

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10554	10480	10517	10574	10612	10669	Sell	Buy	Sell
Sensex	34346	34128	34237	34424	34533	34720	Sell	Buy	Sell
Nifty Futures	10564	10482	10523	10581	10622	10681	Sell	Buy	Sell
Bank Nifty	25384	25121	25252	25488	25619	25855	Sell	Buy	Sell
CNX IT	12747	12635	12691	12744	12800	12853	Sell	Buy	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	34346.4	-99.4	-0.3
NIFTY	10554.3	-28.3	-0.3
MIDCAP	16601.1	-83.8	-0.5
SMLCAP	18090.1	-64.0	-0.4
BSEFMC	10579.3	19.5	0.2
AUTO	24859.1	-9.2	0.0
POWER	2234.5	0.0	0.0
REALTY	2465.4	-51.2	-2.0
BSE IT	12399.8	32.0	0.3
BANKEK	28587.5	-414.2	-1.4
OILGAS	15533.1	9.0	0.1
METAL	15360.3	-122.5	-0.8

Currency Futures	Close	Pre. Pts	% Chg
26-Feb-18 EUR-INR	80.31	80.31	0.00
26-Feb-18 USD-INR	65.08	65.00	0.13
26-Feb-18 GBP-INR	90.95	91.41	-0.50
26-Feb-18 JPY-INR	60.88	61.01	-0.20

Advance/ Decline	Adv	Dec	Un Ch.
NSE	513	1042	55
BSE	994	1752	139

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4384	5291	(907)
DII	3609	2563	1047

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity benchmarks ended the Tuesday's trade in red terrain as traders opted to remain on sidelines ahead of Gross Domestic Product (GDP) numbers for December quarter to be released on Wednesday. Despite making an optimistic start markets turned negative and traded choppy throughout the session, as traders remained concerned on report that investments in the domestic capital market through participatory notes (P-notes) plunged to a nearly eight-and-a-half-year low of Rs 1.19 lakh crore in January-end amid stringent norms put in place by regulator SEBI to check misuse. Traders also remained worried on private report stating that inflation is expected to trend higher and though RBI may keep policy rates on hold in 2018-19, there are also increasing chances of a rate hike. Sentiments remained downbeat, as the government categorised around 9,500 non-banking financial companies -- about 80 per cent of the NBFCs in the country -- as high risk prone as they have not complied with a stipulated provision of the anti-money laundering law.

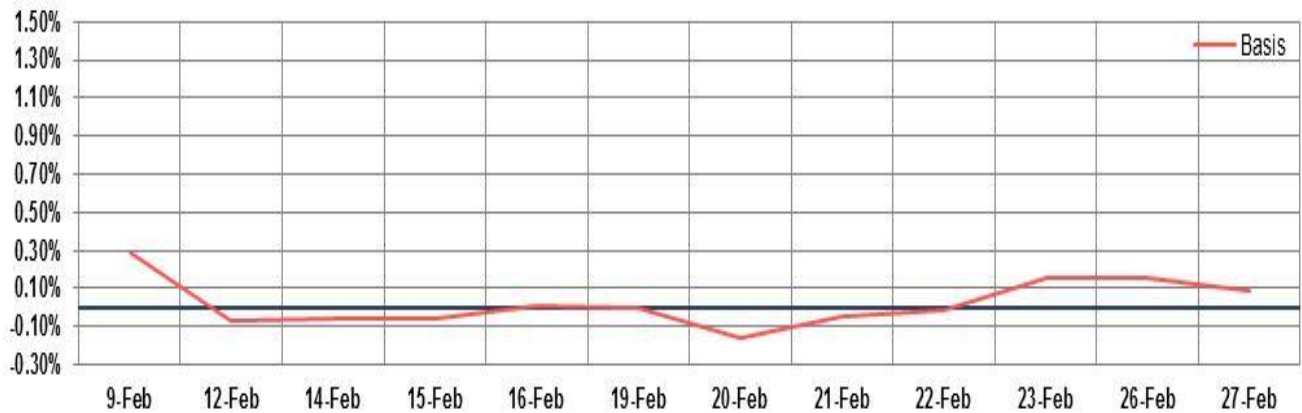
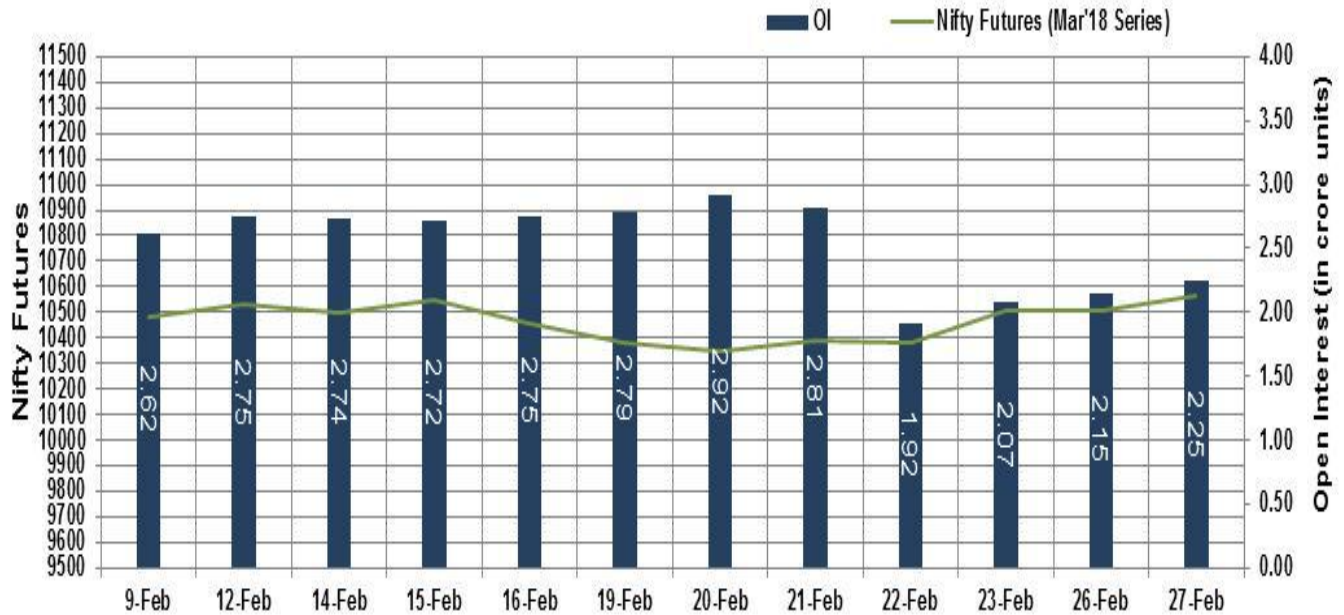
On the global front, European markets were trading mostly in green despite European Commission said that euro zone sentiments fell as expected for the second month in a row in February from a multi-year high as confidence sapped from every sector except services. Asian markets exhibited mixed trend, as investors awaited Congressional testimony later in the day by the new Federal Reserve Chairman Jerome Powell for further insights into the central bank's view on inflation and interest rates.

Market Turnover & FII Derivative Data

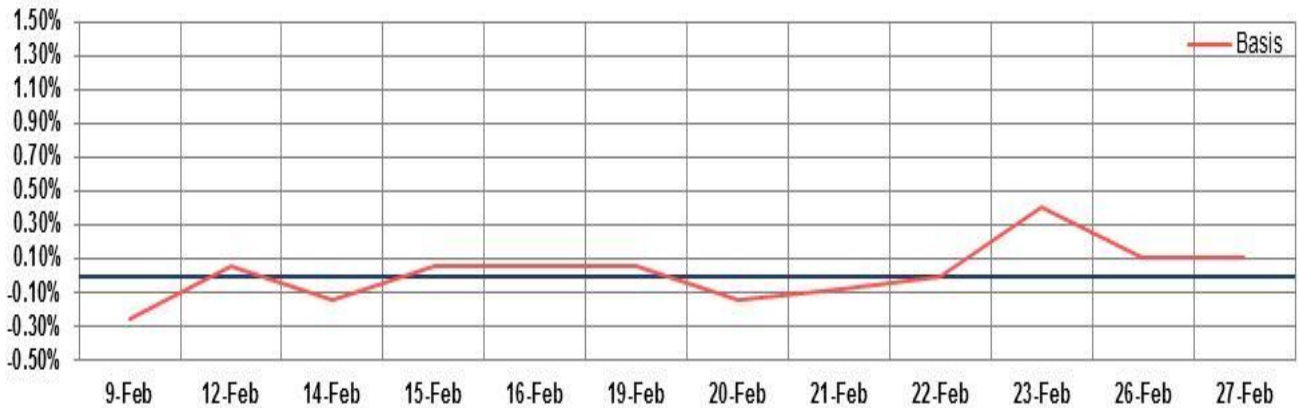
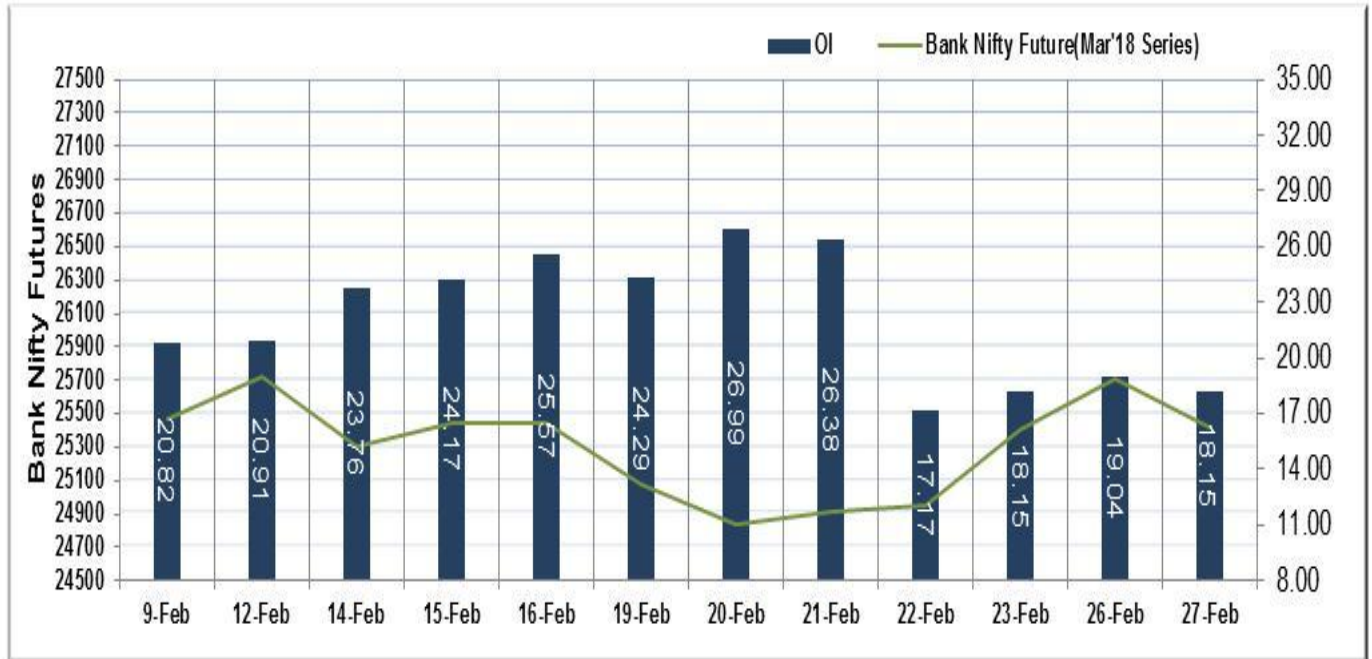
Market TO	Current	Previous	Net%
BSE CASH	3234	3459	(6)
NSE CASH	28194	29176	(3)
NSE FO	555471	429229	29

FII Derivatives	Buy	Sell	Net
Ind. Futures	2208	1424	783
Ind. Options	59753	58736	1016
Stk. Futures	8561	8132	428
Stk. Options	5026	4896	130

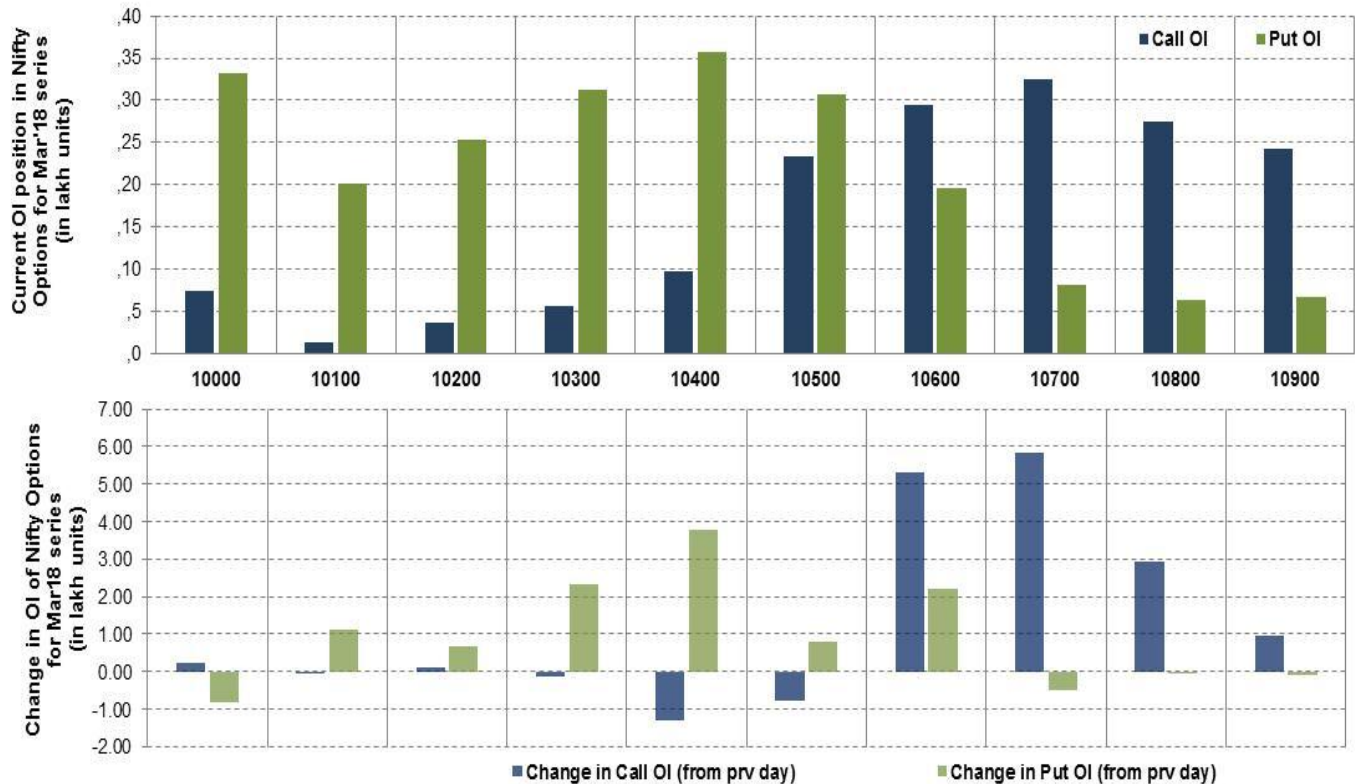
Nifty Futures



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 10,900 SP from the March month expiry was the most active call with an addition of 0.58 million in open interest.
- Among Nifty puts, 10,400 SP from the March month expiry was the most active put with an addition of 0.38 million open interests.
- The maximum OI outstanding for Calls was at 10,900 SP (3.25mn) and that for Puts was at 10,400 SP (3.57mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 27/02/18
 Avg Avg



Nifty Cash prices have settled at 10554.3 down by 0.27% from its previous close. On the upper side it has resistance of 10600 and 10650 levels, while lower side it has support of 10500 and 10450 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
RAMCOCEM	716,800	818,400	14.17	743.65	1.59
CHOLAFIN	433,000	491,000	13.39	1455.80	0.81
KAJARIACER	1,634,400	1,808,000	10.62	578.60	0.10
GODREJCP	1,756,800	1,941,600	10.52	1096.25	2.46
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
PETRONET	14,352,000	13,656,000	-4.85	250.55	2.41
MRPL	7,177,500	6,763,500	-5.77	122.95	1.03
HEXAWARE	5,097,000	4,797,000	-5.89	344.75	0.75
KPIT	12,901,500	11,902,500	-7.74	213.90	2.25
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
PNB	61,360,000	78,628,000	28.14	98.75	-12.34
AMBUJACEM	9,970,000	12,125,000	21.61	252.80	-4.28
PIDILITIND	1,172,000	1,370,000	16.89	891.15	-0.75
CEATLTD	887,600	1,016,050	14.47	1583.25	-2.59
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
CHENNPETRO	2,590,500	2,473,500	-4.52	370.70	-1.36
RCOM	97,244,000	92,288,000	-5.10	28.10	-6.18
TATAELXSI	1,734,400	1,639,200	-5.49	1042.05	-0.98
CENTURYTEX	6,083,550	5,414,750	-10.99	1215.50	-0.54

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