

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10452	10321	10387	10500	10565	10679	Sell	Sell	Sell
Sensex	34011	33608	33809	34159	34360	34710	Sell	Sell	Sell
Nifty Futures	10453	10315	10384	10500	10569	10684	Sell	Sell	Sell
Bank Nifty	25164	24789	24976	25289	25476	25789	Sell	Sell	Sell
CNX IT	12438	12237	12338	12512	12613	12788	Sell	Sell	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	34010.7	-286.7	-0.84
NIFTY	10452.3	-93.2	-0.88
MIDCAP	16602.3	-200.8	-1.20
SMLCAP	18035.7	-222.4	-1.22
BSEFMC	10537.8	-60.2	-0.57
AUTO	24773.4	-414.5	-1.65
POWER	2228.9	-16.7	-0.74
REALTY	2465.3	-36.06	-1.44
BSE IT	12099.0	8.65	0.07
BANDEX	28396.5	-335.8	-1.17
OILGAS	15546.6	-187.1	-1.19
METAL	15124.4	-242.7	-1.58

Currency Futures	Close	Pre. Pts	% Chg
26-Feb-18 EUR-INR	80.29	79.30	0.51
26-Feb-18 USD-INR	64.29	64.20	0.46
26-Feb-18 GBP-INR	90.53	88.95	0.65
26-Feb-18 JPY-INR	60.56	59.77	0.88

Advance/ Decline	Adv	Dec	Un Ch.
NSE	350	1428	71
BSE	667	2145	106

FII/DII Capital Mkt*	Buy	Sell	Net
FII	3105	4171	(1066)
DII	3926	2798	1128

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Friday turned out to be a dismal day of trade for Indian equity benchmarks, with frontline gauges ending with a cut of around a percent, as disappointing trade balance data and worries over the Rs 11,300 crore fraud case at PNB kept the underlying sentiment cautious. Markets started the session on an optimistic note but failed to gain any momentum and entered into red terrain, as traders turned pessimistic on report that India's merchandise trade deficit for January widened from a year ago. The visible trade deficit increased to a 56-month high of \$16.30 billion in January from \$9.90 billion in the same month last year as export growth slowed down and imports of precious stones and crude oil surged. Exports grew an annual 9.07 percent, while imports jumped 26.10 percent. Sentiments also remained dampened on report that the growth of India's debt capital markets moderated by three percent in the current year with a growth of 16 percent in the value of corporate bonds outstanding by December end, driven by a slowdown in bond issuance. Meanwhile, IMF said that the tax collection assumptions in India's budget is ambitious but there is a need to look into the fiscal implications of some of the initiatives that are presently unfunded.

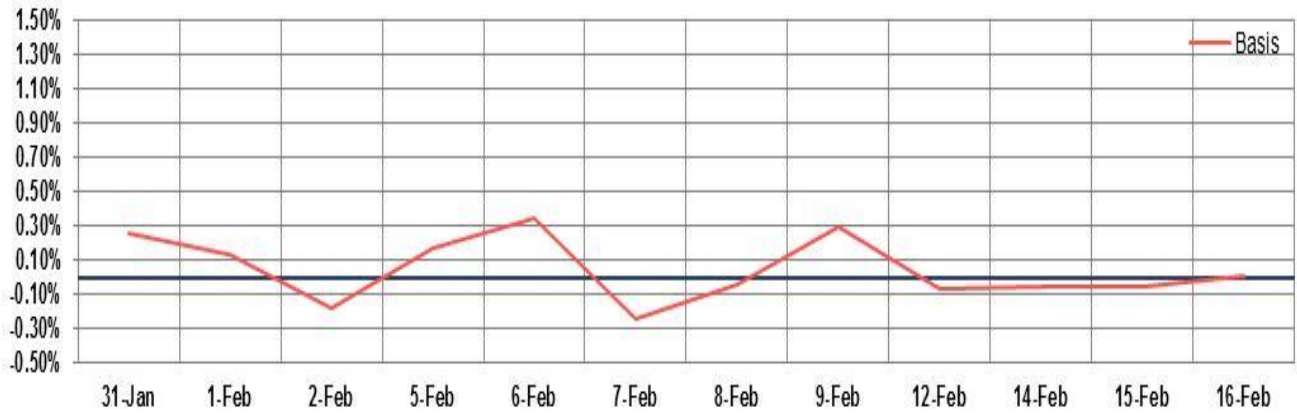
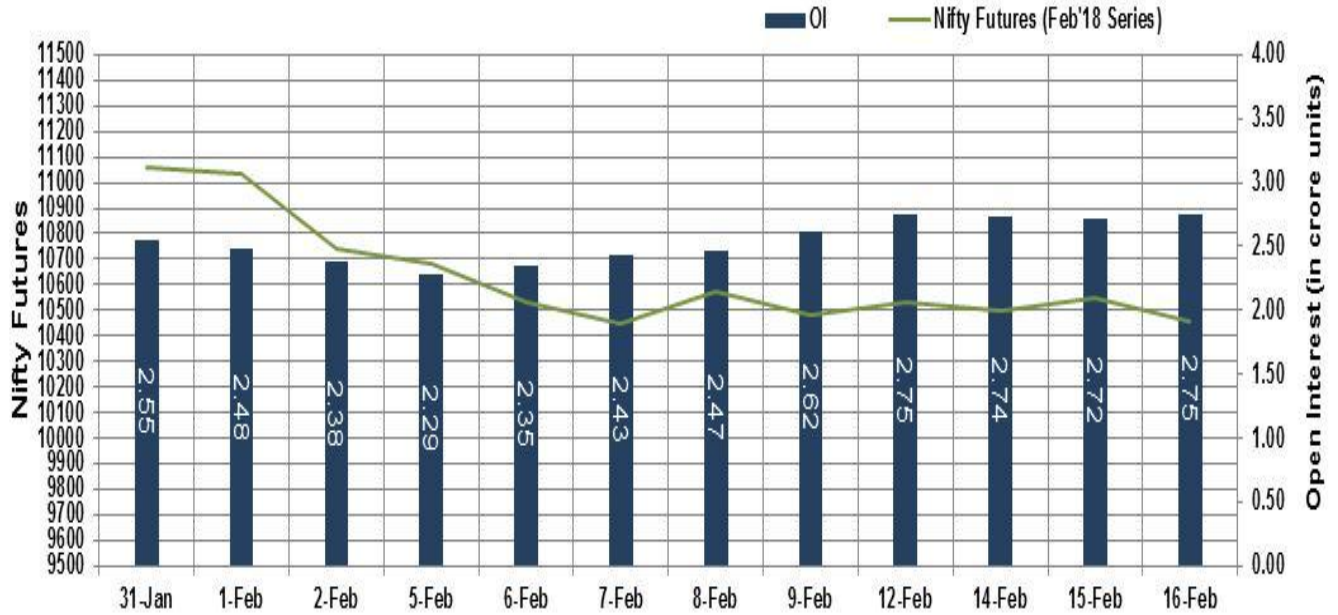
On the global front, European markets were trading in green in early deals, as investors shrugged off the possibility of more interest rate hikes from the Federal Reserve and turned their focus to encouraging earnings news. Most Asian indices were shut on Friday due to Lunar New Year holidays.

Market Turnover & FII Derivative Data

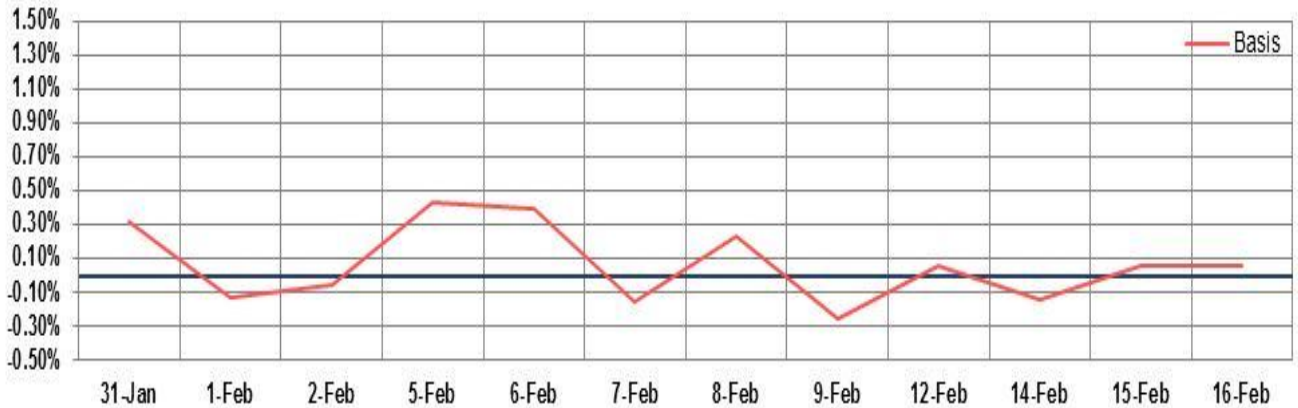
Market TO	Current	Previous	Net%
BSE CASH	4116	3995	3
NSE CASH	29800	31825	(6)
NSE FO	687266	1498474	(54)

FII Derivatives	Buy	Sell	Net
Ind. Futures	2008	2074	(66)
Ind. Options	83117	82148	969
Stk. Futures	13238	13413	(175)
Stk. Options	9184	9305	(122)

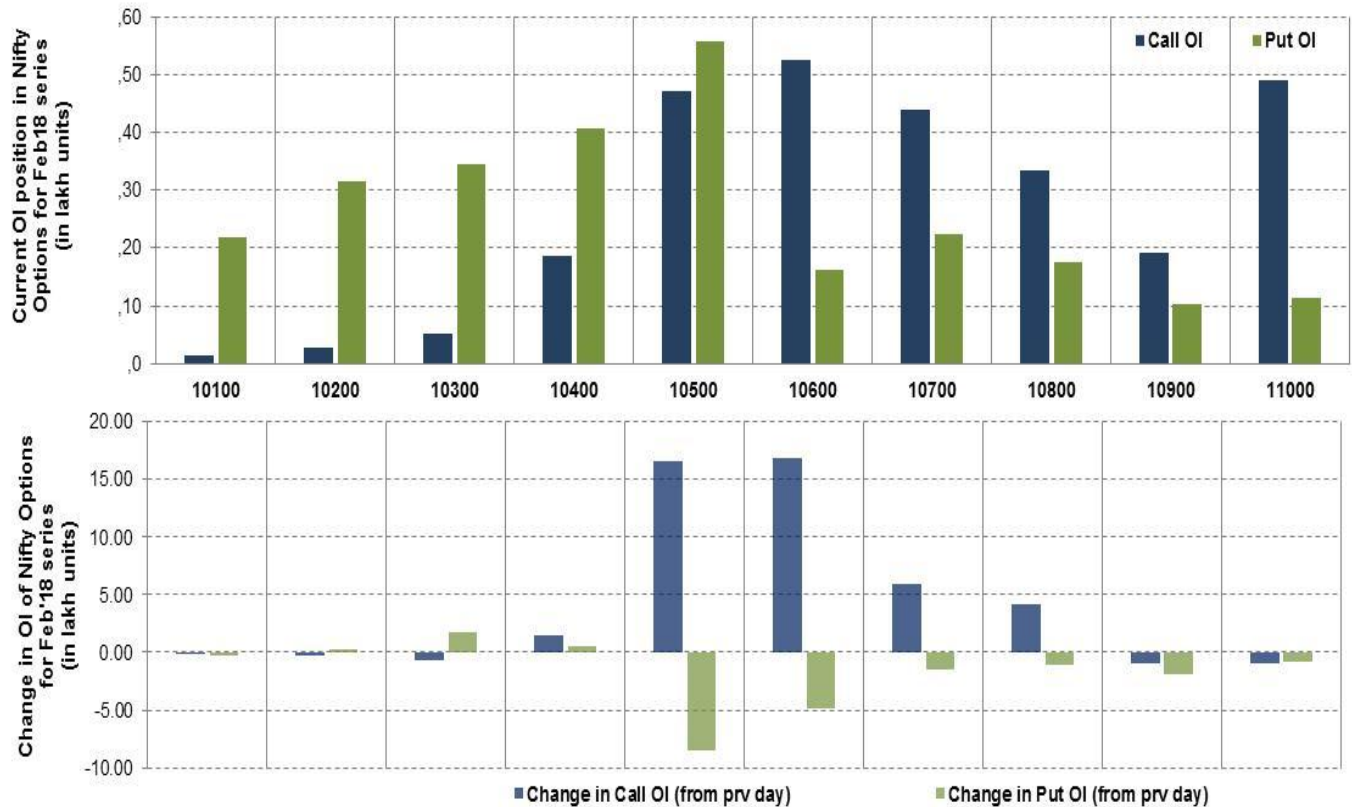
Nifty Futures



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 10,600 SP from the Feb month expiry was the most active call with an addition of 1.68 million in open interest.
- Among Nifty puts, 10,500 SP from the Feb month expiry was the most active put with a reduction of 0.85 million open interests.
- The maximum OI outstanding for Calls was at 10,600 SP (5.24mn) and that for Puts was at 10,500 SP (5.57)

Nifty Technical & Indices Levels

1-Nifty 50 - 16/02/18

Avg Avg



Nifty Cash prices have settled at 10452.3 down by 0.88% 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
VGUARD	2,520,000	2,532,000	0.48	229.85	2.29
KOTAKBANK	10,735,200	10,758,400	0.22	1050.90	0.81
-	-	-	-	-	-
-	-	-	-	-	-
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
JSWSTEEL	48,282,000	44,421,000	-8.00	312.20	1.25
ESCORTS	3232900	2971100	-8.1	878.50	0.24
BIOCON	6222600	5697000	-8.45	608.35	0.86
RELINFRA	11,089,000	9,937,200	-10.39	451.65	1.55
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
FORTIS	48,716,500	54,600,000	12.08	138.05	-4.43
RAMCOCEM	817,600	852,000	4.21	720.60	-2.19
DALMIABHA	674,700	700,800	3.87	2812.50	-2.73
ARVIND	6,502,000	6,726,000	3.45	385.90	-3.15
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
HINDPETRO	18,890,550	16,797,380	-11.08	386.25	-1.34
MFSL	3,049,000	2,569,000	-15.74	501.10	-3.46
BHARTIARTL	48,927,700	41,036,300	-16.13	419.90	-2.19
INFIBEAM	29,712,000	24,716,000	-16.81	160.80	-0.92

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