

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10540	10457	10498	10527	10568	10597	Buy	Buy	Sell
Sensex	34300	34019	34160	34256	34396	34492	Buy	Buy	Sell
Nifty Futures	10543	10451	10497	10528	10575	10606	Buy	Buy	Sell
Bank Nifty	25702	25376	25539	25648	25811	25921	Buy	Buy	Sell
CNX IT	12423	12267	12345	12469	12546	12670	Sell	Sell	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	34300.4	294.7	0.87
NIFTY	10539.7	84.8	0.81
MIDCAP	16852.4	217.5	1.31
SMLCAP	18463.3	290.4	1.60
BSEFMC	10589.2	62.04	0.59
AUTO	25310.7	266.5	1.06
POWER	2273.6	41.8	1.87
REALTY	2517.9	42.9	1.73
BSE IT	12064.4	-52.4	-0.47
BANSEX	29080.0	197.6	0.68
OILGAS	15637.8	95.9	0.62
METAL	15253.4	152.8	1.01

Currency Futures	Close	Pre. Pts	% Chg
26-Feb-18 EUR-INR	79.09	79.12	-0.04
26-Feb-18 USD-INR	64.43	64.52	-0.15
26-Feb-18 GBP-INR	89.32	89.64	-0.39
26-Feb-18 JPY-INR	59.31	59.18	0.25

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1261	299	27
BSE	2033	770	174

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4345	5159	(814)
DII	3942	2599	1343

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity benchmarks traded on a firm note throughout the day and ended with gains of around eight tenth of a percent as global equities bounced back. The market breadth was in favour of advances with four stocks advancing against each declining one. The equity benchmarks made a gap-up opening and traded in fine fettle in early deals as sentiments were up-beat after Finance minister Arun Jaitley expressed confidence over comfortable revenue collection in 2018-19, seeking to remove doubts about any likely slippage in fiscal deficit from the revised target of 3.3% of GDP ahead of the general elections in 2019. RBI Governor Urjit Patel said that stock market bubble should not lead to a very major problem while stressing the need for regulators to be cognizant of the risks going forward. He also said transmission of RBI decisions by banks have improved now, partly aided by demonetization. Patel said monetary policy decisions need to be forward-looking and cannot be taken on the basis of day-to-day inflation rates. He also said the GDP growth rate is showing an upward trend.

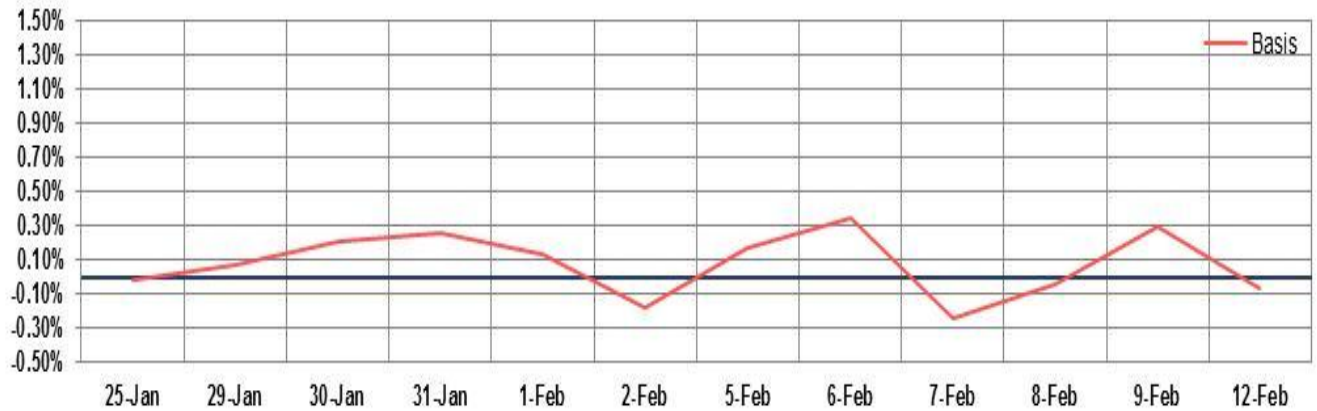
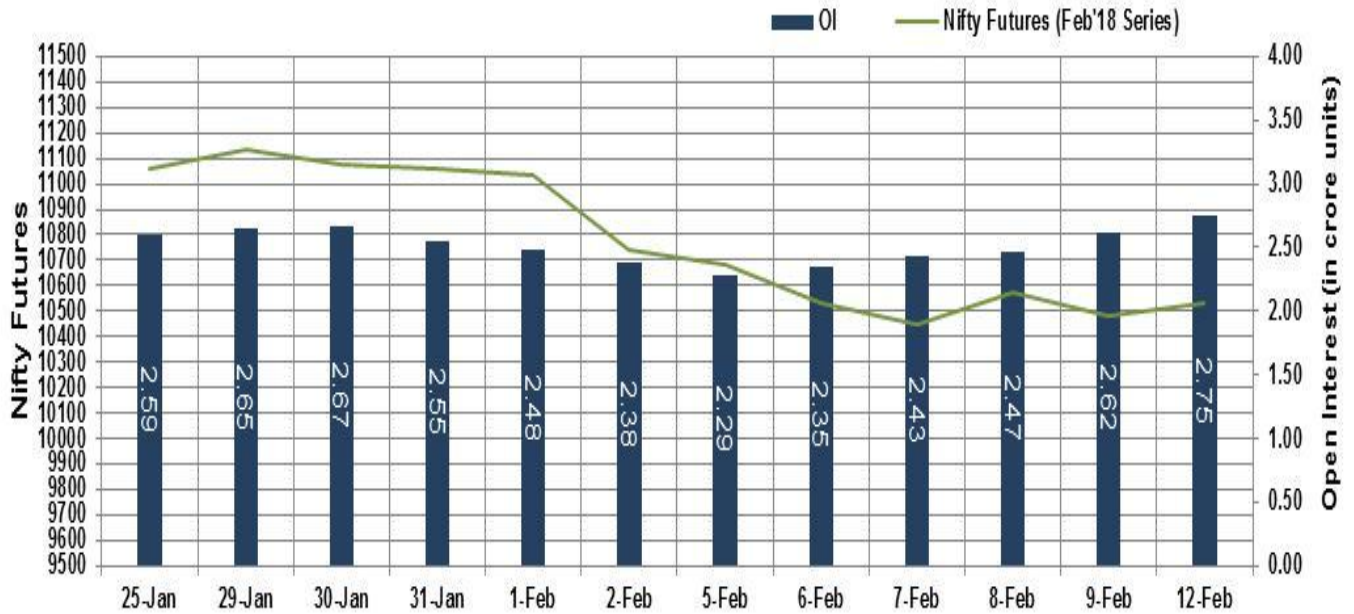
Some support also came with report that India's external debt has remained within manageable limits as indicated by the external debt indicators, and the country is not among the world's top debtors. India's external debt stock stood at \$495.7 billion at quarter ending September 2017.

Market Turnover & FII Derivative Data

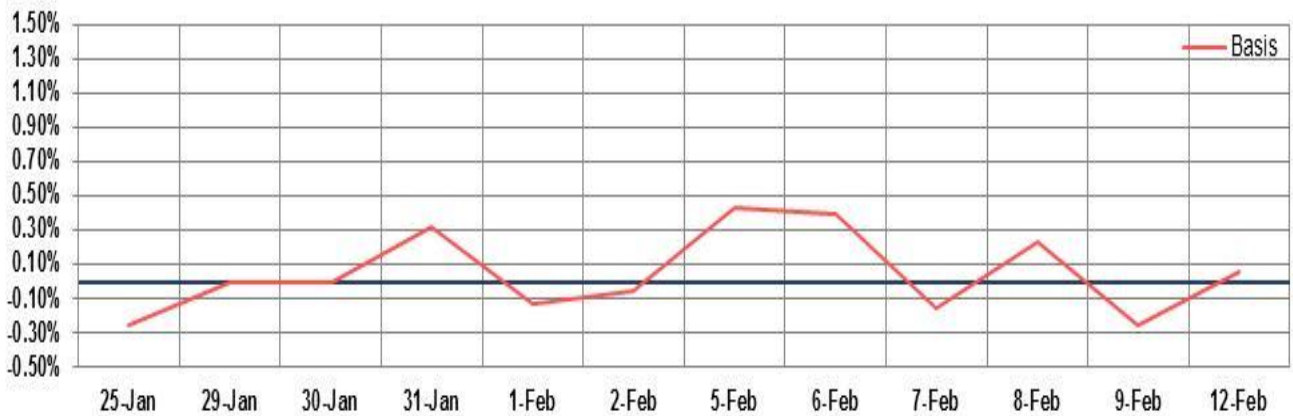
Market TO	Current	Previous	Net%
BSE CASH	4718	4044	17
NSE CASH	30902	31583	(2)
NSE FO	441659	528103	(16)

FII Derivatives	Buy	Sell	Net
Ind. Futures	1338	2819	(1481)
Ind. Options	47883	48643	(760)
Stk. Futures	9272	9234	38
Stk. Options	8346	8343	3

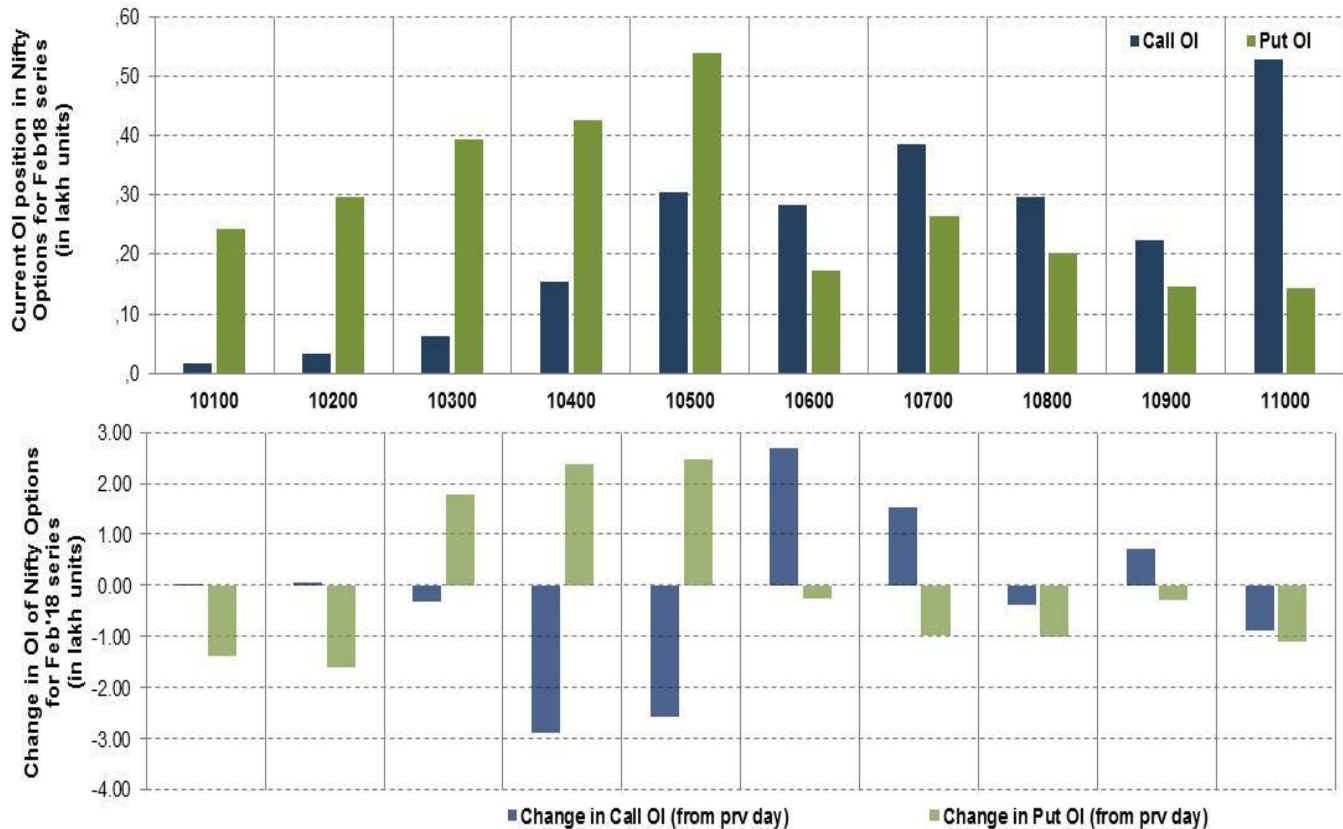
Nifty Futures



Bank Nifty Futures



Nifty Options

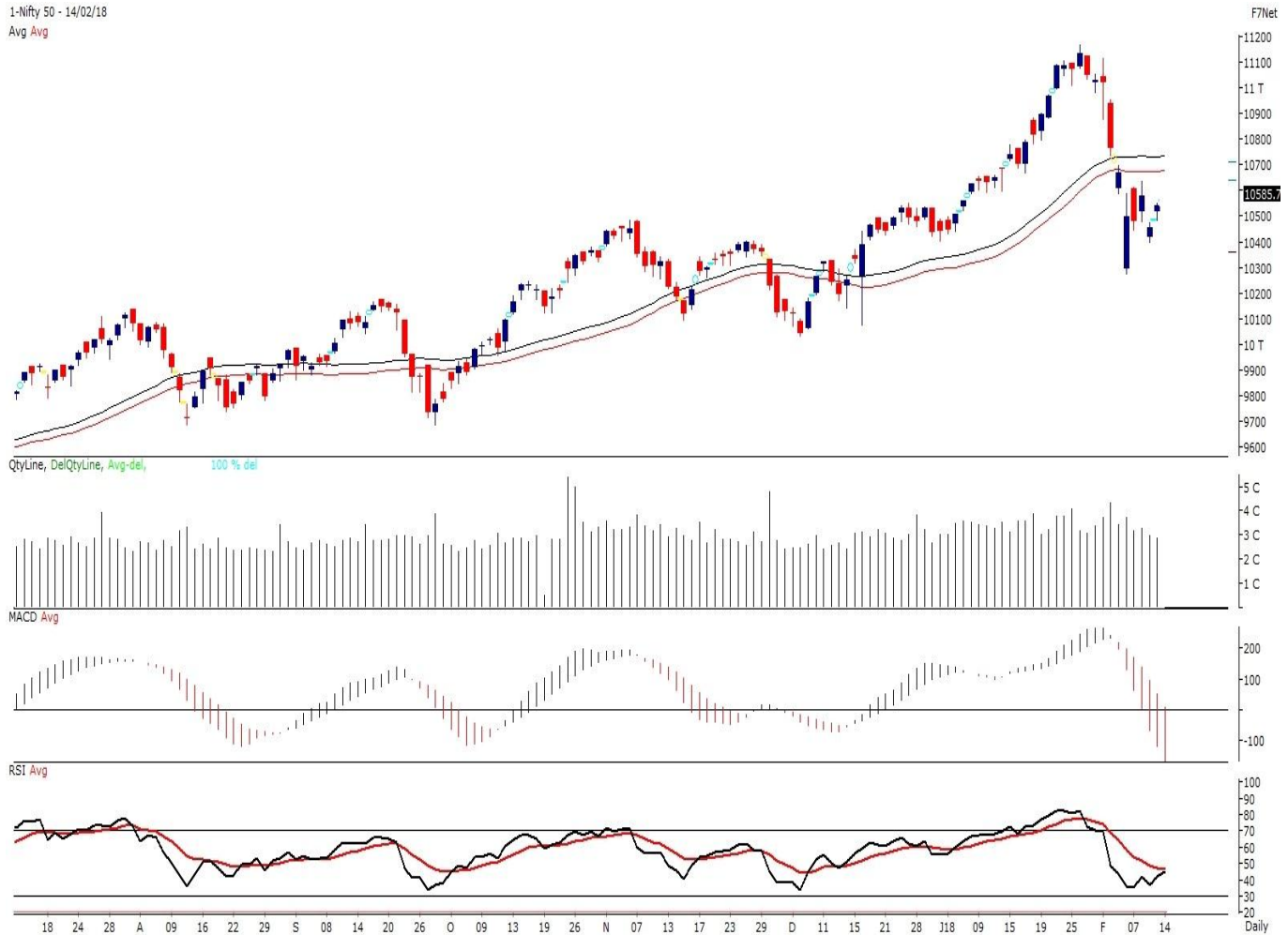


Note – Change in OI of Nifty Options refers to change from previous trading day
 Source-NSE, SIHL Derivatives Research (Institutional Equities)

- Among Nifty calls 11,000 SP from the Feb month expiry was the most active call with a reduction of 0.08 million in open interest.
- Among Nifty puts, 10,500 SP from the Feb month expiry was the most active put with an addition of 0.24 million open interests.
- The maximum OI outstanding for Calls was at 11,000 SP (5.28mn) and that for Puts was at 10,500 SP (5.39)

Nifty Technical & Indices Levels

1-Nifty 50 - 14/02/18
Avg Avg



Nifty Cash prices have settled at 10539.75 down by 0.81% from its previous close. On the upper side it has resistance of 10600 and 10650 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
NESTLEIND	211,100	288,000	36.43	7177.00	2.43
CHOLAFIN	647,000	798,000	23.34	1360.00	3.03
AMARAJABAT	1,514,800	1,783,600	17.74	848.00	6.00
BANKBARODA	51,136,000	59,768,000	16.88	169.70	8.19
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
PCJEWELLER	8,991,000	8,749,500	-2.69	386.00	4.04
CEATLTD	1,345,400	1,306,200	-2.91	1608.00	3.74
DIVISLAB	2,116,800	2,025,600	-4.31	1042.85	2.37
BALRAMCHIN	21,136,500	20,149,500	-4.67	121.55	0.41
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
SBIN	59,124,000	70,902,000	19.92	290.00	-2.34
BPCL	8,391,600	10,047,600	19.73	452.20	-3.24
HEXAWARE	3,828,000	4,560,000	19.12	326.95	-4.06
MUTHOOTFIN	2,395,500	2,770,500	15.65	408.15	-1.15
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
KSCL	3,832,500	3,799,500	-0.86	479.50	-0.27
STAR	4,354,800	4,308,600	-1.06	741.00	-0.11
KPIT	14,179,500	13,896,000	-2.00	216.00	-0.16
-	-	-	-	-	-

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