

# Daily Derivatives & Market Report

## CONTENTS

Page No.	Particulars
2	Market Summary
3	Nifty Futures – Derivatives Snap
4	Bank Nifty Futures – Derivatives Snap
5	Activity in Nifty Options
6	What do Nifty Technical suggest
7	Derivative Analysis
8	Disclaimer

## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10227	10160	10194	10245	10278	10330	Sell	Sell	Sell
Sensex	33307	33098	33203	33361	33466	33624	Sell	Sell	Sell
Nifty Futures	10216	10130	10173	10237	10280	10343	Sell	Sell	Sell
Bank Nifty	24296	24069	24183	24374	24488	24679	Sell	Sell	Sell
CNX IT	12747	12588	12667	12736	12816	12885	Sell	Sell	Sell

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	33307.1	-44.4	-0.1
NIFTY	10226.9	-15.8	-0.2
MIDCAP	15987.3	-56.3	-0.4
SMLCAP	17305.9	-51.4	-0.3
BSEFMC	10278.7	14.2	0.1
AUTO	24253.5	-26.7	-0.1
POWER	2136.8	-12.6	-0.6
REALTY	2385.5	-4.4	-0.2
BSE IT	12402.8	67.8	0.6
BANSEX	27347.0	-212.5	-0.8
OILGAS	15052.2	-54.2	-0.4
METAL	13996.9	-277.6	-1.9

Currency Futures	Close	Pre. Pts	% Chg
26-Feb-18 EUR-INR	80.36	80.81	-0.56
26-Feb-18 USD-INR	65.31	65.26	0.07
26-Feb-18 GBP-INR	90.26	90.58	-0.35
26-Feb-18 JPY-INR	61.19	61.55	-0.59

Advance/ Decline	Adv	Dec	Un Ch.
NSE	582	958	40
BSE	1082	1638	151

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4514	3964	550
DII	2866	2931	(65)

\*NOTE: - FII AND DII data figure is provisional

## Market Commentary

Friday turned out to be a disappointing day of trade for Indian equity benchmarks where key gauges ended the session marginally in red. Markets started the session on an optimistic note as traders took some encouragement with report highlighting that the direct tax collections jumped by nearly 20 per cent between April and February this fiscal as the Income-Tax Department races to meet its full year targets. The net direct tax receipts grew by a hefty 19.5 per cent in the first 11 months of the fiscal amounting to Rs 7.44 lakh crore. Net corporate income tax collections increased by 19.7 per cent in the period, while personal income tax receipts grew by 18.6 per cent. Some support also came with Economic Affairs Secretary Subhash Chandra Garg's statement that the 7.2 per cent expansion in the economy during October-December quarter has put the country in one of the highest growth bracket in the world and recovery will continue to be sharp going ahead. The third quarter growth of 7.2 per cent was highest in five quarters. The previous high was recorded at 7.5 per cent in the July-September quarter of 2016-17.

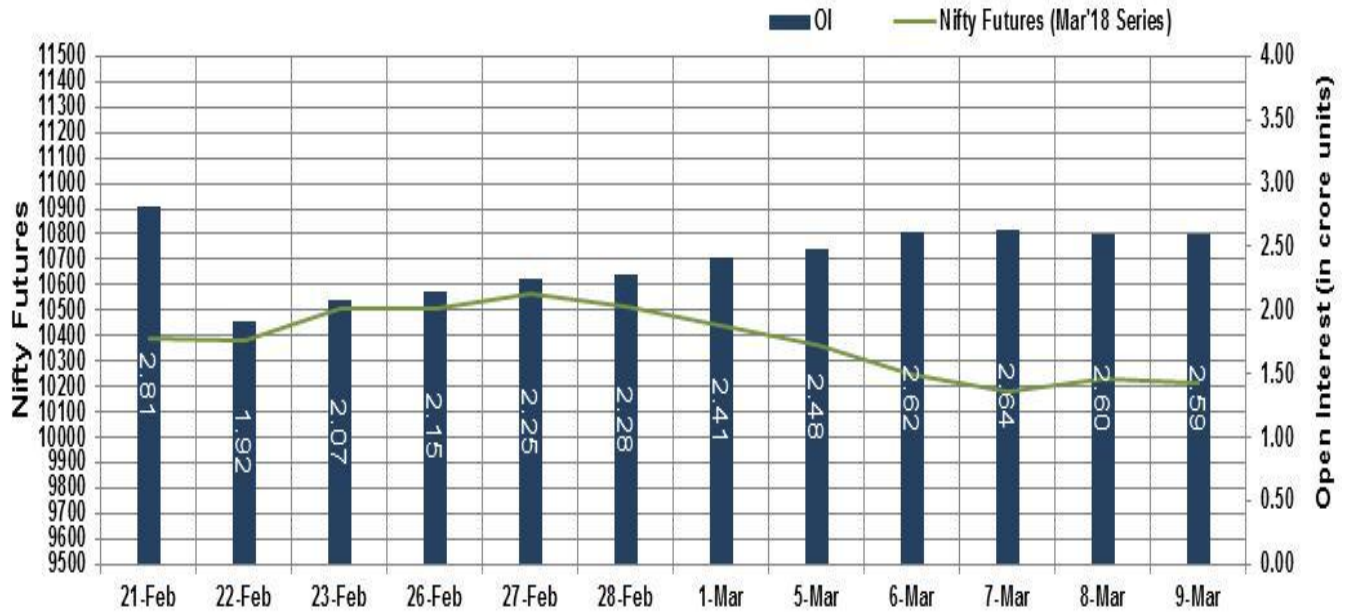
Pessimistic start in European counters too dampened sentiments as investors reacted to President Donald Trump's decision to impose global duties on metal imports. President Donald Trump implemented import tariffs of 25 percent on steel and 10 percent on aluminum Thursday. Asian markets ended mostly in green, as geopolitical tensions eased after North Korean leader Kim Jong Un had offered to halt nuclear and missile tests and expressed his desire to meet with US President Donald Trump through South Korean national security adviser Chung Eui-yong.

## Market Turnover & FII Derivative Data

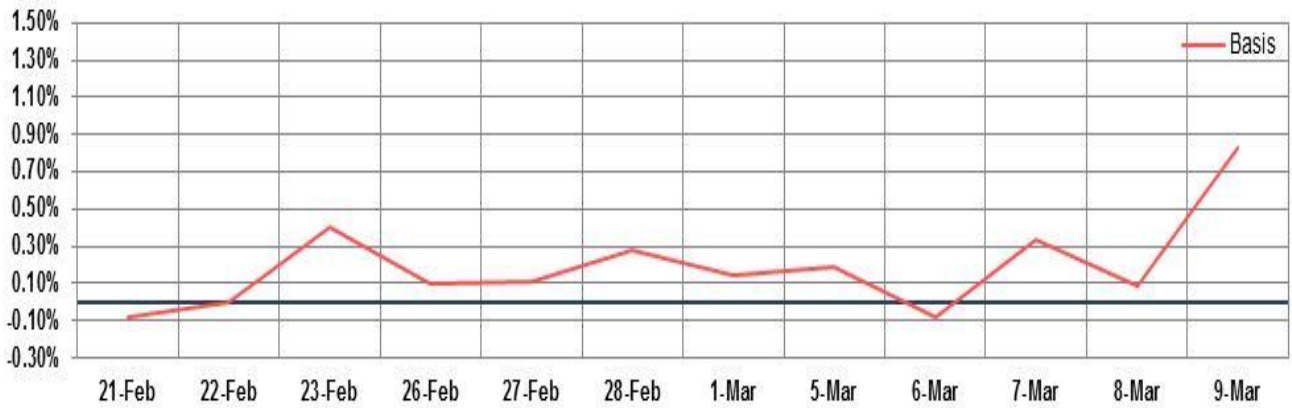
Market TO	Current	Previous	Net%
BSE CASH	3212	3998	(20)
NSE CASH	25975	30327	(14)
NSE FO	481492	1678923	(71)

FII Derivatives	Buy	Sell	Net
Ind. Futures	2148	1912	235
Ind. Options	68987	69096	(109)
Stk. Futures	8166	8077	90
Stk. Options	5585	5771	(186)

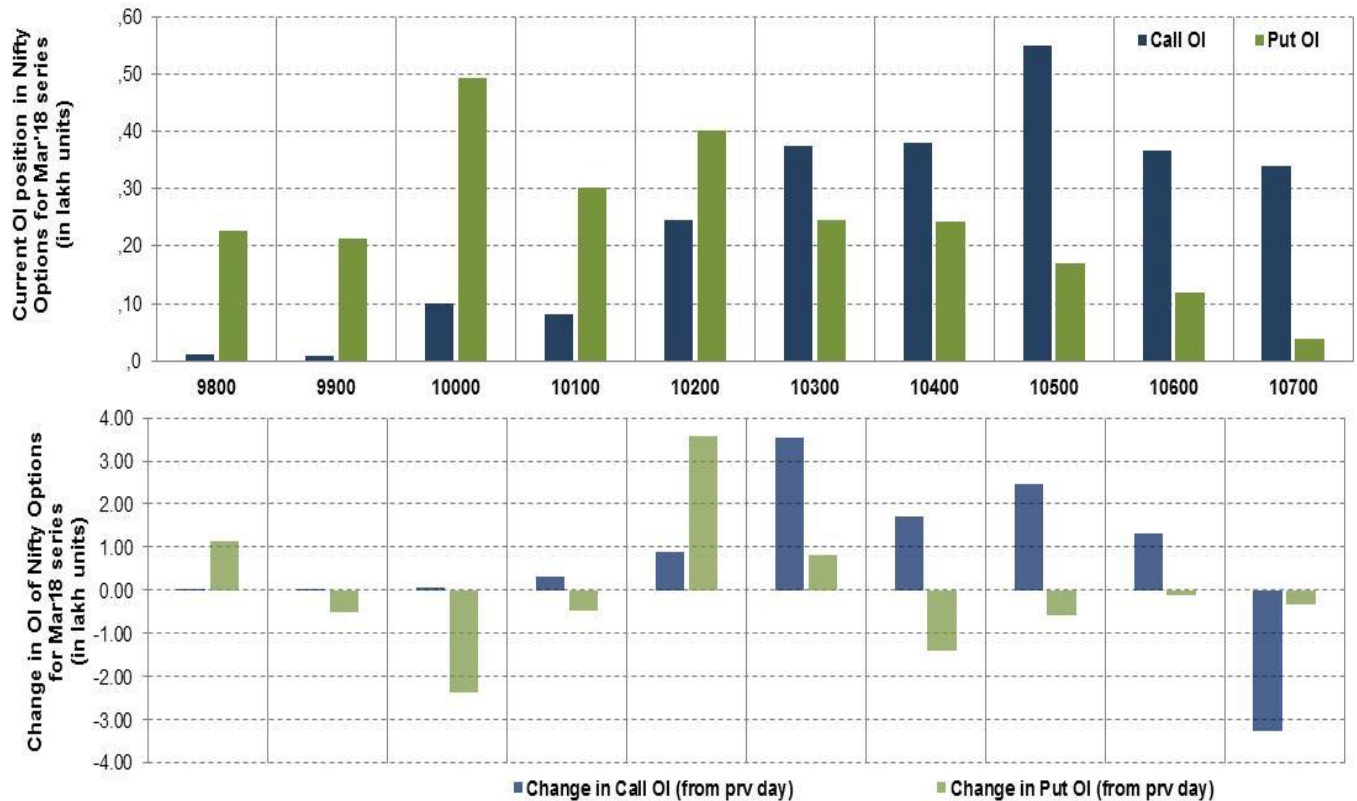
## Nifty Futures



## 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 10,500 SP from the March month expiry was the most active call with an addition of 0.25 million in open interest.
- Among Nifty puts, 10,000 SP from the March month expiry was the most active put with a reduction of 0.24 million open interests.
- The maximum OI outstanding for Calls was at 10,500 SP (5.49mn) and that for Puts was at 10,000 SP (4.92mn)

## Nifty Technical & Indices Levels

1-Nifty 50 - 09/03/18  
Avg Avg



Nifty Cash prices have settled at 10226.85 down by 0.15% from its previous close. On the upper side it has resistance of 10300 and 10350 levels, while lower side it has support of 10140 and 10100 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
TORNTPHARM	455,000	574,000	26.15	1334.15	0.77
ASHOKLEY	55,146,000	56,805,000	3.01	147.10	1.91
JSWSTEEL	62,592,000	64,188,000	2.55	292.35	0.58
BOSCHLTD	143,525	147,025	2.44	18115.05	0.01
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
LT	13,558,500	12,897,000	-4.88	1290.55	0.55
PVR	660,400	619,600	-6.18	1322.90	1.19
INFRATEL	7,522,500	6,964,900	-7.41	334.45	0.68
KAJARIACER	1,844,000	1,655,200	-10.24	570.10	3.06
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
ACC	1,304,400	1,434,400	9.97	1537.10	-0.71
MFSL	2,637,000	2,816,000	6.79	477.35	-1.11
IGL	4,878,500	5,205,750	6.71	300.00	-3.46
MUTHOOTFIN	2,115,000	2,229,000	5.39	371.35	-2.89
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
BANKINDIA	25,362,000	23,976,000	-5.46	97.90	-1.90
IDBI	46,760,000	44,180,000	-5.52	70.75	-5.60
CHOLAFIN	489,500	461,500	-5.72	1406.55	-1.80
DCBBANK	5,310,000	4,954,500	-6.69	160.40	-1.20

#### Disclaimer:

The Information provided by SMS or in newsletter or in any document has been prepared by Shah Investor's Home Ltd (SIHL). The Information provided by SMS or in newsletter does not constitute an offer or solicitation for the purchase or sale of any financial instrument or as an official confirmation of any transaction. The information contained herein is from publicly available data or other sources believed to be reliable, but we do not represent that it is accurate or complete and it should not be relied on as such. SIHL or any of its affiliates/ group companies shall not be in any way responsible for any loss or damage that may arise to any person from any inadvertent error in the information contained in this report or SMS. This Information provided by SMS, reports or in newsletter is provided for assistance only and is not intended to be and must not alone be taken as the basis for an investment decision. The user assumes the entire risk of any use made of this information. Each recipient of this Information provided by SMS, report or in newsletter should make such investigation as it deems necessary to arrive at an independent evaluation of an investment in the securities of companies referred to in this information provided by SMS, report or in newsletter (including the merits and risks involved), and should consult his own advisors to determine the merits and risks of such investment. The investment discussed or views expressed may not be suitable for all investors. This information is strictly confidential and is being furnished to you solely for your information.

The information should not be reproduced or redistributed or passed on directly or indirectly in any form to any other person or published, copied, in whole or in part, for any purpose. The information provided by report or SMS is not directed or intended for distribution to, or use by, any person or entity who is a citizen or resident of or located in any locality, state, country or other jurisdiction, where such distribution, publication, availability or use would be contrary to law, regulation or which would subject SIHL and affiliates/ group companies to any registration or licensing requirements within such jurisdiction. The distribution of this Information provided by SMS or in newsletter in certain jurisdictions may be restricted by law, and persons in whose possession this Information provided by SMS or in newsletter comes, should inform themselves about and observe, any such restrictions. The information given or Information provided by SMS, report or in newsletter is as of the date of the issue date of report or the date on which SMS provided and there can be no assurance that future results or events will be consistent with this information. This information is subject to change without any prior notice. SIHL reserves the right to make modifications and alterations to this statement as may be required from time to time. However, SIHL is under no obligation to update or keep the information current.

Nevertheless, SIHL is committed to providing independent and transparent recommendation to its client and would be happy to provide any information in response to specific client queries. Neither SIHL nor any of its affiliates, group companies, directors, employees, agents or representatives shall be liable for any damages whether direct, indirect, special or consequential including lost revenue or lost profits that may arise from or in connection with the use of the information. Past performance is not necessarily a guide to future performance. The disclosures of interest statements incorporated in the Information provided by SMS, report or in newsletter are provided solely to enhance the transparency and should not be treated as endorsement of the views expressed in the report. The analyst for this report certifies that all of the views expressed in this report accurately reflect his or her personal views about the subject company or companies and its or their securities, and no part of his or her compensation was, is or will be, directly or indirectly related to specific recommendations or views expressed in this report.

#### About Us:

Shah Investor's Home Ltd (SIHL) is an ISO 9001:2008 Certified financial Services Company established in 1994 at Ahmadabad, Gujarat. Customer satisfaction is guaranteed through our diversified product portfolio, professional management and customer first attitude. SIHL was the first broking house in Gujarat with membership in National Securities Depository Ltd (NSDL) and was the first broking name providing services in NSE F&O in Ahmedabad. Today, SIHL ranks among the top most players in Gujarat in retail stock broking area with 45 branches, 350 franchisee across India and providing service to more than 1,25,000 clients.