

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10501	10382	10442	10516	10575	10650	Sell	Buy	Sell
Sensex	34156	33775	33965	34219	34410	34664	Sell	Buy	Sell
Nifty Futures	10495	10382	10439	10513	10569	10644	Sell	Buy	Sell
Bank Nifty	25341	24857	25099	25455	25697	26053	Sell	Buy	Sell
CNX IT	12420	12237	12329	12437	12529	12637	Sell	Sell	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	34155.9	-144.5	-0.42
NIFTY	10500.9	-38.85	-0.37
MIDCAP	16881.4	29.02	0.17
SMLCAP	18492.6	29.31	0.16
BSEFMC	10563.3	-25.96	-0.25
AUTO	25233.7	-77.02	-0.30
POWER	2258.3	-15.36	-0.68
REALTY	2522.8	4.88	0.19
BSE IT	12037.5	-26.94	-0.22
BANDEX	28609.0	-471.0	-1.62
OILGAS	15584.1	-53.69	-0.34
METAL	15256.9	3.50	0.02

Currency Futures	Close	Pre. Pts	% Chg
26-Feb-18 EUR-INR	79.30	79.11	0.24
26-Feb-18 USD-INR	64.20	64.43	-0.35
26-Feb-18 GBP-INR	88.95	89.32	-0.47
26-Feb-18 JPY-INR	59.77	59.31	0.78

Advance/ Decline	Adv	Dec	Un Ch.
NSE	842	957	52
BSE	1368	1470	126

FII/DII Capital Mkt*	Buy	Sell	Net
FII	6413	7142	(729)
DII	3546	3698	(152)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity benchmarks ended the choppy day of trade in red terrain on Wednesday, mainly on the back of late hour selloff. Markets traded with volatility and altered between green and red throughout the session as traders remained on sidelines ahead of Wholesale Price Index (WPI) data to be released on February 15. Traders took some solace with India's Retail inflation, measured by the consumer price index (CPI), easing to 5.07% in January 2018, after rising to 5.21% in the month of December. Meanwhile, India's index of industrial production (IIP) for the month of December 2017 came at 7.1% as compared to 8.4% in last month. As per the street expectations it was likely to come at 6.4%. The cumulative growth for the period April-December 2017 over the corresponding period of the previous year stood at 3.7%. Traders also took some encouragement with a survey by economic think tank NCAER enlightened that the Business Confidence Index rose 9.1% in December quarter 2017 over the previous three months as overall sentiment remained buoyant.

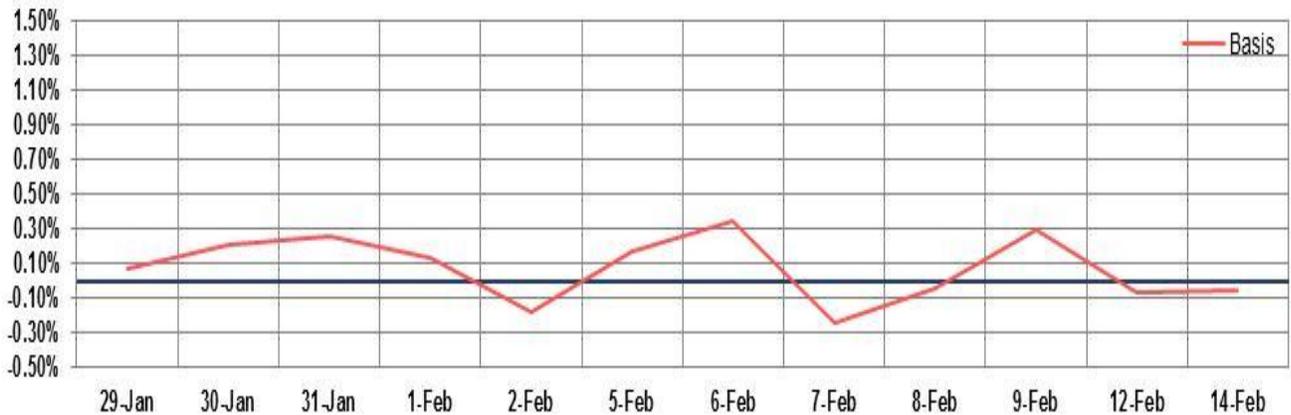
On the global front, European counterparts were trading in green in early deals, supported by strong results and German economic data. Strong exports drove robust growth in Germany at the end of last year while inflation stayed subdued in January, suggesting Europe's biggest economy is on track to extend its upswing well into 2018.

Market Turnover & FII Derivative Data

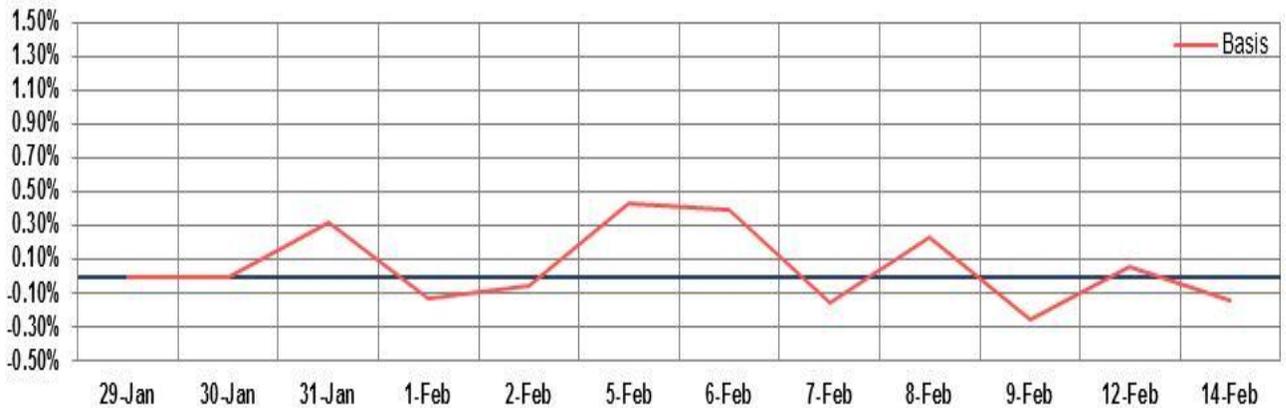
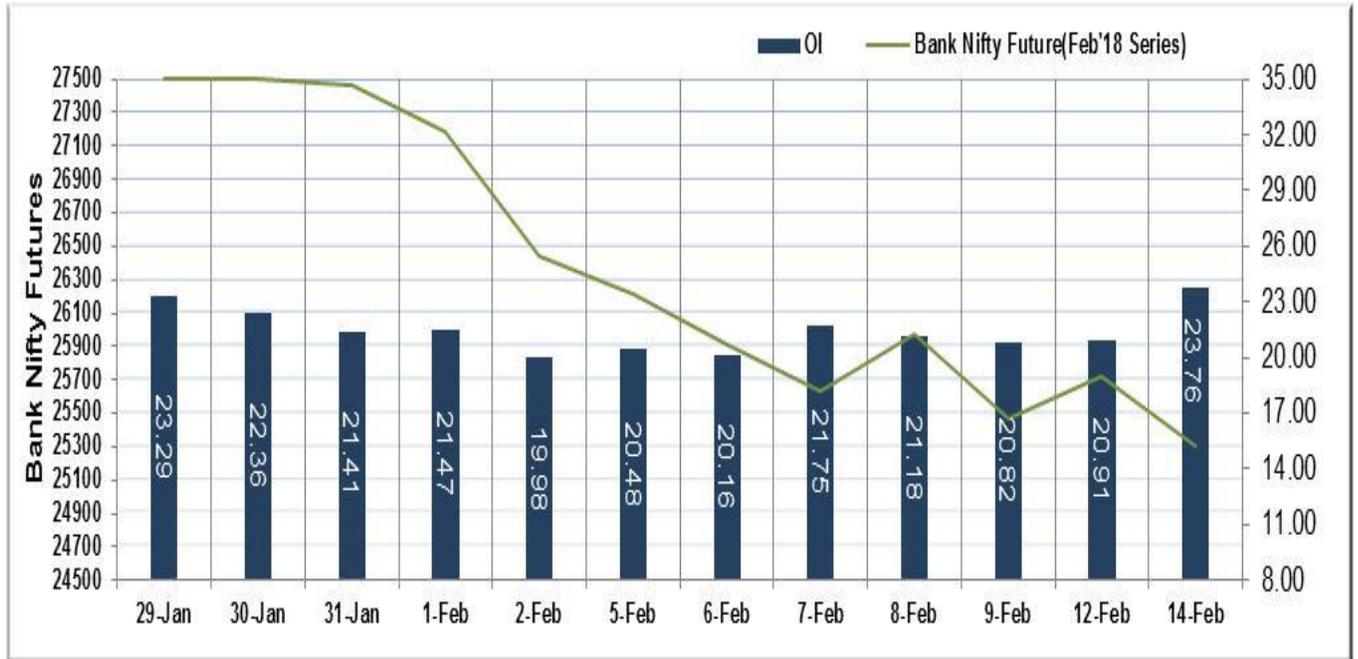
Market TO	Current	Previous	Net%
BSE CASH	4615	4718	(2)
NSE CASH	34739	30902	12
NSE FO	710779	441659	61

FII Derivatives	Buy	Sell	Net
Ind. Futures	2810	1771	1039
Ind. Options	74564	72831	1733
Stk. Futures	9258	9160	98
Stk. Options	8978	8921	58

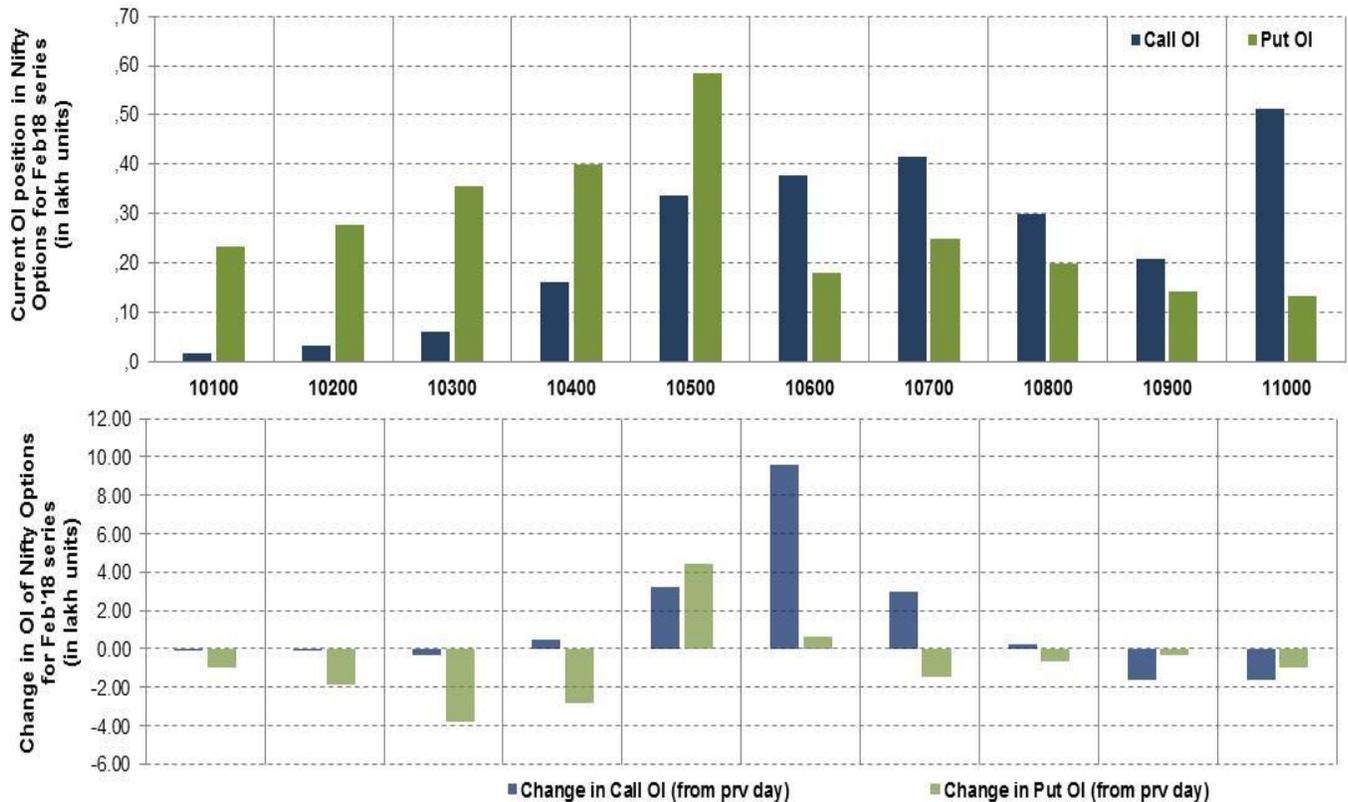
Nifty Futures



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 0.16 million in open interest.
- Among Nifty puts, 10,500 SP from the Feb month expiry was the most active put with an addition of 0.44 million open interests.
- The maximum OI outstanding for Calls was at 11,000 SP (5.12mn) and that for Puts was at 10,500 SP (5.84)

Nifty Technical & Indices Levels

1-Nifty 50 - 15/02/18
 Avg Avg



Nifty Cash prices have settled at 10500.90 down by 0.37% from its previous close. On the upper side it has resistance of 10650 and 10700 levels, while lower side it has support of 10450 and 10400 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
REPCOHOME	989,100	1,096,200	10.83	602.55	1.33
NCC	28,320,000	31,296,000	10.51	126.60	6.79
JISLJALEQS	33,120,000	36,378,000	9.84	125.45	1.66
HEXAWARE	4,527,000	4,968,000	9.74	329.50	0.24
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
CEATLTD	1,288,000	1,212,400	-5.87	1620.00	0.51
CANFINHOME	5,411,250	5,065,000	-6.40	519.85	5.45
MGL	1,275,000	1,179,000	-7.53	1035.75	1.01
BATAINDIA	2,960,100	2,733,500	-7.66	717.75	0.24
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
PNB	40,036,000	50,504,000	26.15	146.20	-9.67
BANKINDIA	19,134,000	23,136,000	20.92	133.00	-8.31
ORIENTBANK	15,720,000	18,222,000	15.92	103.75	-7.94
INFRATEL	10,274,800	11,403,600	10.99	327.20	-3.32
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
IDBI	41,460,000	40,060,000	-3.38	65.50	-3.46
AMARAJABAT	1,644,300	1,583,400	-3.70	839.35	-0.90
MINDTREE	1,834,800	1,764,000	-3.86	724.00	-0.18
TATASTEEL	21,175,440	20,177,040	-4.71	709.00	-0.70

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