

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10383	10317	10350	10374	10407	10431	Buy	Sell	Sell
Sensex	33820	33616	33718	33793	33895	33971	Buy	Sell	Sell
Nifty Futures	10382	10303	10343	10369	10409	10435	Buy	Sell	Sell
Bank Nifty	24955	24703	24829	24908	25034	25113	Buy	Sell	Sell
CNX IT	12730	12557	12643	12719	12806	12881	Buy	Sell	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	33819.5	-25.4	-0.1
NIFTY	10382.7	-14.8	-0.1
MIDCAP	16322.1	-89.3	-0.5
SMLCAP	17723.7	-76.4	-0.4
BSEFMC	10477.6	-35.8	-0.3
AUTO	24164.6	-220.5	-0.9
POWER	2182.2	-24.6	-1.1
REALTY	2419.8	16.8	0.7
BSE IT	12411.1	72.7	0.6
BANKEK	28179.2	36.8	0.1
OILGAS	15231.3	-225.0	-1.5
METAL	14857.9	-9.5	-0.1

Currency Futures	Close	Pre. Pts	% Chg
26-Feb-18 EUR-INR	79.96	79.88	0.10
26-Feb-18 USD-INR	65.07	64.83	0.38
26-Feb-18 GBP-INR	90.33	90.30	0.04
26-Feb-18 JPY-INR	60.62	60.34	0.46

Advance/ Decline	Adv	Dec	Un Ch.
NSE	470	1025	74
BSE	1010	1714	160

FII/DII Capital Mkt*	Buy	Sell	Net
FII	7595	9931	(2335)
DII	6510	5451	1059

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity markets truly depicted the choppiness of F&O expiry session and settled with marginal cut on Thursday. Markets started the session on pessimistic note as sentiments remained downbeat on report that the country's investment climate during April-December period of this fiscal looks subdued with declining figures in announcements of new projects and the number of projects under execution. The value of investment in new projects during April-December was Rs 4.43 trillion, less than half of Rs 9.21 trillion in the comparable period of last fiscal. Traders also remained concerned on report that minutes from the Reserve Bank of India's meeting this month showed monetary policy committee members expressing concerns about accelerating inflation, although that was also tempered by uncertainty about the strength of an economic recovery. Some concerns also came with US Department of Agriculture (USDA) Chief's statement that the recently announced rise in minimum support price of agri commodities by the government is not the best way to increase farmers' income.

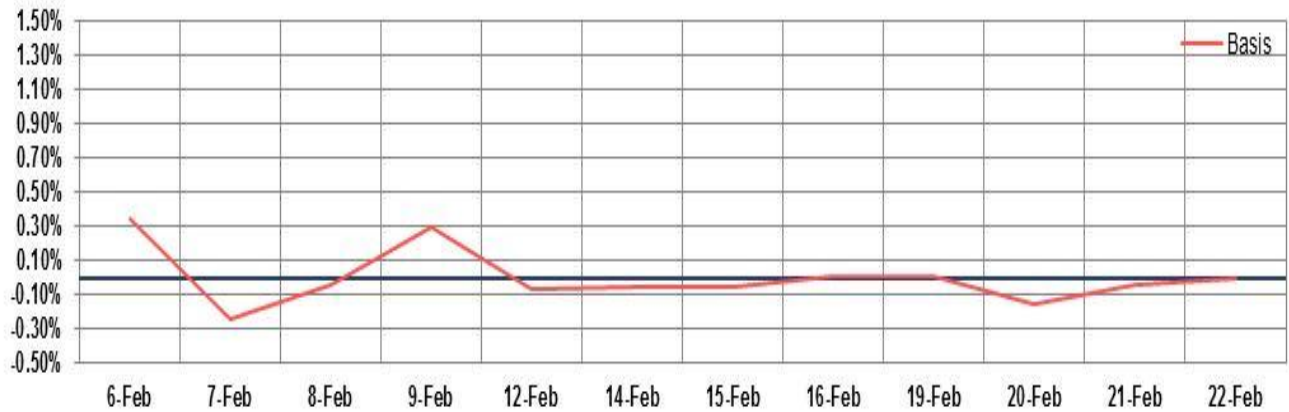
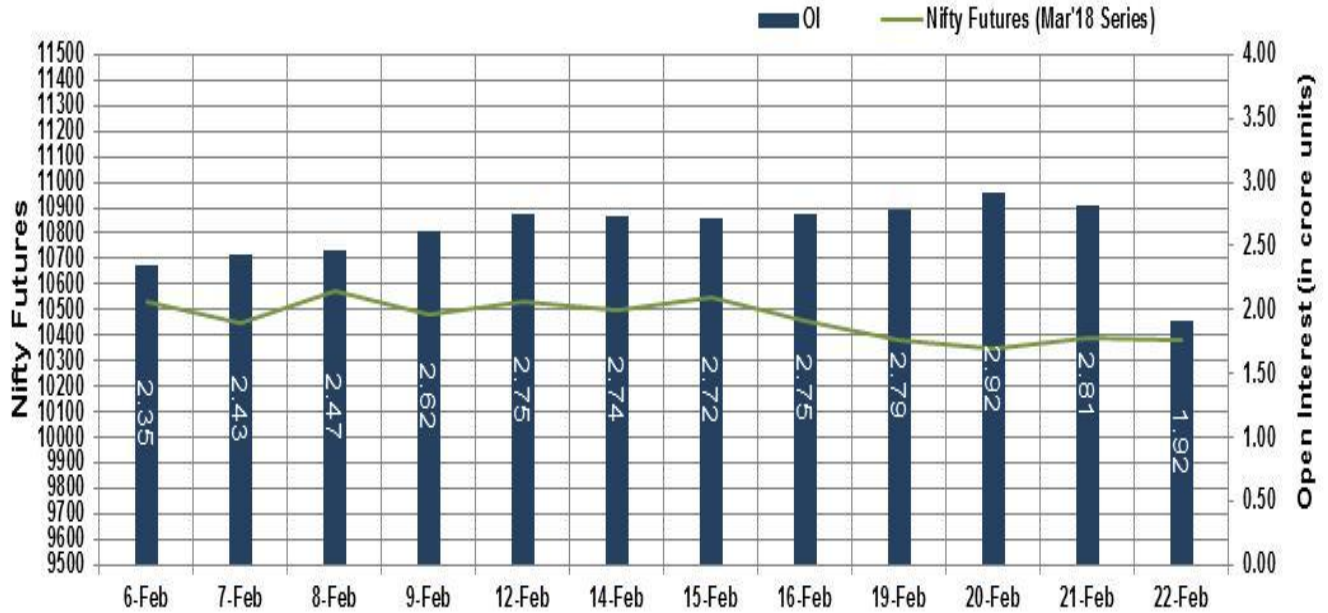
On the global front, European markets were trading in red terrain as a flurry of corporate results failed to lift sentiments. Britain's economy grew more slowly than first thought during the three months to December, raising questions about the economy's strength as the Bank of England prepares to raise interest rates. Asian markets ended mostly in red, as investors worried surging bond yields after the Fed's latest comments on the economy will test equity valuations.

Market Turnover & FII Derivative Data

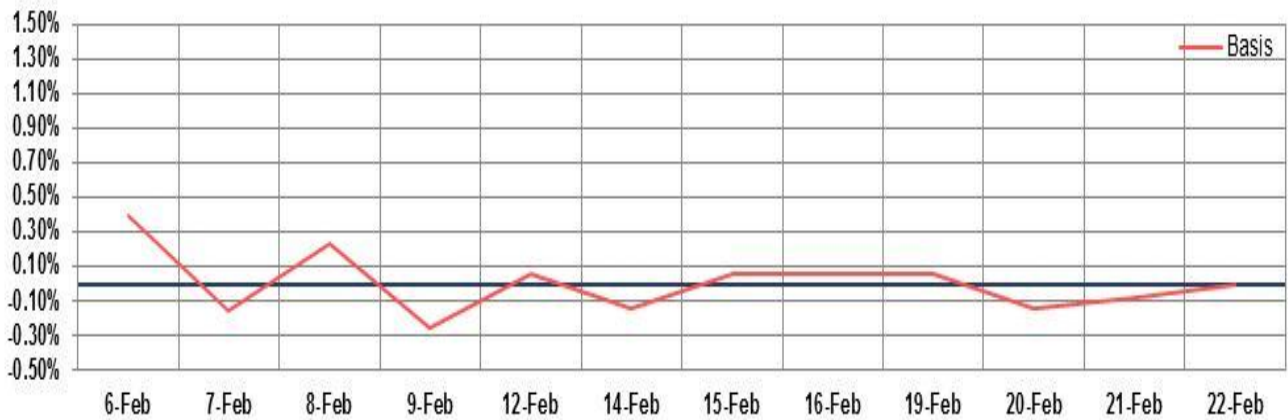
Market TO	Current	Previous	Net%
BSE CASH	3472	3465	0
NSE CASH	37005	28622	29
NSE FO	1403990	927430	51

FII Derivatives	Buy	Sell	Net
Ind. Futures	5587	7333	(1746)
Ind. Options	103367	101283	2085
Stk. Futures	30191	28504	1687
Stk. Options	3311	3031	280

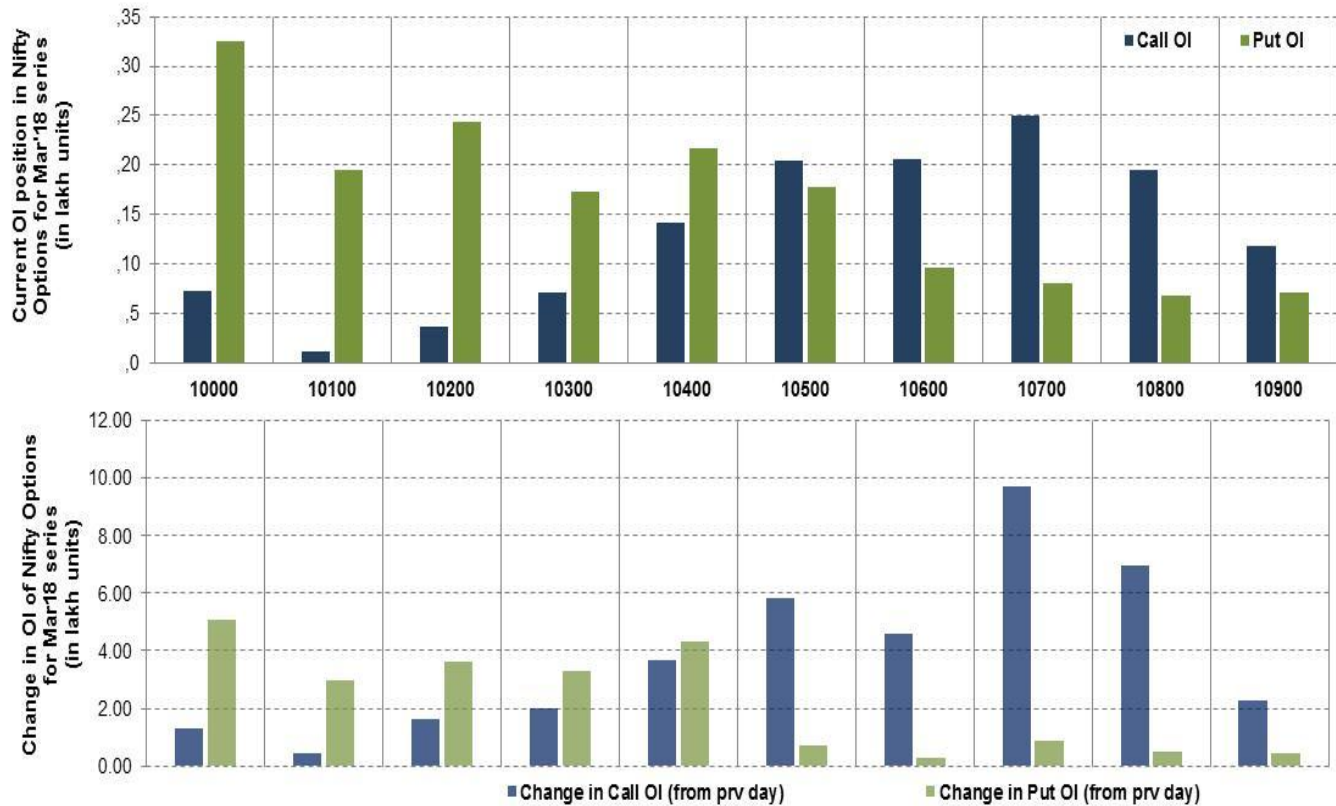
Nifty Futures



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 10,700 SP from the March month expiry was the most active call with an addition of 0.97 million in open interest.
- Among Nifty puts, 10,000 SP from the March month expiry was the most active put with an addition of 0.13 million open interests.
- The maximum OI outstanding for Calls was at 10,700 SP (2.50mn) and that for Puts was at 10,000 SP (3.25mn)

Nifty Technical & Indices Levels

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



Nifty Cash prices have settled at 10382.70 down by 0.14% 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
IFCI	49,082,000	12,078,000	-75.39	22.65	0.44
SRTRANSFIN	1,197,600	285,000	-76.20	1296.30	2.58
HDIL	16344000	3825000	-76.6	49.45	0.61
AUROPARMA	10856000	2486400	-77.1	586.75	2.82
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
IDFC	53,248,800	9,992,400	-81.23	51.60	-1.62
JPASSOCIAT	122,332,000	21,692,000	-82.27	16.40	-1.20
FORTIS	19,722,500	3,062,500	-84.47	146.60	-5.66
DALMIABHA	444,300	67,200	-84.88	2740.85	-3.19

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