-18 GBP-INR	89.64	89.54	0.11
26-Feb-18 JPY-INR	59.18	58.75	0.68

Advance/ Decline	Adv	Dec	Un Ch.
NSE	850	932	97
BSE	1369	1403	138

FII/DII Capital Mkt*	Buy	Sell	Net
FII	3563	4915	(1352)
DII	3152	2563	588

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Resuming southward journey after a session's halt, Indian equity benchmarks ended the session with a cut of over a percentage point, as global equity markets continued to tumble on worries about rising inflation and higher interest rates. After a gap-down start markets traded in red terrain throughout the session, as traders remained anxious with Former Reserve Bank of India (RBI) governor Duvvuri Subbarao's statement that Finance Minister Arun Jaitley's decision to relax on fiscal consolidation to give himself more room to spend is a questionable, and by far the most disappointing decision of the budget. He added that the finance minister inherited a fiscal deficit of 4.2% of GDP and he brought it down to 3.5%. But this was at a time when oil price was low and food prices were soft because of good monsoons. Sentiments remained dampened on report that foreign portfolio investors (FPIs) have turned wary on Indian shares again owing to the recent global market sell-off triggered by rising bond yields in developed markets including in the US and the euro zone. FPIs have sold shares worth Rs 3,665.6 crore in the domestic stock market (including provisional data of Wednesday and Thursday) in February after pumping close to Rs 13,000 crore into Indian equities in January.

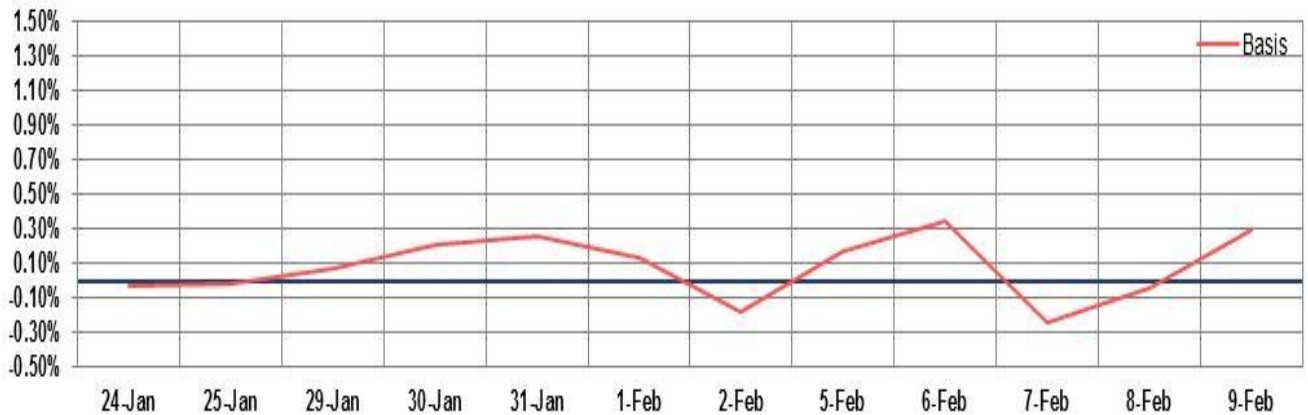
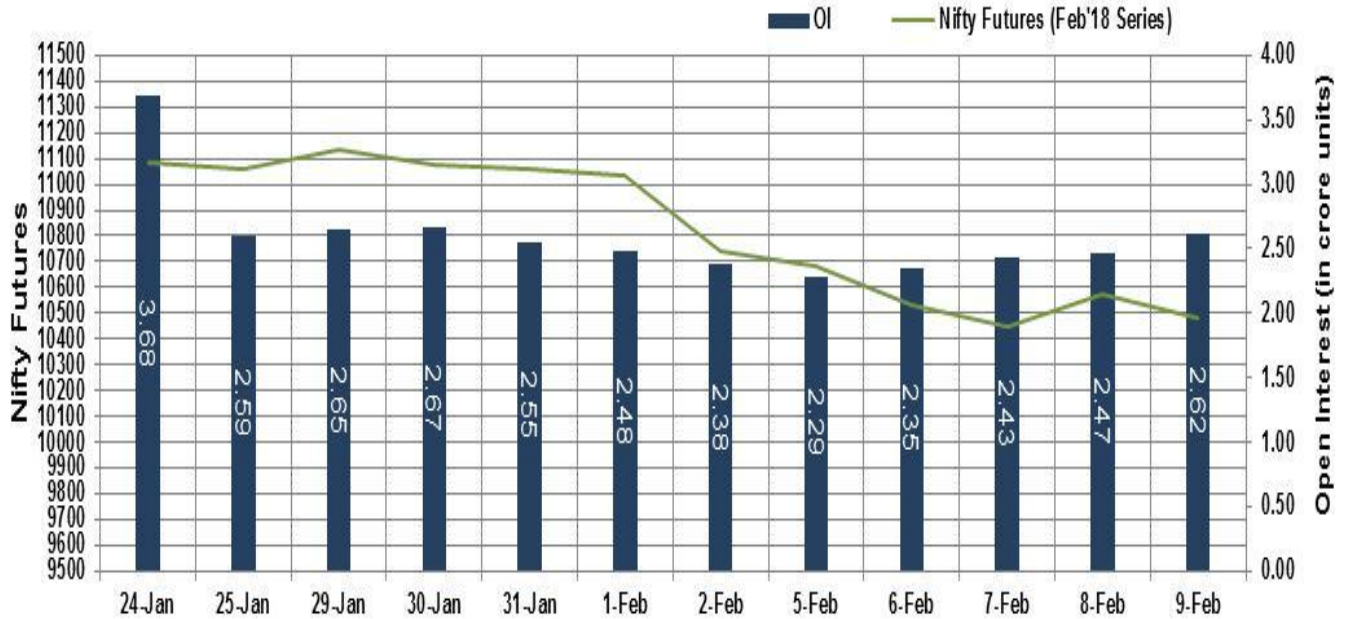
Weak opening in European markets too dampened sentiments. Output in the UK manufacturing sector grew 0.3% in December, according to figures published on Friday by the Office for National Statistics (ONS). The 0.4% rise in November was revised down to a gain of 0.2%.

Market Turnover & FII Derivative Data

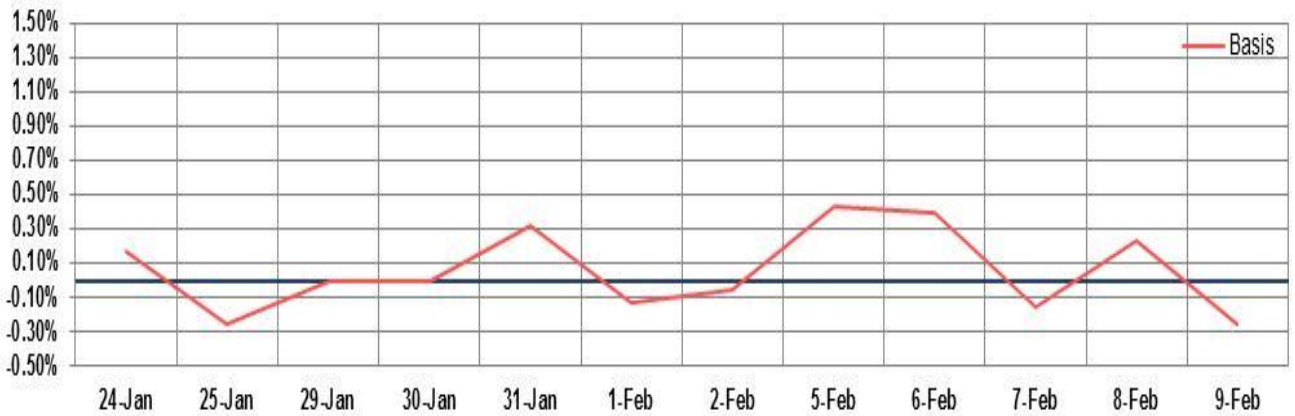
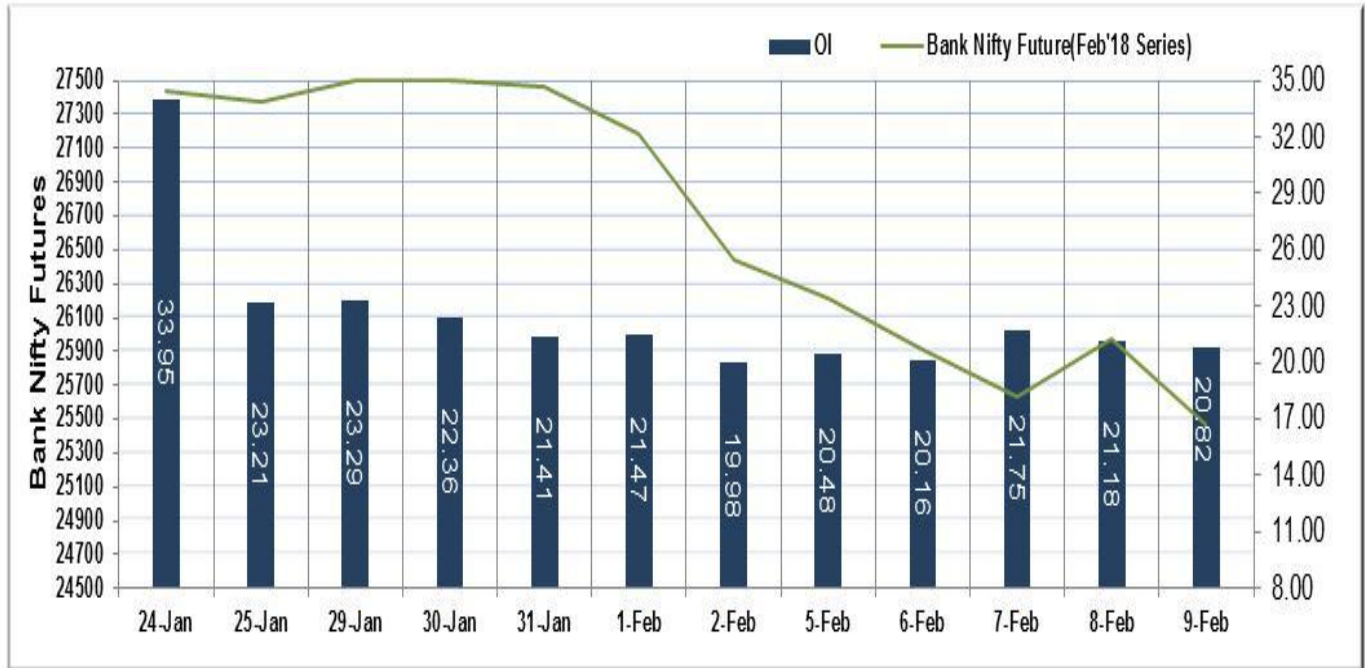
Market TO	Current	Previous	Net%
BSE CASH	4044	5558	(27)
NSE CASH	31583	34882	(9)
NSE FO	528103	1426958	(63)

FII Derivatives	Buy	Sell	Net
Ind. Futures	2681	5239	(2558)
Ind. Options	68066	65856	2211
Stk. Futures	9325	9973	(648)
Stk. Options	7123	6931	192

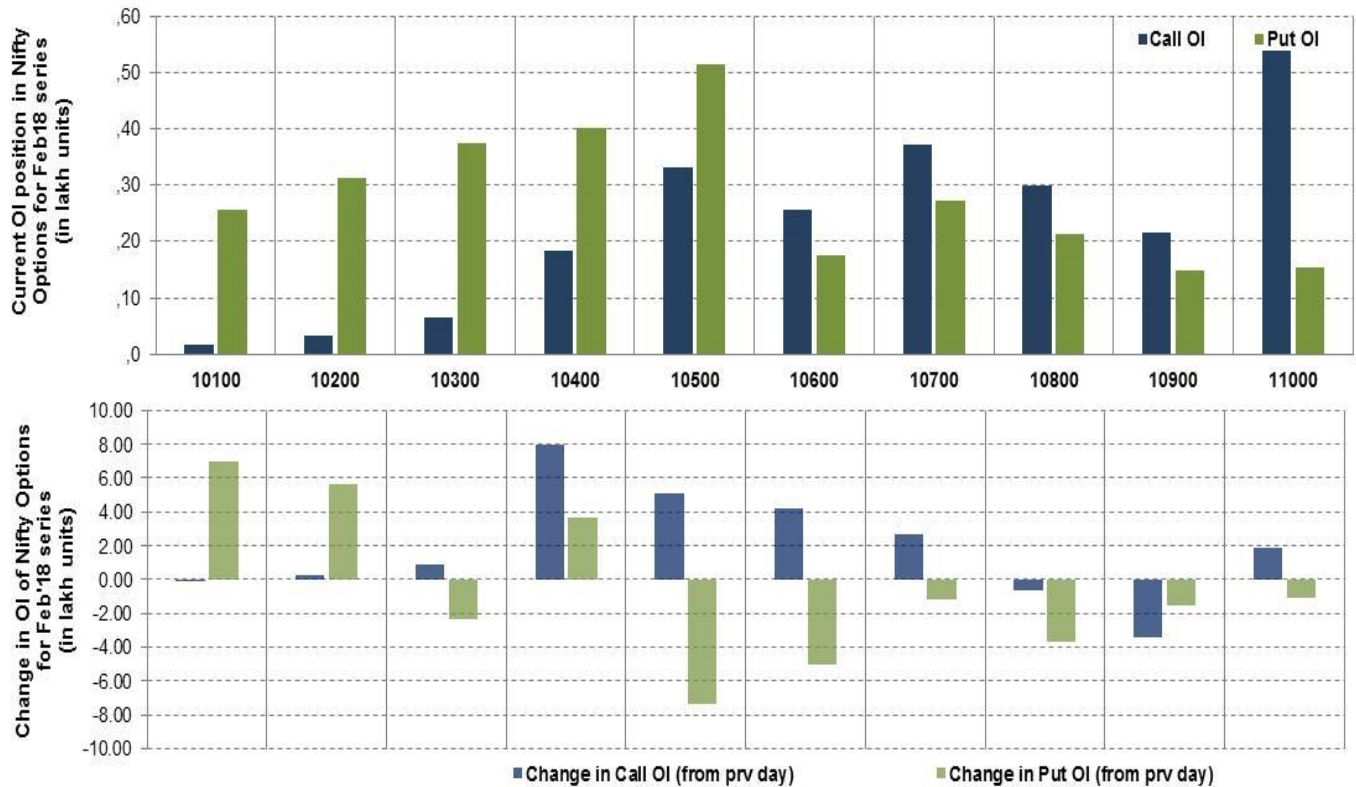
Nifty Futures



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 0.18 million in open interest.
- Among Nifty puts, 10,500 SP from the Feb month expiry was the most active put with a reduction of 0.74 million open interests.
- The maximum OI outstanding for Calls was at 11,000 SP (5.38mn) and that for Puts was at 10,500 SP (5.15)

Nifty Technical & Indices Levels

1-Nifty 50 - 09/02/18

Avg Avg



Nifty Cash prices have settled at 10454.95 down by 1.15% from its previous close. On the upper side it has resistance of 10500 and 10550 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
HINDPETRO	20,589,980	23,483,250	14.05	394.50	1.19
HINDZINC	12,736,000	14,499,200	13.84	306.85	6.29
SAIL	69,444,000	76,440,000	10.07	94.00	8.80
BATAINDIA	2,717,000	2,988,700	10.00	718.00	0.57
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
GMRINFRA	298,575,000	294,705,000	-1.30	19.75	2.33
ALBK	18,490,000	18,240,000	-1.35	60.20	1.09
GODFRYPHLP	823,000	811,500	-1.40	865.00	0.37
APOLLOTYRE	10,806,000	10,335,000	-4.36	271.50	0.24
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
GLENMARK	6,110,100	7,275,600	19.07	537.50	-7.20
INDUSINDBK	6,356,400	7,213,800	13.49	1649.80	-1.29
CUMMINSIND	645,600	704,400	9.11	824.55	-1.07
SRTRANSFIN	2,129,400	2,313,000	8.62	1319.50	-1.58
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
VGUARD	2,289,000	2,241,000	-2.10	218.05	-0.27
SHREECEM	67,750	65,700	-3.03	17015.10	-0.31
SUNTV	4,359,000	4,202,000	-3.60	970.55	-2.88
ACC	2,018,800	1,923,200	-4.74	1667.00	-1.77

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