

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10491	10360	10425	10462	10528	10565	Buy	Sell	Sell
Sensex	34142	33712	33927	34047	34263	34383	Buy	Sell	Sell
Nifty Futures	10505	10339	10422	10469	10552	10599	Buy	Sell	Sell
Bank Nifty	25303	24821	25062	25204	25444	25586	Buy	Sell	Sell
CNX IT	12871	12633	12752	12820	12939	13007	Buy	Sell	Sell

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	34142.2	322.7	1.0
NIFTY	10491.1	108.4	1.0
MIDCAP	16562.0	239.9	1.5
SMLCAP	17996.2	272.5	1.5
BSEFMC	10562.7	85.1	0.8
AUTO	24327.5	162.9	0.7
POWER	2213.7	31.4	1.4
REALTY	2436.3	16.5	0.7
BSE IT	12504.9	93.7	0.8
BANKEK	28535.8	356.6	1.3
OILGAS	15382.5	151.2	1.0
METAL	15327.9	470.0	3.2

Currency Futures	Close	Pre. Pts	% Chg
26-Feb-18 EUR-INR	79.61	79.96	-0.43
26-Feb-18 USD-INR	64.72	65.07	-0.53
26-Feb-18 GBP-INR	90.26	90.33	-0.08
26-Feb-18 JPY-INR	60.57	60.62	-0.09

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1899	831	154
BSE	1194	349	46

FII/DII Capital Mkt*	Buy	Sell	Net
FII	5344	5831	(486)
DII	4241	2727	1514

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

## Market Commentary

Friday turned out to be a remarkable day of trade for Indian equity benchmarks where bulls made come back on Dalal Street, with Sensex recapturing its crucial 34,100 mark, while Nifty end just shy of 10,500 mark. The markets' mood remained up-beat throughout the day and benchmarks fervently gained from strength to strength, as investors continued hunt for fundamentally strong stocks. Key gauges made a gap-up opening as traders took some encouragement with Niti Aayog Vice Chairman Rajiv Kumar's statement that India will emerge as a model for the rest of the world once it completes economic, political and social transitions. He highlighted India's development process, outlined country's experiences since Independence and laid out a future vision for achieving a New India by 2022. Some support also came with private report stating that exports of India-made retail and lifestyle products clocked a 16% growth in 2017, over the same period last year. It further noted that in terms of growth, India has surpassed China which traditionally led from the region, and now stands at number 3.

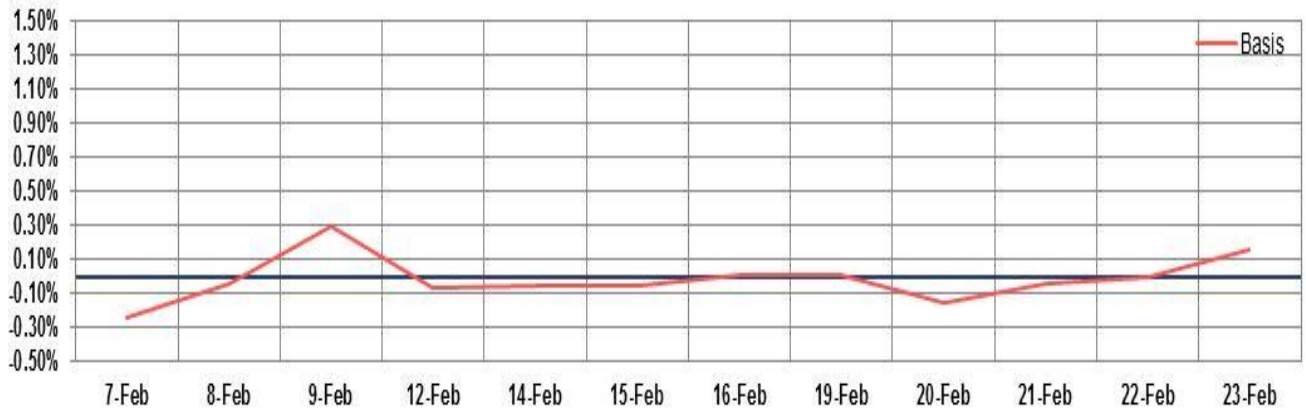
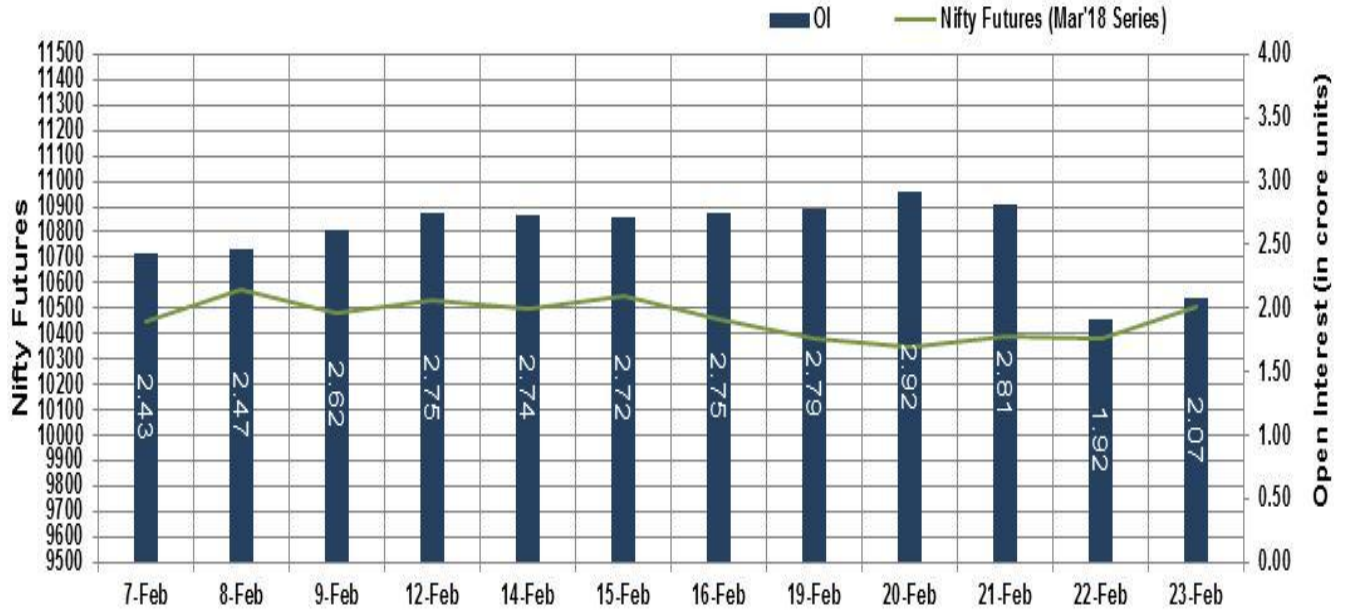
Positive opening in European counters too aided sentiments as multiple speeches from Fed officials due later today for further insight on inflation and interest rates. Germany's economy expanded as initially estimated in the fourth quarter largely on foreign demand. Asian markets ended mostly in green after US government debt yields fell from multiyear highs reached on Friday, helping ease worries over inflation and higher interest rates.

## Market Turnover & FII Derivative Data

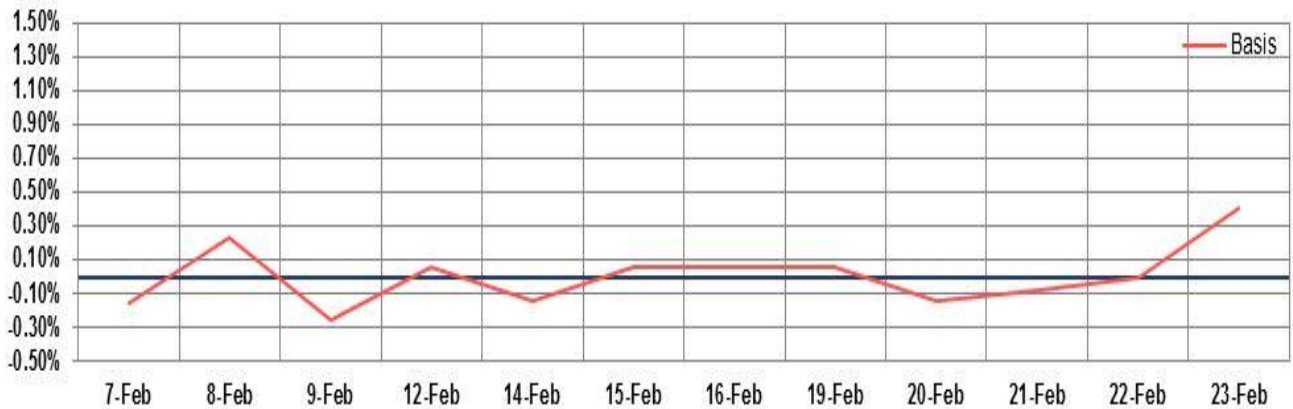
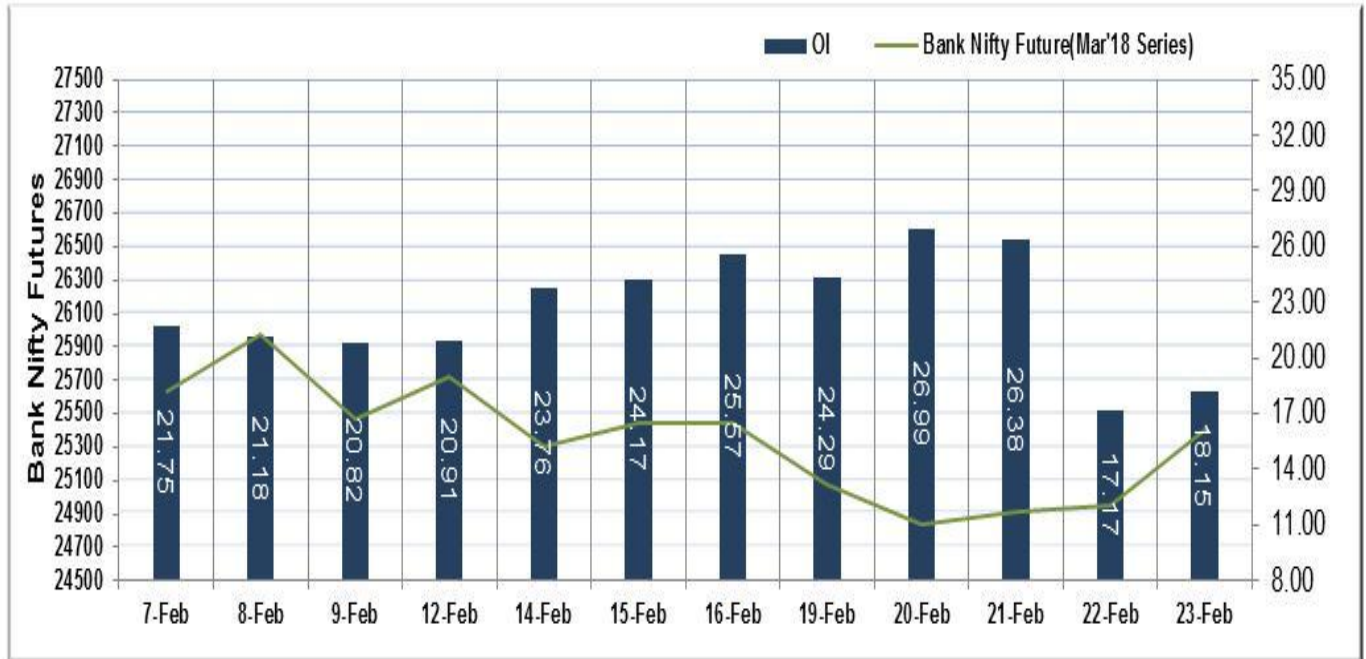
Market TO	Current	Previous	Net%
BSE CASH	3980	3472	15
NSE CASH	32328	37005	(13)
NSE FO	410335	1403990	(71)

FII Derivatives	Buy	Sell	Net
Ind. Futures	1731	2425	(694)
Ind. Options	51022	46371	4651
Stk. Futures	9293	8000	1292
Stk. Options	4752	4684	67

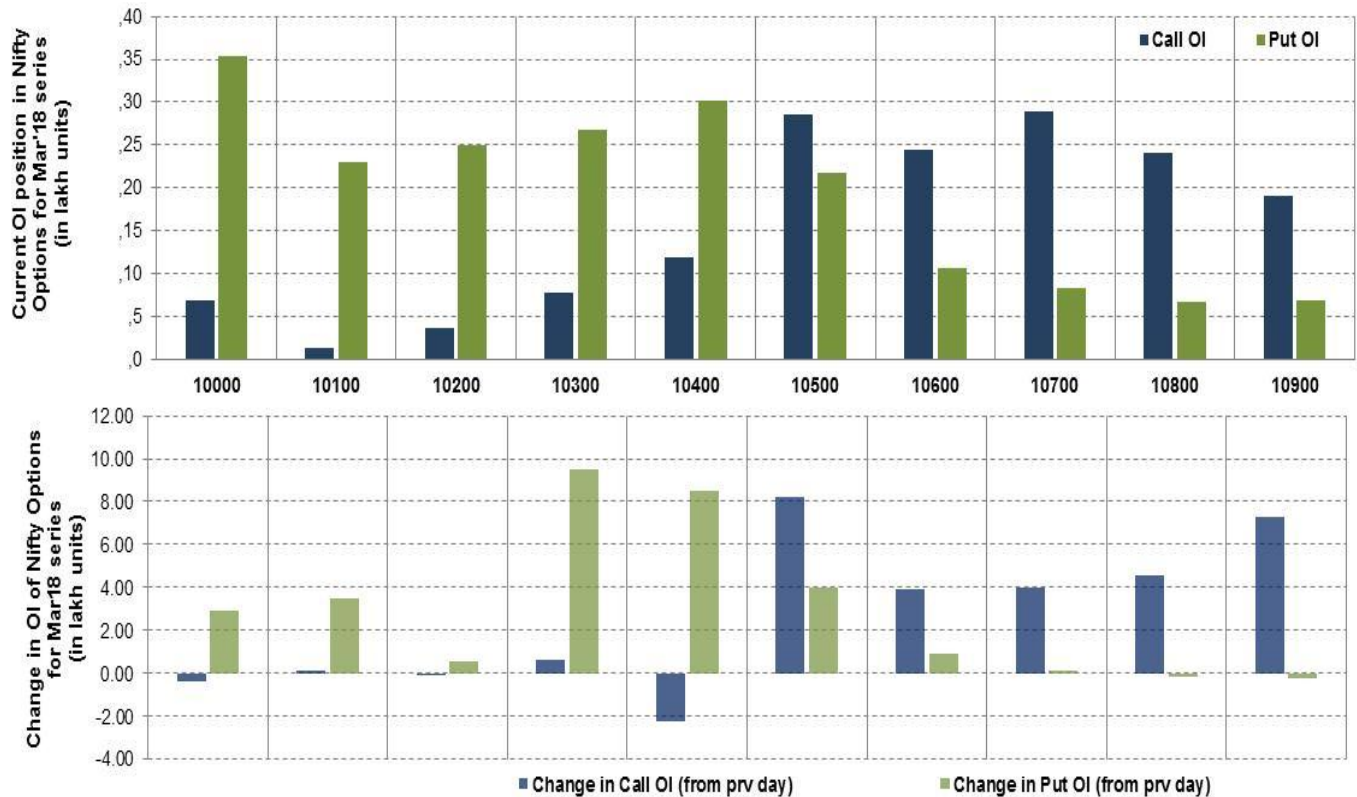
# Nifty Futures



## 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 0.39 million in open interest.
- Among Nifty puts, 10,000 SP from the March month expiry was the most active put with an addition of 0.29 million open interests.
- The maximum OI outstanding for Calls was at 10,700 SP (2.90mn) and that for Puts was at 10,000 SP (3.54mn)

## Nifty Technical & Indices Levels

1-Nifty 50 - 23/02/18

Avg Avg



Nifty Cash prices have settled at 10491.05 up by 1.04% from its previous close. On the upper side it has resistance of 10550 and 10600 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
MINDTREE	1,647,600	2,406,000	46.03	811.30	8.83
HEXAWARE	3,615,000	4,896,000	35.44	346.40	0.52
FORTIS	49,336,000	60,203,500	22.03	161.05	9.04
CUMMINSIND	411,000	494,400	20.29	825.00	0.52
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
KPIT	13,518,000	13,423,500	-0.70	207.50	2.37
IDFC	171,771,600	170,187,600	-0.92	53.60	2.98
RELINFRA	10,314,200	10,159,500	-1.50	457.20	3.22
NATIONALUM	52,824,000	51,992,000	-1.58	68.00	3.74
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
SIEMENS	723,000	835,500	15.56	1178.40	-1.91
KAJARIACER	1,292,800	1,448,000	12.00	578.80	-0.04
PVR	464,400	514,000	10.68	1375.05	-1.29
ASIANPAINT	3,373,200	3,726,600	10.48	1109.05	-1.29
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-

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