

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10094	9982	10038	10131	10187	10281	Sell	Sell	Sell
Sensex	32923	32599	32761	33018	33180	33438	Sell	Sell	Sell
Nifty Futures	10123	10020	10071	10154	10205	10288	Sell	Sell	Sell
Bank Nifty	24245	23939	24092	24340	24493	24741	Sell	Sell	Sell
CNX IT	12421	12180	12301	12513	12634	12846	Sell	Sell	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	32923.1	-252.9	-0.8
NIFTY	10094.3	-100.9	-1.0
MIDCAP	15963.0	-256.1	-1.6
SMLCAP	17228.4	-348.1	-2.0
BSEFMC	10233.8	-64.6	-0.6
AUTO	24029.6	-178.3	-0.7
POWER	2127.0	-12.6	-0.6
REALTY	2312.2	-71.7	-3.0
BSE IT	12074.2	-243.6	-2.0
BANSEX	27308.8	-301.5	-1.1
OILGAS	14741.2	-254.7	-1.7
METAL	13550.3	-368.4	-2.7

Currency Futures	Close	Pre. Pts	% Chg
26-Feb-18 EUR-INR	80.14	80.14	0.01
26-Feb-18 USD-INR	65.23	65.01	0.35
26-Feb-18 GBP-INR	91.41	90.75	0.72
26-Feb-18 JPY-INR	61.48	61.52	-0.07

Advance/ Decline	Adv	Dec	Un Ch.
NSE	199	1346	31
BSE	514	2235	162

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4288	3996	292
DII	3967	4158	(192)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Extending their southward journey for fourth straight session, Indian equity benchmarks ended the Monday's trade in red terrain with frontline gauges declining below their crucial 10,100 (Nifty) and 33,000 (Sensex) levels, as negative global cues on the prospect of global trade wars and caution ahead of the US Federal Reserve's meet on March 20-21, kept denting traders' sentiments. After making a cautious start, markets never looked confident and extended their southward journey to end at day's low. Traders reacted negatively on report that India's October-December current account deficit sharply widened from a year earlier on higher imports. The October-December current account deficit widened to 2.0% of gross domestic product, or \$13.5 billion, compared with 1.4%, or \$8.0 billion, in the same period a year ago. Traders also remained on sidelines ahead of an informal World Trade Organization (WTO) ministerial meeting to be held in New Delhi on March 19-20, where Representatives from 50 countries will be participating. The 50 nations will engage in free and frank discussions on global trade to explore the options for resolving various issues and re-invigorating the WTO.

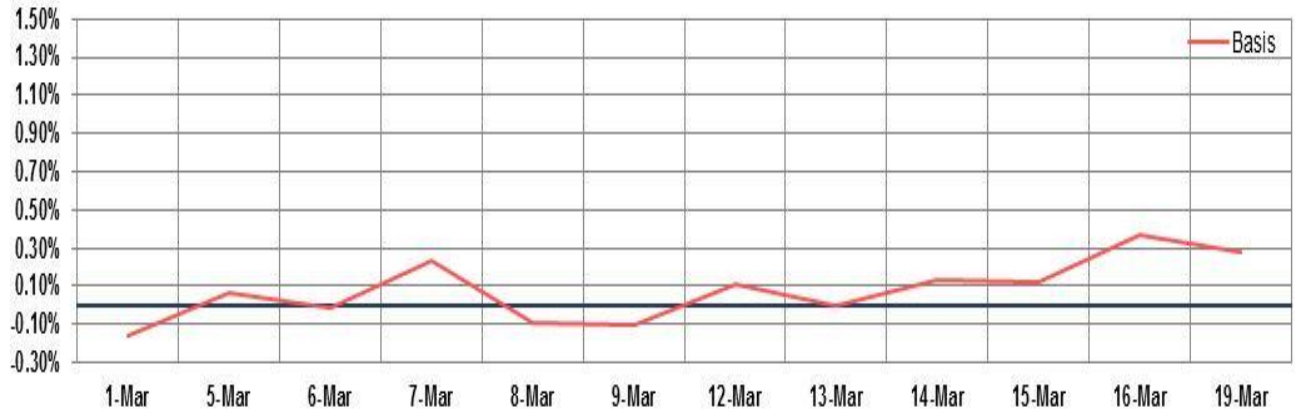
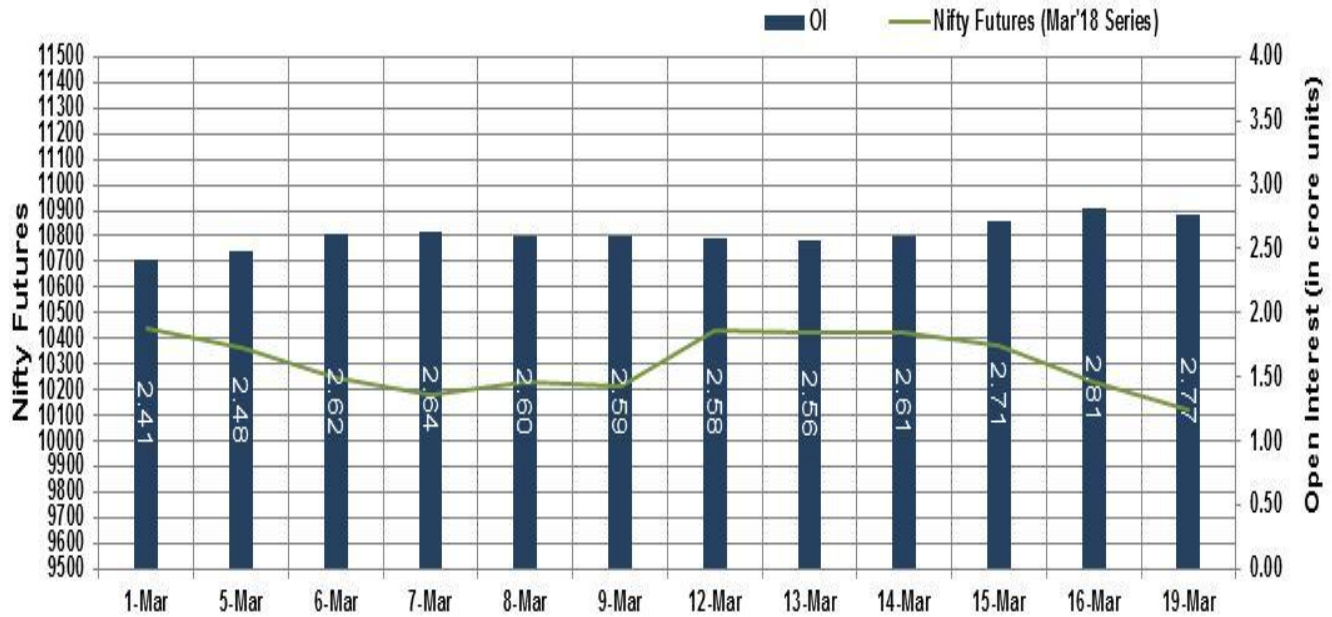
Weak opening in European markets too dampened sentiments, as investors looked ahead to a trading week in which the Federal Reserve is likely to hike interest rates. German Finance Minister Olaf Scholz said he is seriously concerned about a trade stand-off with the United States. Asian markets exhibited mixed trend on Monday. China's home prices rose in the fewest cities in five months in February, as the government's almost two-year campaign to curb property speculation started to bite.

Market Turnover & FII Derivative Data

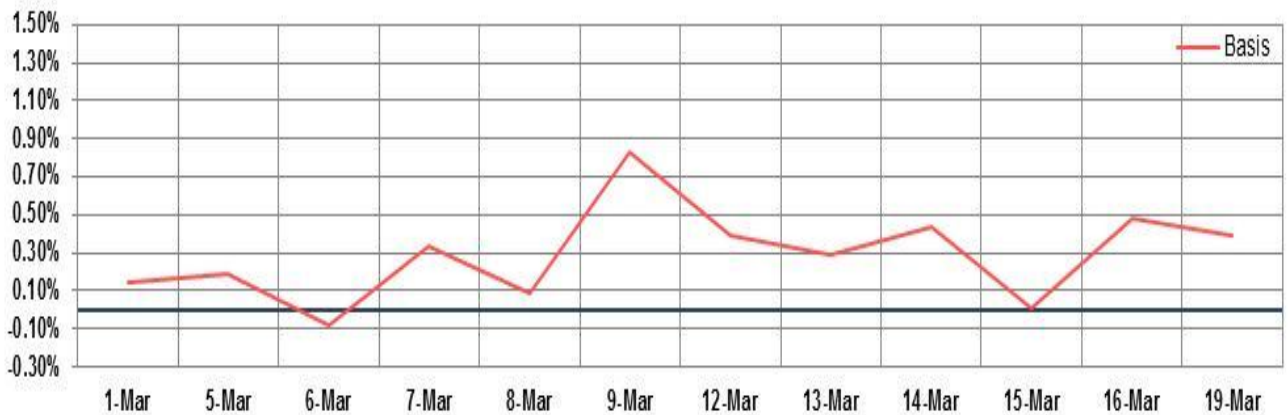
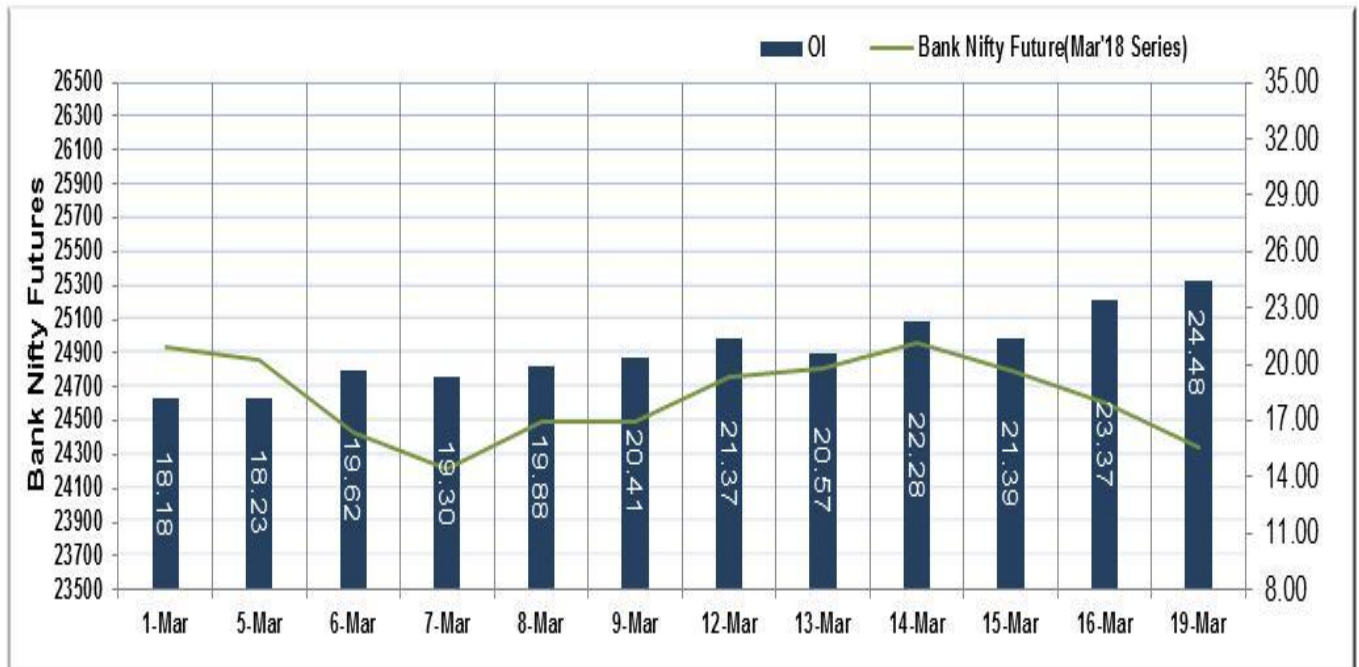
Market TO	Current	Previous	Net%
BSE CASH	3232	3684	(12)
NSE CASH	27706	41937	(34)
NSE FO	625236	588936	6

FII Derivatives	Buy	Sell	Net
Ind. Futures	3035	3066	(31)
Ind. Options	75763	76162	(400)
Stk. Futures	8257	8580	(324)
Stk. Options	6121	6211	(90)

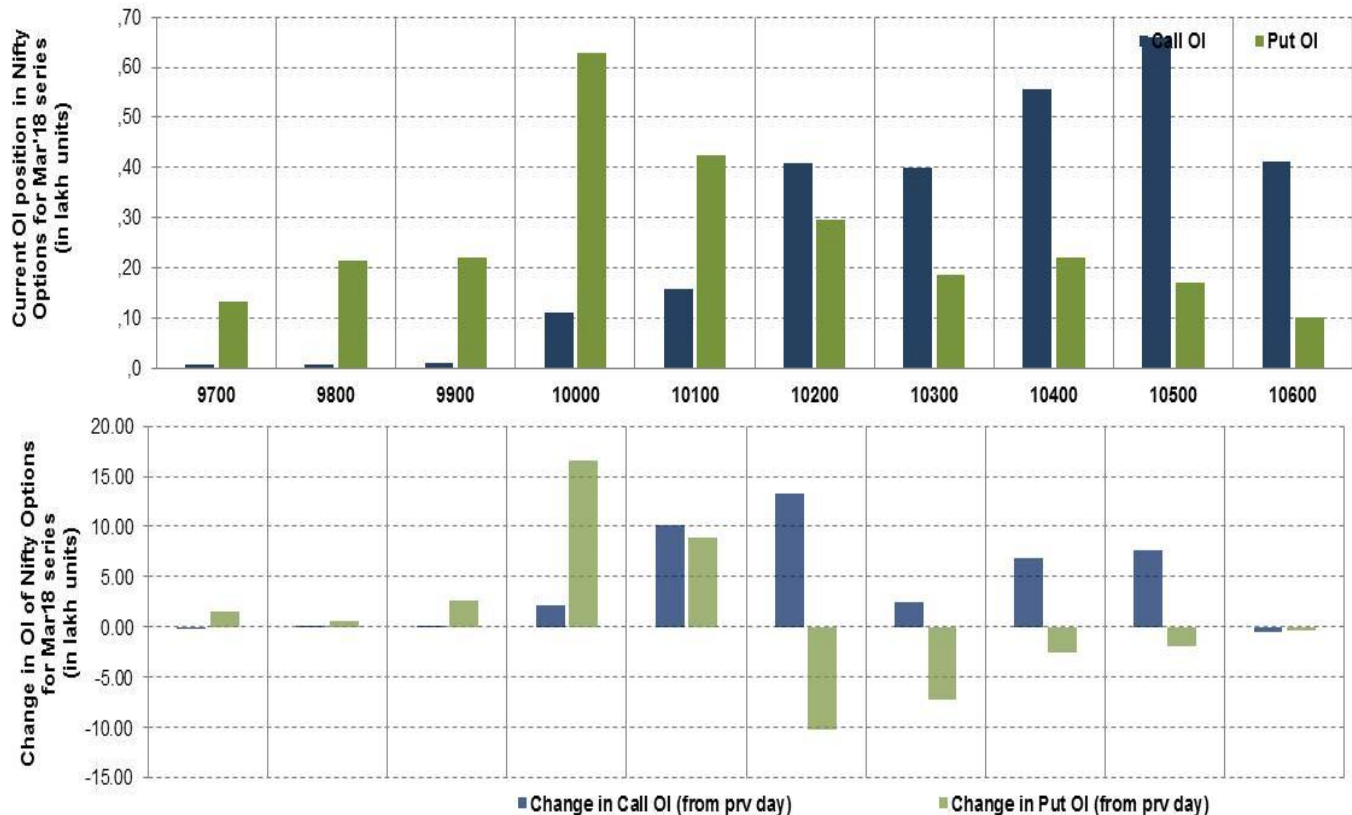
Nifty Futures



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 10,500 SP from the March month expiry was the most active call with an addition of 0.77 million in open interest.
- Among Nifty puts, 10,000 SP from the March month expiry was the most active put with an addition of 1.66 million open interests.
- The maximum OI outstanding for Calls was at 10,500 SP (6.60mn) and that for Puts was at 10,000 SP (6.29mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 19/03/18
Avg Avg



Nifty Cash prices have settled at 10094.25 down by 0.99% from its previous close. On the upper side it has resistance of 10150 and 10200 levels, while lower side it has support of 10000 and 9950 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
SRF	480,500	518,500	7.91	1882.80	0.17
ADANIENIT	18,496,000	18,532,000	0.19	161.05	0.06
-	-	-	-	-	-
-	-	-	-	-	-
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
SUNTV	4,139,000	3,945,000	-4.69	906.00	0.20
POWERGRID	23720000	22604000	-4.7	194.65	0.70
NATIONALUM	42216000	39608000	-6.18	67.50	1.66
MARICO	5,158,400	4,817,800	-6.60	303.35	0.26
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
AMBUJACEM	13,292,500	15,352,500	15.50	231.85	-1.82
BPCL	9,426,600	10,486,800	11.25	431.00	-3.56
BALRAMCHIN	14,294,000	15,732,500	10.06	82.20	-5.30
ORIENTBANK	12,894,000	14,130,000	9.59	95.30	-5.97
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
ENGINERSIN	9,667,000	8,921,500	-7.71	158.25	-0.35
CANFINHOME	5,390,000	4,926,250	-8.60	531.95	-2.04
SAIL	103,968,000	92,784,000	-10.76	69.20	-5.27
IDBI	46,280,000	41,250,000	-10.87	73.85	-6.99

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