

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10154	10078	10116	10180	10218	10282	Sell	Sell	Sell
Sensex	33033	32778	32906	33118	33246	33459	Sell	Sell	Sell
Nifty Futures	10172	10095	10133	10194	10232	10293	Sell	Sell	Sell
Bank Nifty	24134	23925	24029	24201	24306	24478	Sell	Sell	Sell
CNX IT	12677	12522	12599	12728	12806	12934	Sell	Sell	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	33033.1	-284.1	-0.9
NIFTY	10154.2	-95.1	-0.9
MIDCAP	15954.4	-213.4	-1.3
SMLCAP	17270.5	-381.8	-2.2
BSEFMC	10285.9	9.2	0.1
AUTO	24059.5	-41.4	-0.2
POWER	2130.7	-40.4	-1.9
REALTY	2351.7	-26.5	-1.1
BSE IT	12302.9	-44.9	-0.4
BANKEX	27170.1	-381.3	-1.4
OILGAS	15038.3	-196.0	-1.3
METAL	14339.5	-170.4	-1.2

Currency Futures	Close	Pre. Pts	% Chg
26-Feb-18 EUR-INR	80.89	80.63	0.33
26-Feb-18 USD-INR	65.04	65.11	-0.11
26-Feb-18 GBP-INR	90.22	90.41	-0.22
26-Feb-18 JPY-INR	61.65	61.34	0.50

Advance/ Decline	Adv	Dec	Un Ch.
NSE	190	1358	22
BSE	460	2290	115

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4880	5599	(720)
DII	3950	3541	409

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Bears took full control on Dalal Street with frontline gauges ending Wednesday's trade with a cut of around a percent, breaching their crucial 10,200 (Nifty) and 33,100 (Sensex) levels, as growing fears over the PNB scam and continued selling pressure from FII on expectations of faster than anticipated interest rate hike in the US kept the underlying sentiments cautious. After a cautious start, markets extended their downfall to end near intraday lows as sentiments turned pessimistic with a private report that private equity and venture capital investments in February registered a sharp 60% month-on-month decline to \$1.4 billion across 63 deals, due to the absence of any mega deals. As per the report, no major deals above the value of \$300 million happened last month, causing the decline from January, which registered deals worth \$3.5 billion. Separately, following the new norms on stressed assets issued by the RBI last month, power companies fear that two-thirds of private thermal power capacity is at high risk of being declared as non-performing assets (NPA). Severe impact is expected on 51,000-Mw existing power generation capacity set up with investments of more than Rs 4 lakh crore, and another 28,000-Mw plants are under construction.

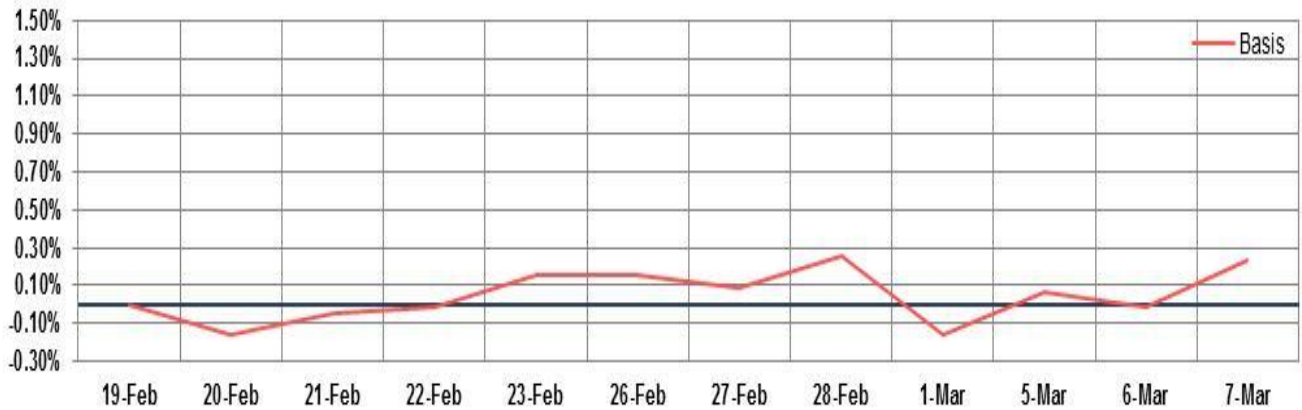
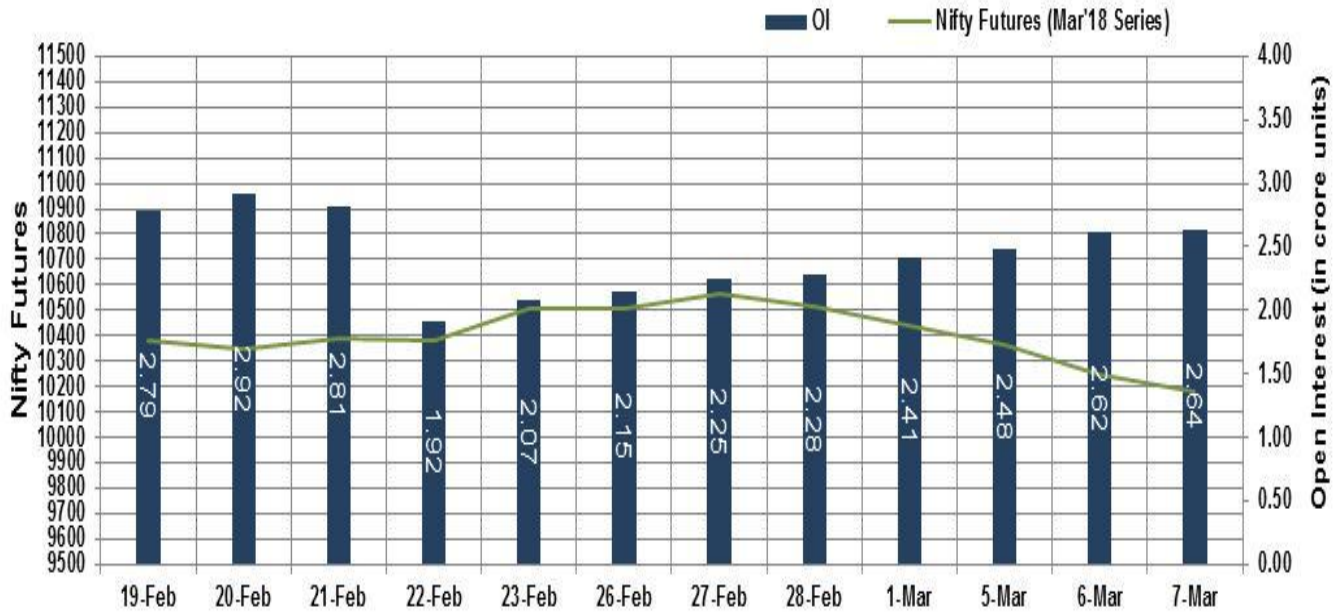
Weakness in European counters too dampened sentiments after resignation of Donald Trump's economic adviser Gary Cohn, seen as a bulwark against protectionist forces within the US government. Asian markets ended mostly in red after White House chief economic adviser Gary Cohn, an advocate for free trade, resigned from the Trump administration, raising concerns that Trump will go ahead with his plan to impose tariffs and risk a trade war.

Market Turnover & FII Derivative Data

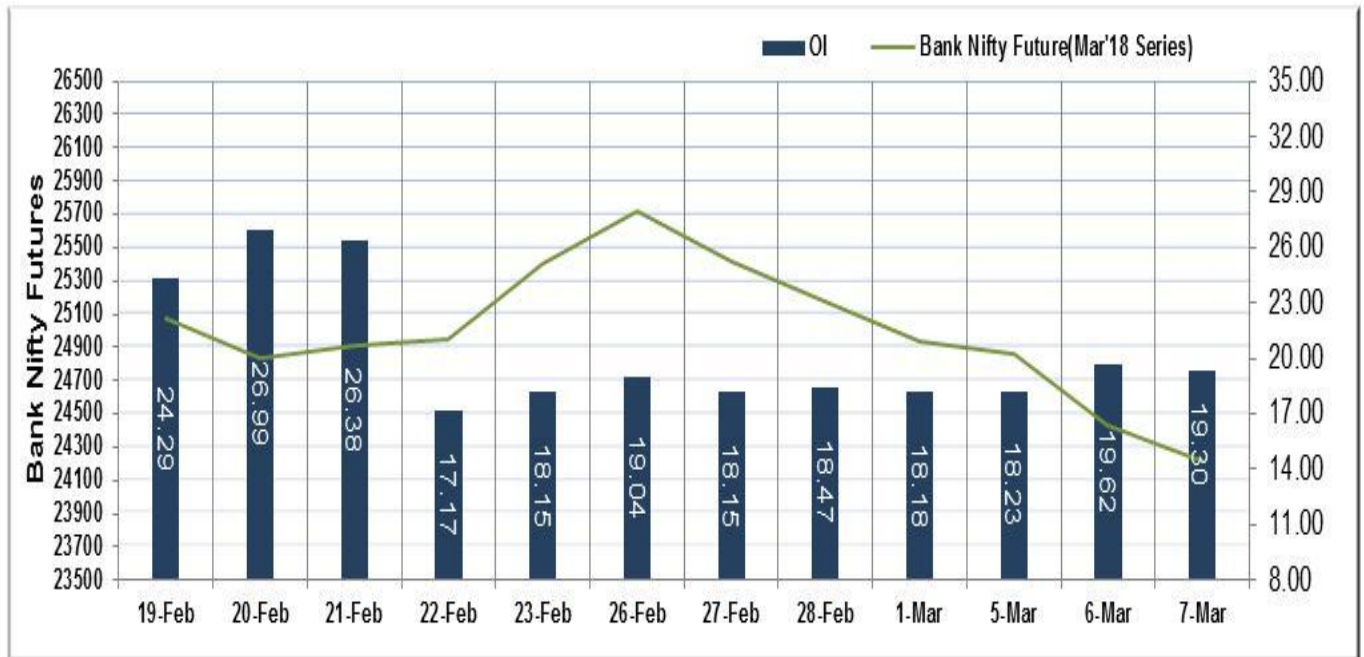
Market TO	Current	Previous	Net%
BSE CASH	3449	3320	4
NSE CASH	30909	29914	3
NSE FO	870651	715138	22

FII Derivatives	Buy	Sell	Net
Ind. Futures	4046	3669	377
Ind. Options	94514	95454	(940)
Stk. Futures	10095	9741	354
Stk. Options	7039	7110	(72)

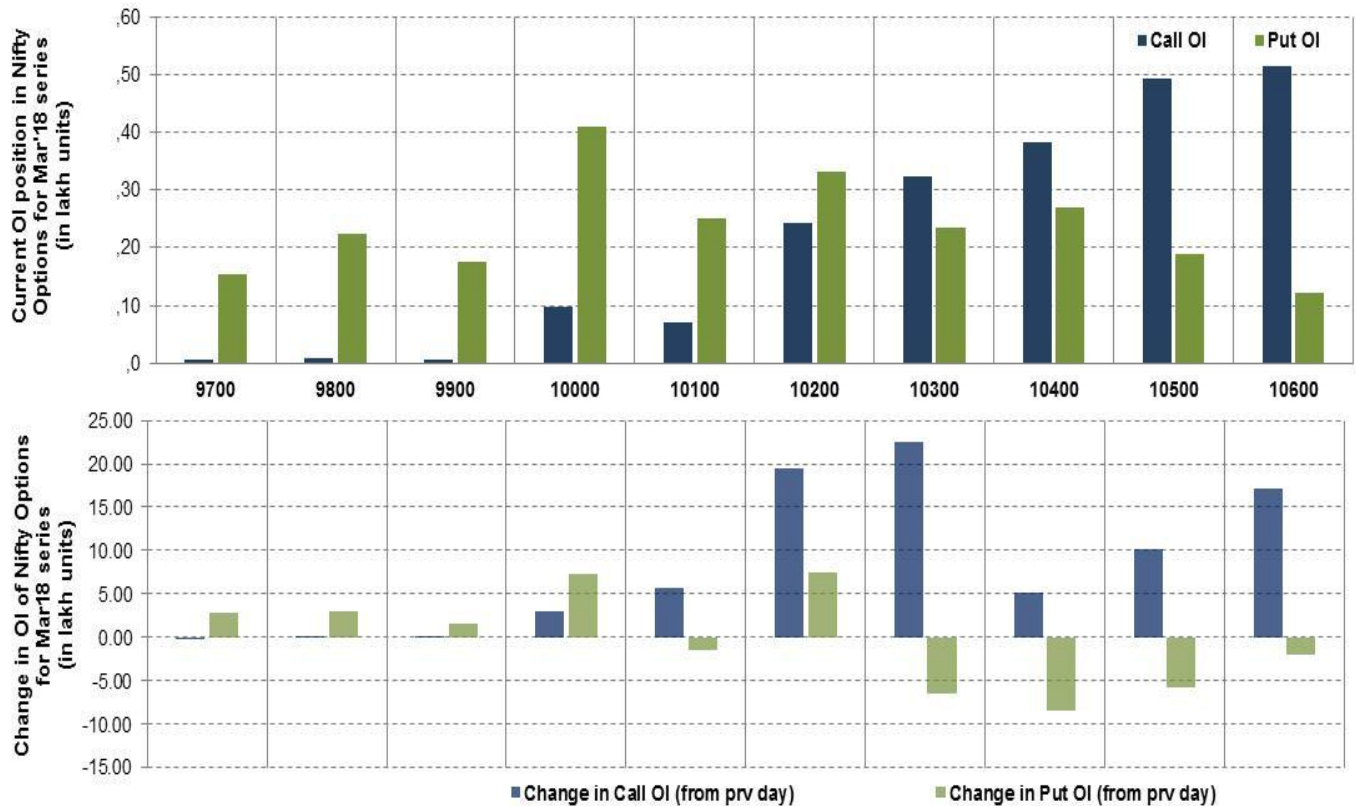
Nifty Futures



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 March month expiry was the most active call with an addition of 1.71 million in open interest.
- Among Nifty puts, 10,000 SP from the March month expiry was the most active put with an addition of 0.72 million open interests.
- The maximum OI outstanding for Calls was at 10,600 SP (5.14mn) and that for Puts was at 10,000 SP (4.08mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 07/03/18
 Avg Avg



Nifty Cash prices have settled at 10154.2 down by 0.93% from its previous close. On the upper side it has resistance of 10200 and 10250 levels, while lower side it has support of 10100 and 10050 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	2,896,000	3,384,000	16.85	629.60	0.84
IGL	4,774,000	5,227,750	9.50	311.00	0.11
NIITTECH	1,174,500	1,285,500	9.45	882.00	2.37
GODREJCP	2,162,400	2,341,600	8.29	1095.75	0.76
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
MARUTI	2,472,600	2,432,400	-1.63	8717.80	0.92
MCDOWELL-N	2,398,000	2,356,250	-1.74	3077.05	1.41
TATACHEM	6,244,500	6,121,500	-1.97	676.55	0.42
BALKRISIND	1,144,800	1,120,800	-2.10	1020.55	0.34
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
AMARAJABAT	1,290,100	1,583,400	22.73	770.05	-3.55
ADANIENT	16,428,000	20,124,000	22.50	174.80	-6.47
TORNTPHARM	326,500	387,000	18.53	1340.00	-1.04
INFRATEL	9,390,800	10,905,500	16.13	330.20	-0.29
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
ESCORTS	2,724,700	2,656,500	-2.50	841.55	-2.39
ORIENTBANK	14,598,000	14,202,000	-2.71	94.50	-1.31
REPCOHOME	1,082,700	1,044,000	-3.57	539.60	-2.46
IDBI	54,200,000	52,060,000	-3.95	79.45	-3.99

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