

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10493	10423	10458	10497	10532	10571	Sell	Sell	Sell
Sensex	34184	33961	34073	34188	34299	34414	Sell	Sell	Sell
Nifty Futures	10519	10424	10472	10513	10561	10602	Sell	Sell	Sell
Bank Nifty	25107	24830	24969	25081	25220	25332	Sell	Sell	Sell
CNX IT	12809	12595	12702	12803	12910	13011	Sell	Sell	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	34184.0	-162.4	-0.5
NIFTY	10492.9	-61.5	-0.6
MIDCAP	16562.6	-38.5	-0.2
SMLCAP	18127.9	37.8	0.2
BSEFMC	10506.4	-73.0	-0.7
AUTO	24832.4	-26.7	-0.1
POWER	2223.1	-11.3	-0.5
REALTY	2468.3	2.9	0.1
BSE IT	12505.7	105.9	0.9
BANSEX	28313.9	-273.6	-1.0
OILGAS	15505.8	-27.4	-0.2
METAL	15173.8	-186.5	-1.2

Currency Futures	Close	Pre. Pts	% Chg
26-Feb-18 EUR-INR	79.97	80.31	-0.44
26-Feb-18 USD-INR	65.33	65.08	0.38
26-Feb-18 GBP-INR	90.79	90.95	-0.18
26-Feb-18 JPY-INR	61.04	60.88	0.26

Advance/ Decline	Adv	Dec	Un Ch.
NSE	598	955	57
BSE	1091	1617	161

FII/DII Capital Mkt*	Buy	Sell	Net
FII	8739	10490	(1751)
DII	4791	3194	1597

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Extending their previous session's downfall, Indian equity benchmarks ended the Wednesday's trade in red terrain, with frontline gauges ending with a cut of around half a percent, declining below their crucial 10,500 (Nifty) and 34,200 (Sensex) levels. Markets made pessimistic start and traded in red terrain throughout the session, as traders remained on sidelines ahead of December quarter GDP data to be announced later in the day. Sentiments also remained downbeat with report that the collection of Goods and Services Tax (GST) slipped marginally to Rs 86,318 crore in January 2018 (received in January/February up to February 25, 2018), from Rs 86,703 crore in December 2017. Markets extended losses, as growth in India's factory activity slowed to a four-month low in February as new orders eased and weighed on output after manufacturers raised prices at the fastest pace in a year. The Nikkei Manufacturing Purchasing Managers' Index (PMI) fell to 52.1 in February from January's 52.4.

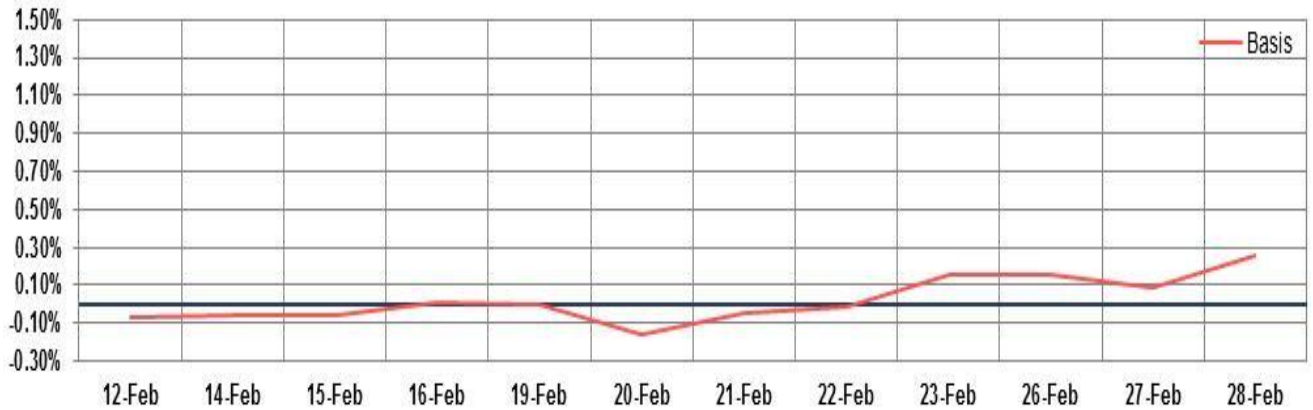
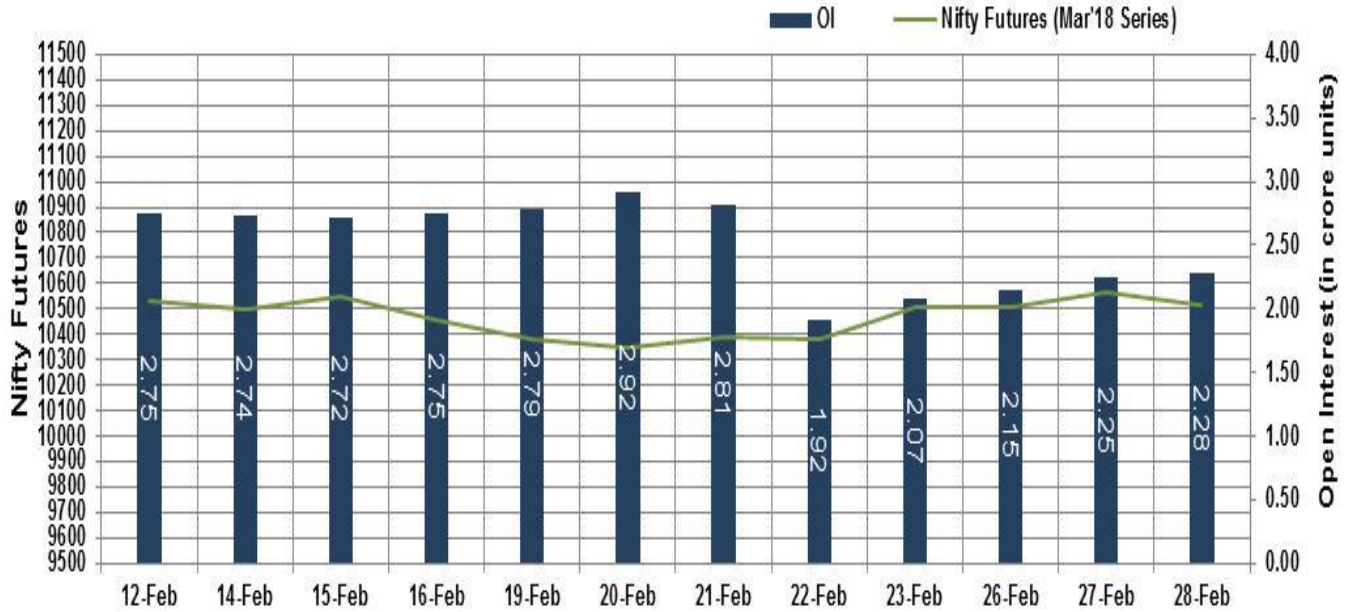
Markets made an attempt to pare losses and recovery was seen in second half of the session, but it proved short-lived and selling in dying hour of trade dragged markets lower. Sentiments remained dampened on report that the fiscal deficit for the April-January period stood at Rs 6.77 lakh crore. That is 113.7% of FY18 target, which means Modi government may not do any extra spending in the remaining two months of the year.

Market Turnover & FII Derivative Data

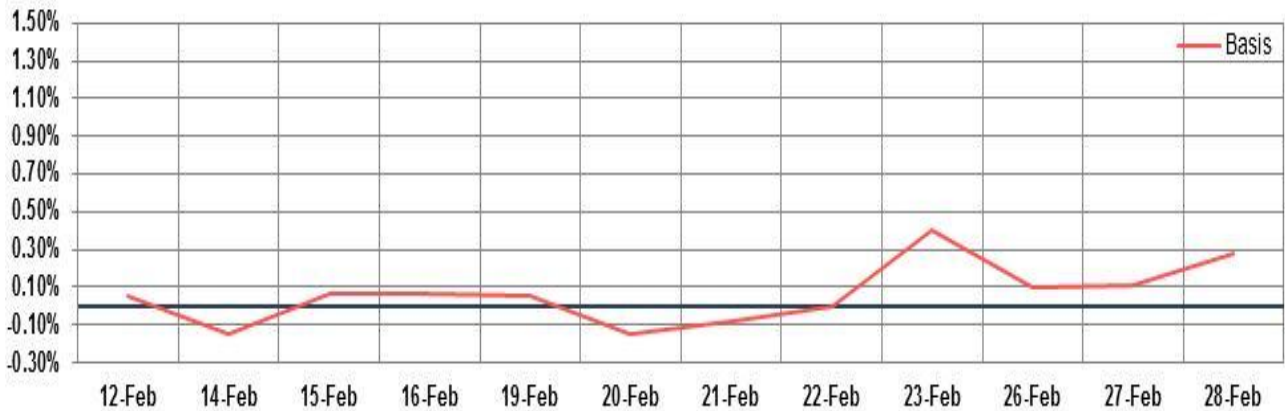
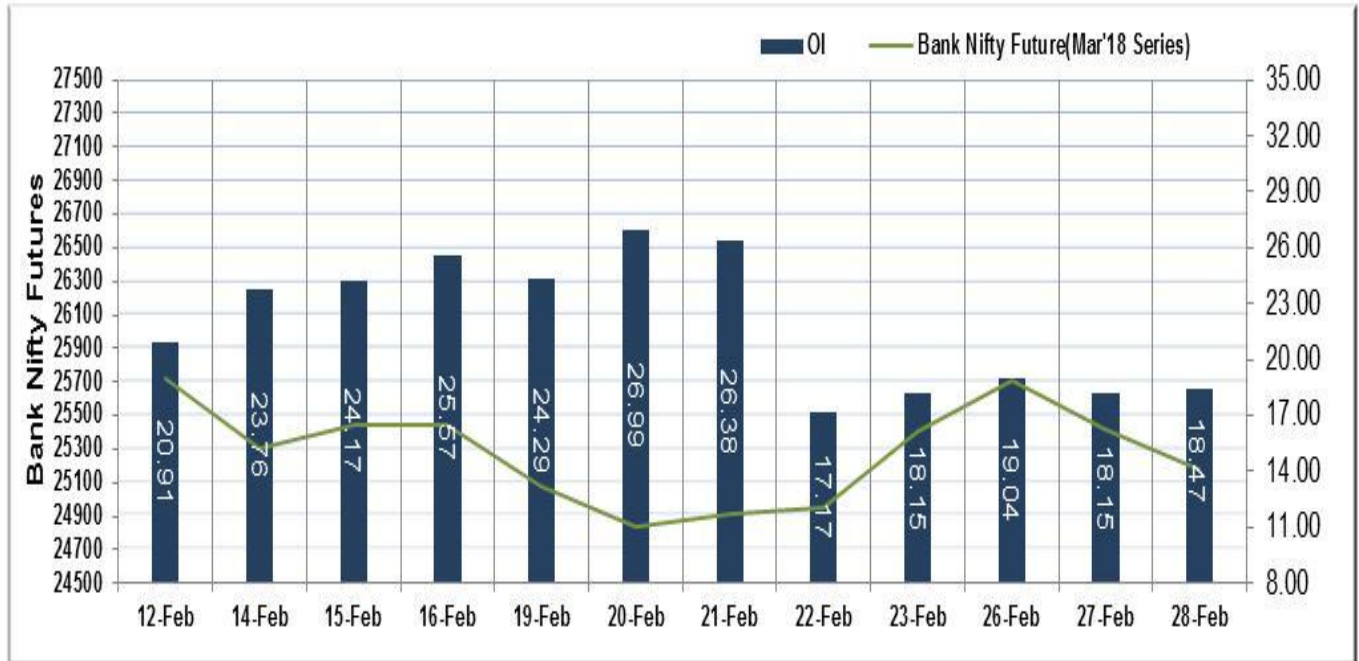
Market TO	Current	Previous	Net%
BSE CASH	3276	3234	1
NSE CASH	35921	28194	27
NSE FO	778710	555471	40

FII Derivatives	Buy	Sell	Net
Ind. Futures	2063	2416	(353)
Ind. Options	80279	79089	1190
Stk. Futures	9952	9589	363
Stk. Options	5126	5063	63

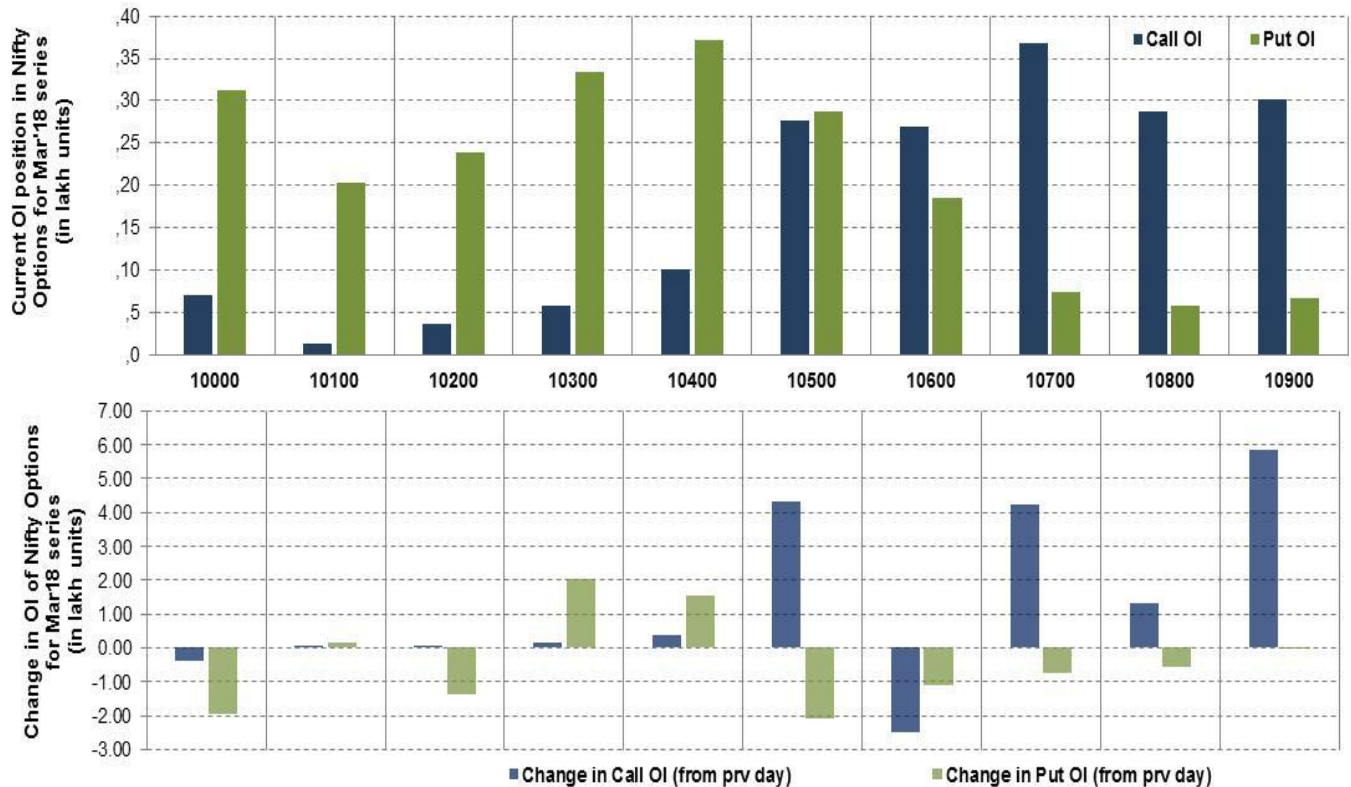
Nifty Futures



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 0.42 million in open interest.
- Among Nifty puts, 10,400 SP from the March month expiry was the most active put with an addition of 0.15 million open interests.
- The maximum OI outstanding for Calls was at 10,700 SP (3.68mn) and that for Puts was at 10,400 SP (3.72mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 28/02/18
Avg Avg



Nifty Cash prices have settled at 10492.85 down by 0.58% from its previous close. On the upper side it has resistance of 10550 and 10600 levels, while lower side it has support of 10400 and 10350 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
APOLLOTYRE	11,508,000	13,392,000	16.37	275.80	3.63
RELIANCE	41,310,000	47,386,000	14.71	955.60	0.26
BERGEPAIN	1,196,800	1,344,200	12.32	250.05	0.81
BHARATFORG	6,391,200	7,106,400	11.19	794.15	2.55
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
ANDHRABANK	23,030,000	22,130,000	-3.91	46.35	2.32
SIEMENS	881,500	814,000	-7.66	1173.00	0.37
PIDILITIND	1,370,000	1,258,000	-8.18	900.70	1.07
ORIENTBANK	17,802,000	15,876,000	-10.82	100.90	4.45
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
CUMMINSIND	564,000	667,800	18.40	800.95	-1.43
PETRONET	13,656,000	15,873,000	16.23	247.75	-1.12
BAJAJ-AUTO	1,847,750	2,105,750	13.96	3037.45	-0.46
BANKINDIA	19,884,000	22,656,000	13.94	116.85	-1.39
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
MANAPPURAM	24,972,000	24,720,000	-1.01	108.35	-0.69
MARICO	4,472,000	4,425,200	-1.05	309.80	-1.23
UBL	693,700	685,300	-1.21	1065.00	-0.51
MGL	1,022,400	1,001,400	-2.05	1046.05	-0.66

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