

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10583	10493	10538	10565	10610	10638	Buy	Buy	Sell
Sensex	34446	34127	34287	34385	34544	34643	Buy	Buy	Sell
Nifty Futures	10600	10505	10553	10584	10631	10662	Buy	Buy	Sell
Bank Nifty	25688	25256	25472	25597	25813	25938	Buy	Buy	Sell
CNX IT	12713	12558	12636	12770	12847	12981	Buy	Buy	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	34445.8	303.6	0.9
NIFTY	10582.6	91.6	0.9
MIDCAP	16684.9	122.8	0.7
SMLCAP	18154.1	157.9	0.9
BSEFMC	10559.9	-2.8	0.0
AUTO	24868.4	540.8	2.2
POWER	2234.5	20.8	0.9
REALTY	2516.6	80.3	3.3
BSE IT	12367.8	-137.1	-1.1
BANKEK	29001.7	465.9	1.6
OILGAS	15524.2	141.7	0.9
METAL	15482.8	154.9	1.0

Currency Futures	Close	Pre. Pts	% Chg
26-Feb-18 EUR-INR	80.31	80.00	0.40
26-Feb-18 USD-INR	65.00	64.95	0.08
26-Feb-18 GBP-INR	91.41	90.68	0.80
26-Feb-18 JPY-INR	61.01	60.82	0.31

Advance/ Decline	Adv	Dec	Un Ch.
NSE	919	618	43
BSE	1575	1172	195

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4274	5394	(1119)
DII	3899	2490	1409

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Monday turned out to be a remarkable day of trade for Indian equity benchmarks where bulls tightened their grip on Dalal Street, with Nifty and Sensex recapturing their crucial 10,550 and 34,400 levels, respectively. 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 on a private poll showing that India's economy grew at its fastest pace in a year in the October-December quarter as consumers, businesses and the government stepped up spending. This suggests that disruptions from a shock ban on high-value currency notes in November 2016 and the chaotic launch of a goods and services tax (GST) in July are fading. The markets also got boost with the report that Commerce and industry ministry has appointed four institutes, including IIFT and ICAI, to interact with stakeholders and suggest measures to push India's ranking in ease of doing business index.

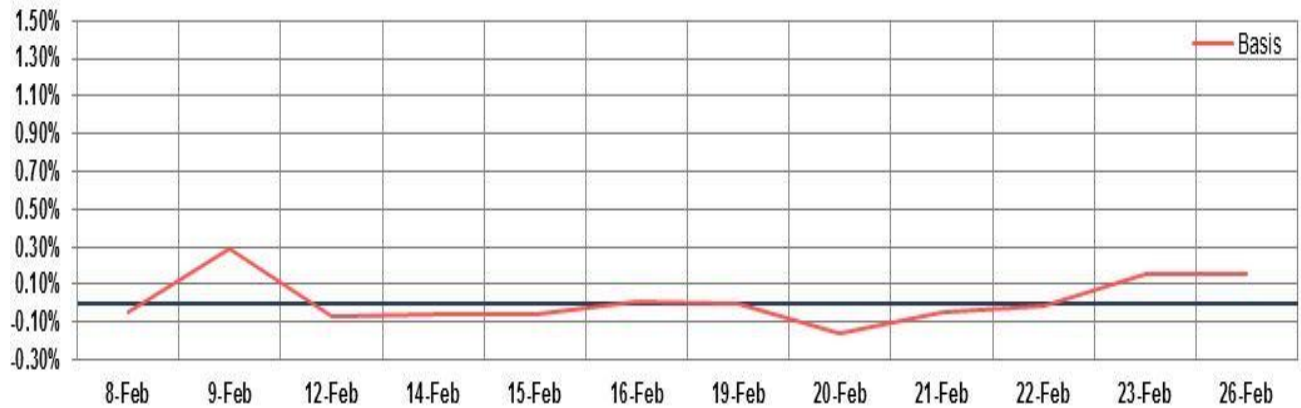
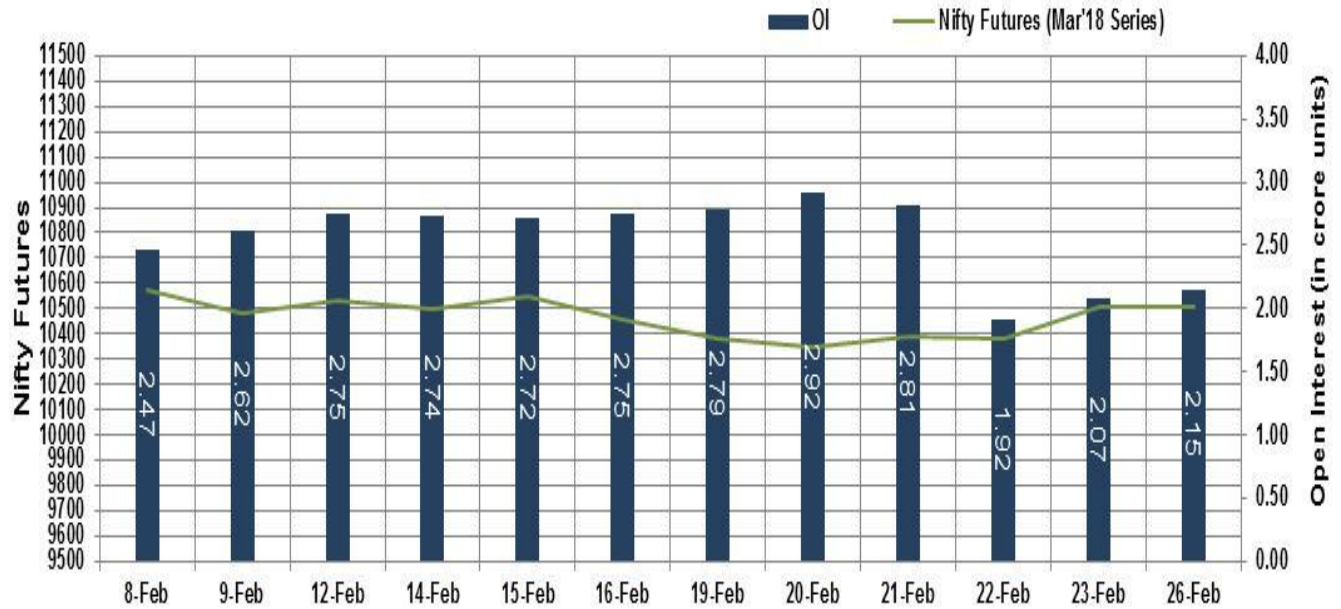
Firm opening in European counters too aided sentiments, as focus gradually shifts from the earnings season to monetary policy and politics this week with Italy's general election on Sunday. Asian markets ended mostly in green after US stock indexes notched gains of more than a percent in the last session. Japanese Nikkei edged higher by over a percent, as major exporters gained on a weaker yen. China's manufacturing sector likely posted another month of relatively solid growth in February.

Market Turnover & FII Derivative Data

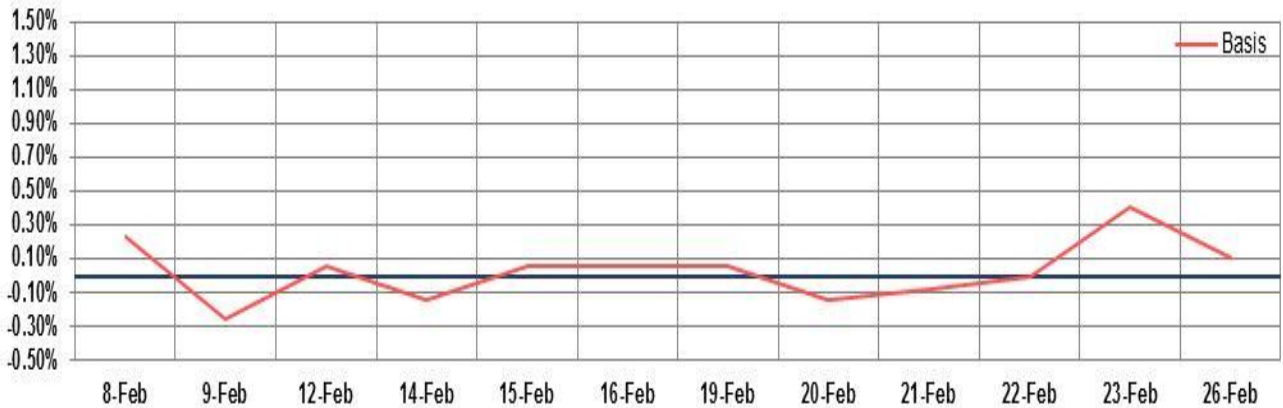
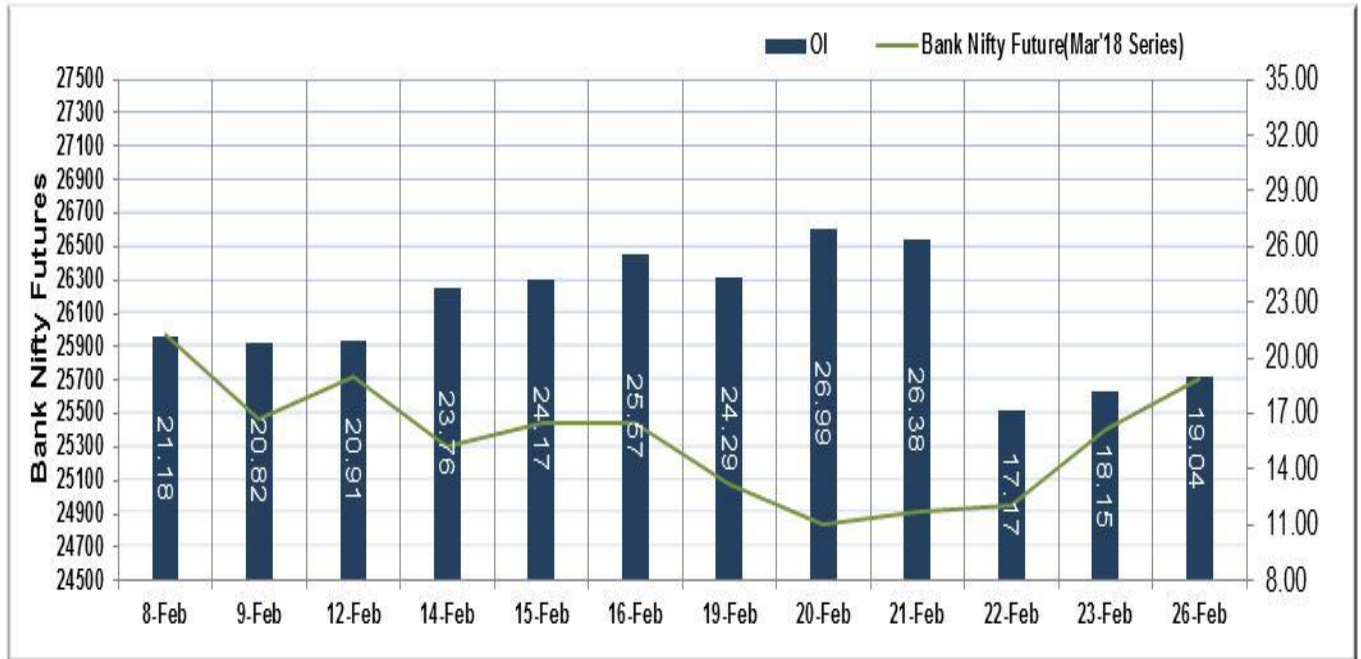
Market TO	Current	Previous	Net%
BSE CASH	3459	3980	(13)
NSE CASH	29176	32328	(10)
NSE FO	429229	410335	5

FII Derivatives	Buy	Sell	Net
Ind. Futures	2233	1197	1036
Ind. Options	45228	43811	1417
Stk. Futures	8149	7805	344
Stk. Options	4864	4834	30

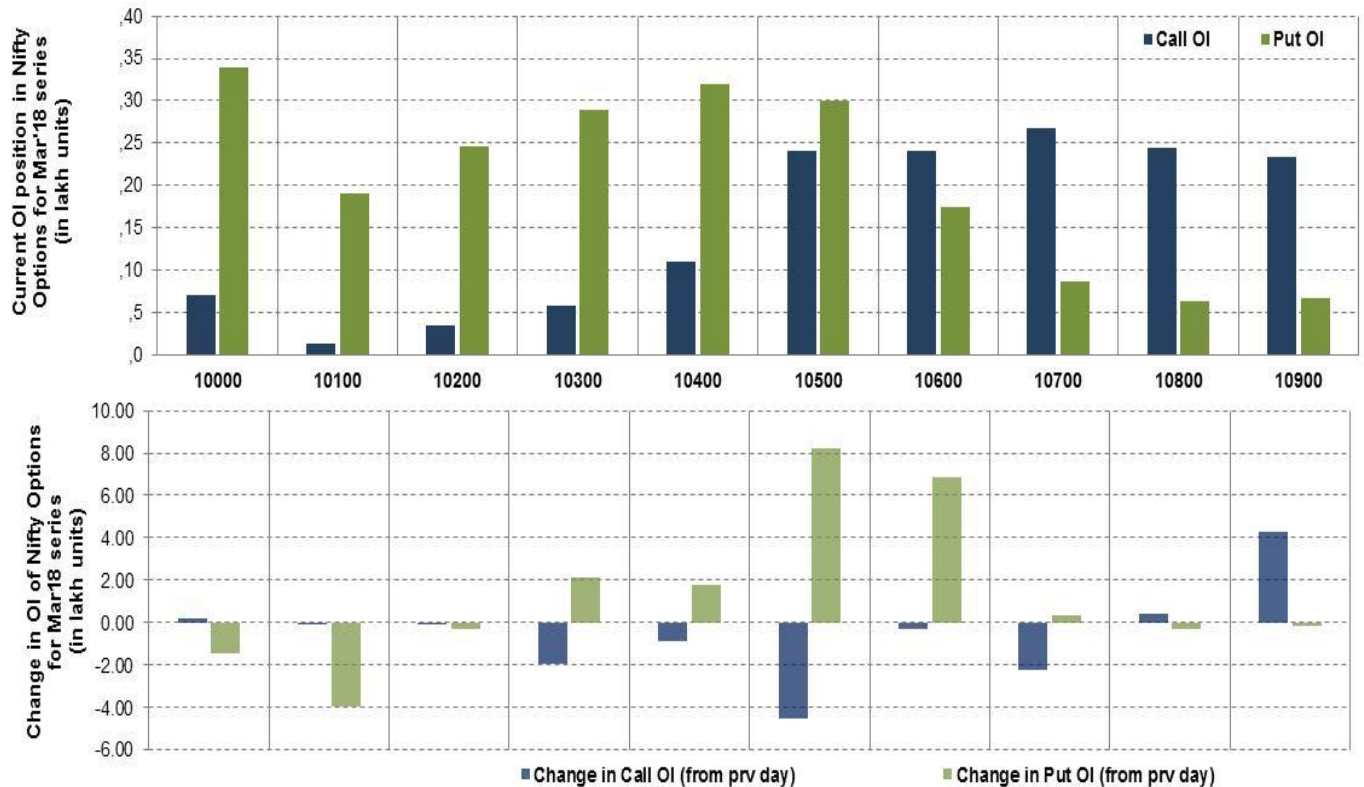
Nifty Futures



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 a reduction of 0.23 million in open interest.
- Among Nifty puts, 10,000 SP from the March month expiry was the most active put with a reduction of 0.15 million open interests.
- The maximum OI outstanding for Calls was at 10,700 SP (2.67mn) and that for Puts was at 10,000 SP (3.39mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 26/02/18

Avg Avg



Nifty Cash prices have settled at 10582.6 up by 0.87% from its previous close. On the upper side it has resistance of 10650 and 10700 levels, while lower side it has support of 10550 and 10500 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
INDIGO	1,898,400	2,292,600	20.76	1338.95	3.48
RCOM	81,536,000	97,244,000	19.27	29.95	7.73
BPCL	9,322,200	10,512,000	12.76	435.60	0.86
MRPL	6,394,500	7,177,500	12.24	121.70	3.66
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
RECLTD	37,878,000	36,000,000	-4.96	146.35	3.98
REPCOHOME	1,136,700	1,061,100	-6.65	567.50	3.29
MOTHERSUMI	19,132,800	16,408,000	-14.24	329.55	2.62
MFSL	3,707,000	2,591,000	-30.11	511.95	2.14
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
ORIENTBANK	13,326,000	21,978,000	64.93	94.65	-11.50
PIDILITIND	953,000	1,172,000	22.98	897.90	-0.34
PVR	511,600	579,200	13.21	1369.80	-0.49
KAJARIACER	1,452,800	1,634,400	12.50	578.00	-0.13
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
HCLTECH	10,303,300	10,195,500	-1.05	950.60	-0.91
SUNPHARMA	57,718,100	56,558,700	-2.01	559.05	-2.63
JUSTDIAL	3,631,600	3,546,200	-2.35	463.85	-0.66
FORTIS	59,472,000	57,078,000	-4.03	160.80	-0.19

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