

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10397	10315	10356	10391	10433	10468	Buy	Sell	Sell
Sensex	33845	33611	33728	33820	33937	34028	Buy	Sell	Sell
Nifty Futures	10393	10313	10353	10381	10421	10450	Buy	Sell	Sell
Bank Nifty	24937	24708	24822	24911	25025	25114	Buy	Sell	Sell
CNX IT	12660	12354	12507	12605	12758	12857	Buy	Sell	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	33844.9	141.3	0.4
NIFTY	10397.5	37.1	0.4
MIDCAP	16411.5	-8.1	-0.1
SMLCAP	17800.1	-30.9	-0.2
BSEFMC	10513.4	78.2	0.8
AUTO	24385.1	-47.3	-0.2
POWER	2206.8	-7.0	-0.3
REALTY	2402.9	-19.2	-0.8
BSE IT	12338.4	265.7	2.2
BANDEX	28142.3	81.3	0.3
OILGAS	15456.2	65.3	0.4
METAL	14867.4	-191.9	-1.3

Currency Futures	Close	Pre. Pts	% Chg
26-Feb-18 EUR-INR	79.88	80.03	-0.19
26-Feb-18 USD-INR	64.83	64.83	-0.01
26-Feb-18 GBP-INR	90.30	90.64	-0.38
26-Feb-18 JPY-INR	60.34	60.52	-0.30

Advance/ Decline	Adv	Dec	Un Ch.
NSE	585	951	62
BSE	1129	1592	149

FII/DII Capital Mkt*	Buy	Sell	Net
FII	5860	7074	(1214)
DII	4218	2843	1375

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity benchmarks ended the Wednesday's trade in green terrain with Sensex recapturing its crucial 33,800 level, while Nifty ending just shy of 10,400 mark, as traders opted to buy beaten down but fundamentally strong stocks after three days of continuous drubbing. After making firm start, markets turned choppy as renewed selling by foreign investors on worries over the Rs 11,300 crore fraud case at Punjab National Bank (PNB), concerns over the government's fiscal position and chances of another interest rate hike from the Federal Reserve in March may keep underlying sentiment cautious. However, markets gained traction, as traders turned optimistic with report that the Reserve Bank of India (RBI) has set up a five-member expert panel to look into the reasons for high divergence observed in asset classification and provisioning by banks. Meanwhile, Finance minister Arun Jaitley has come down heavily on public sector banks for not safeguarding taxpayers' money spent to keep them afloat. He warned that the government would explore all options to punish the 'cheats' responsible for bank frauds.

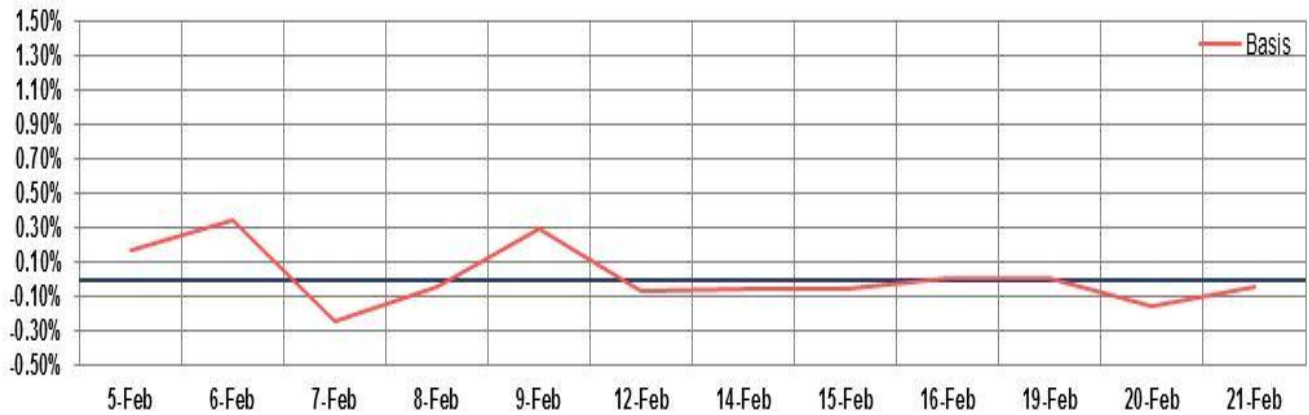
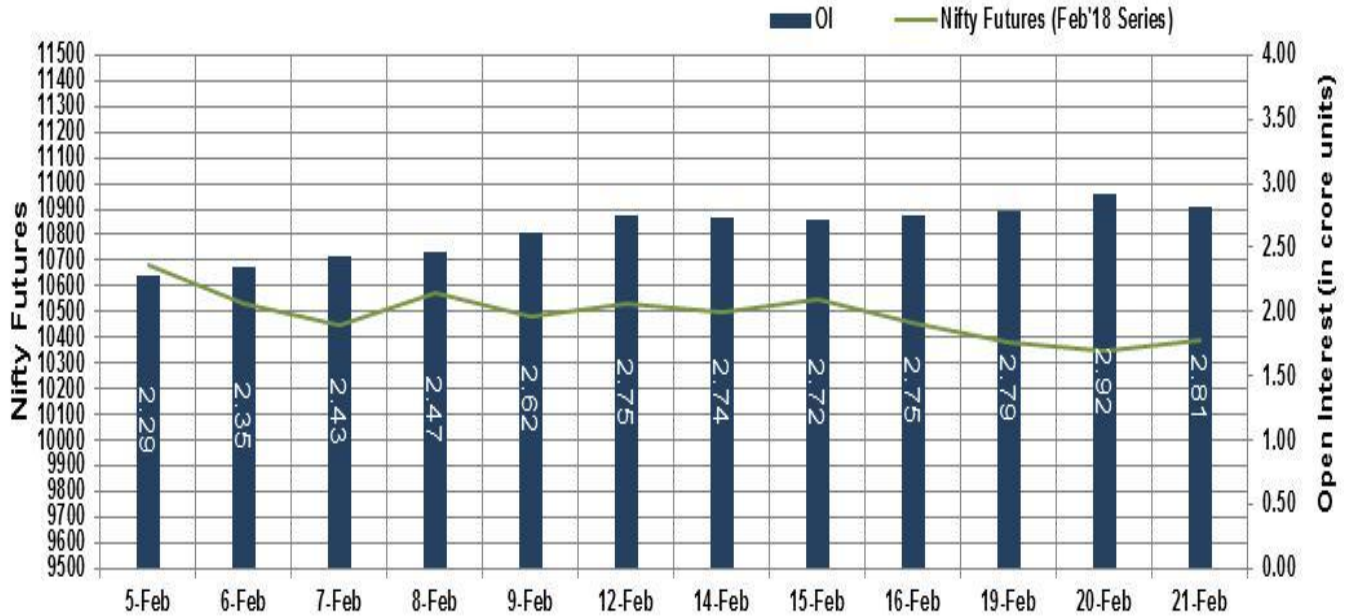
On the global front, European markets were trading in red in early deals after a survey showed that euro zone business growth has slowed more than expected this month. Asian markets ended mostly in green on Wednesday. The former BOJ board member Sayuri Shirai said that the new Bank of Japan leadership won't be able to raise interest rates this year as the central bank missed the best opportunity to do so in 2017.

Market Turnover & FII Derivative Data

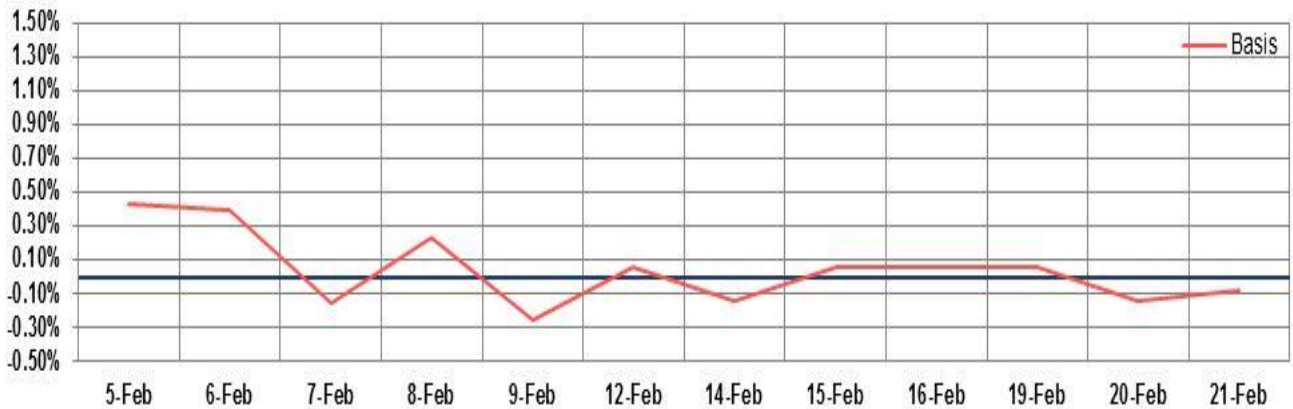
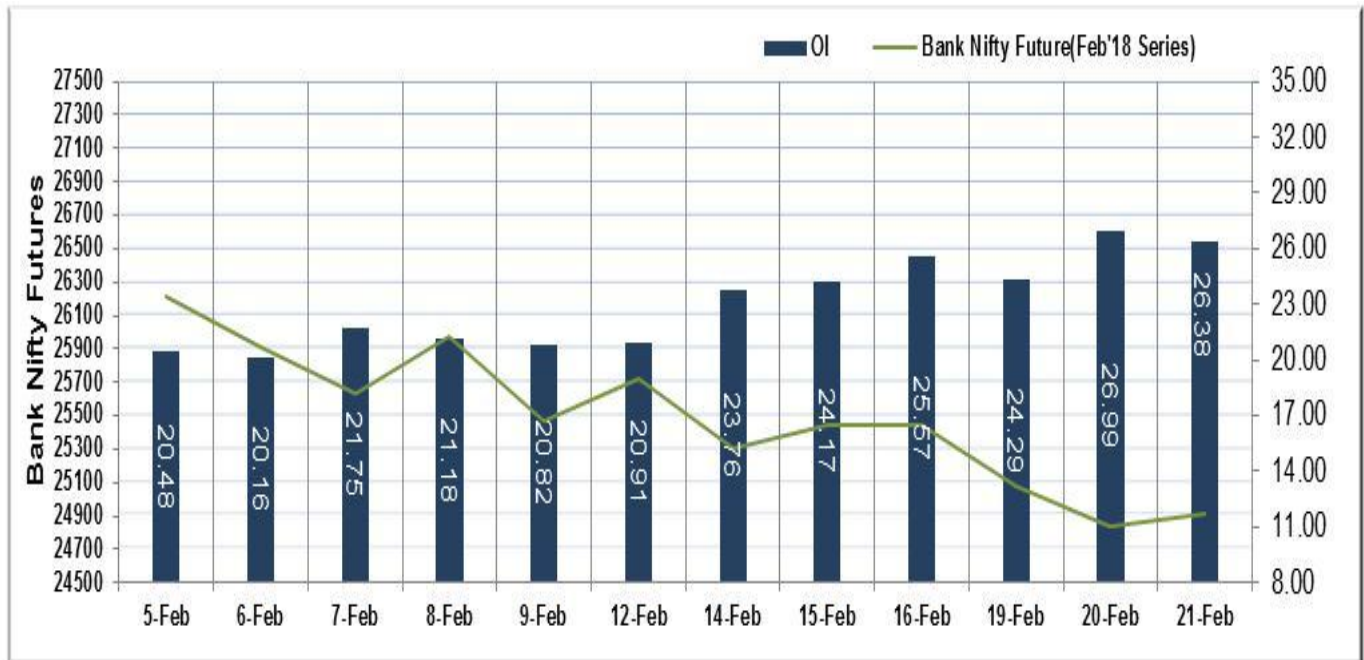
Market TO	Current	Previous	Net%
BSE CASH	3465	3440	1
NSE CASH	28622	27137	5
NSE FO	927430	865705	7

FII Derivatives	Buy	Sell	Net
Ind. Futures	5231	4604	627
Ind. Options	104030	105444	(1414)
Stk. Futures	30900	29661	1239
Stk. Options	6106	6055	51

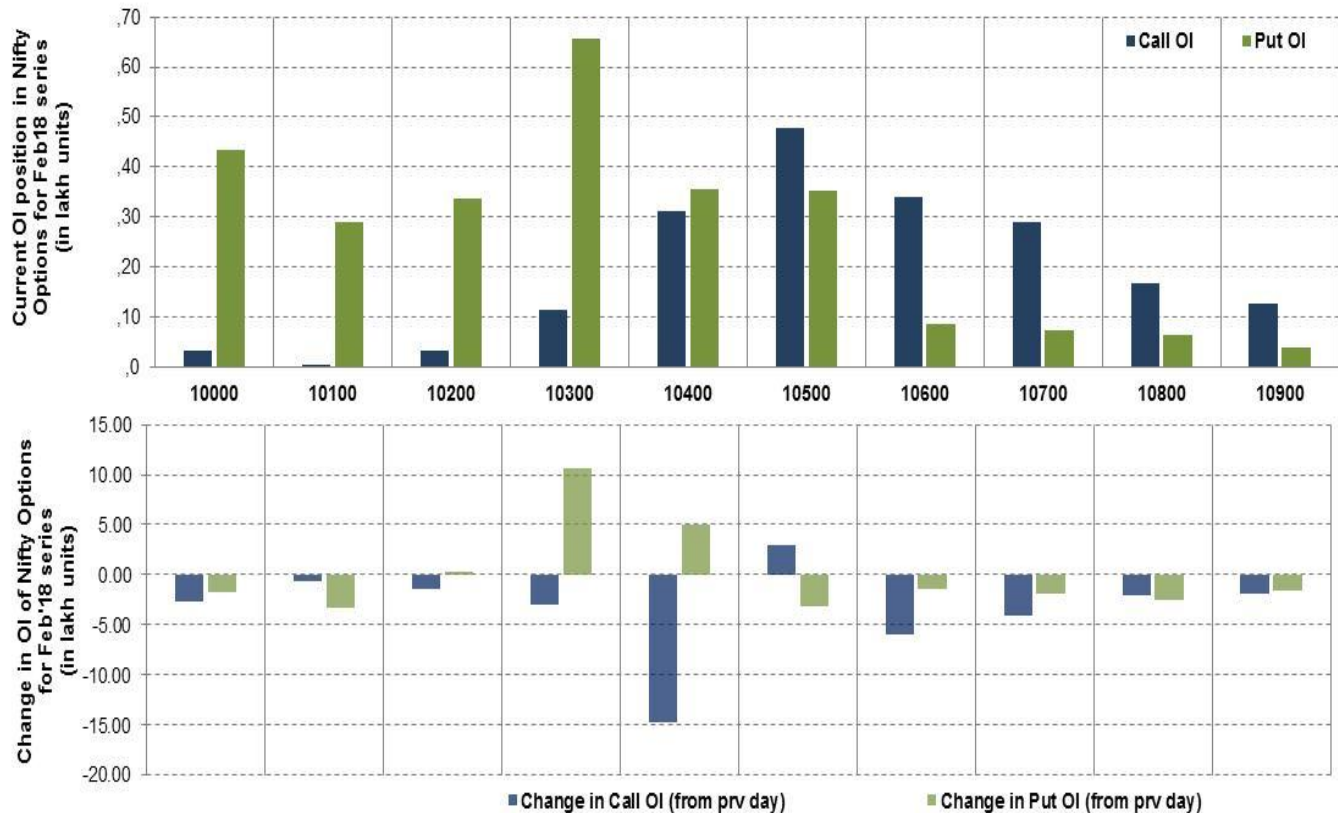
Nifty Futures



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 10,400 SP from the Feb month expiry was the most active call with an addition of 0.30 million in open interest.
- Among Nifty puts, 10,300 SP from the Feb month expiry was the most active put with an addition of 1.06 million open interests.
- The maximum OI outstanding for Calls was at 10,400 SP (4.77mn) and that for Puts was at 10,300 SP (6.55)

Nifty Technical & Indices Levels

1-Nifty 50 - 22/02/18
Avg Avg



Nifty Cash prices have settled at 10397.45 up by 0.36% from its previous close. On the upper side it has resistance of 10450 and 10500 levels, while lower side it has support of 10350 and 10300 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
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
DISHTV	40,866,000	20,482,000	-49.88	72.90	0.07
IDFC	106,405,200	53,248,800	-49.96	52.45	0.10
IDFCBANK	109017000	47943000	-56.02	52.35	0.10
PEL	1062134	454510	-57.21	2635.55	0.26
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
JSWSTEEL	21,606,000	11,616,000	-46.24	298.65	-2.05
IDEA	50,134,000	26,600,000	-46.94	83.30	-0.89
APOLLOTYRE	7,935,000	3,906,000	-50.78	262.20	-0.74
ASHOKLEY	38,598,000	18,277,000	-52.65	132.60	-0.75

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