

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10546	10451	10498	10558	10605	10665	Buy	Buy	Sell
Sensex	34297	33990	34144	34340	34493	34689	Buy	Buy	Sell
Nifty Futures	10551	10437	10494	10562	10619	10687	Buy	Buy	Sell
Bank Nifty	25424	25125	25275	25445	25595	25765	Buy	Buy	Sell
CNX IT	12457	12348	12402	12493	12547	12638	Sell	Sell	Sell

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	34297.4	141.5	0.41
NIFTY	10545.5	44.6	0.42
MIDCAP	16803.2	-78.24	-0.46
SMLCAP	18258.2	-234.5	-1.27
BSEFMC	10598.1	34.76	0.33
AUTO	25187.8	-45.92	-0.18
POWER	2245.6	-12.68	-0.56
REALTY	2501.4	-21.47	-0.85
BSE IT	12090.4	52.82	0.44
BANKEK	28732.4	123.3	0.43
OILGAS	15733.7	149.6	0.96
METAL	15366.9	110.0	0.72

Currency Futures	Close	Pre. Pts	% Chg
26-Feb-18 EUR-INR	79.87	79.30	0.69
26-Feb-18 USD-INR	63.99	64.20	-0.32
26-Feb-18 GBP-INR	89.92	88.95	1.05
26-Feb-18 JPY-INR	60.02	59.77	0.43

Advance/ Decline	Adv	Dec	Un Ch.
NSE	480	1312	62
BSE	908	1923	130

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4272	4512	(240)
DII	3024	2975	50

\*NOTE: - FII AND DII data figure is provisional

## Market Commentary

Thursday turned out to be a fabulous day of trade for Indian equity benchmarks, with frontline gauges settling just shy of their crucial 10,550 (Nifty) and 34,300 (Sensex) levels. Markets after an optimistic start gained momentum and traded jubilantly on private report that the RBI's revised framework for quicker and time-bound resolution of stressed assets is a long-term positive for banks. The report stated that the new framework has the potential to bring about a big change in the approach of banks to monitor their exposures and resolution of NPAs. Markets managed to reconquer their psychological 10,600 (Nifty) and 34,500 (Sensex) levels in noon deals after India's inflation on wholesale level softened for the second consecutive month in January 2018. Wholesale price inflation (WPI) stood at 2.84 percent (provisional) in January as against 3.58 percent (provisional) for the previous month and 4.26 percent during the corresponding month of the previous year. Build up inflation rate in the financial year so far was 2.30 percent compared to a build up rate of 4.55 percent in the corresponding period of the previous year.

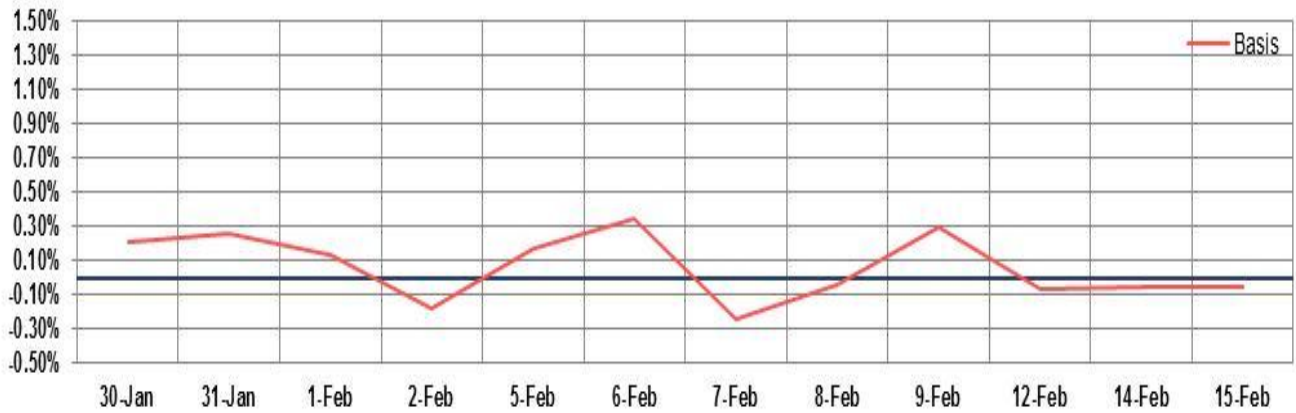
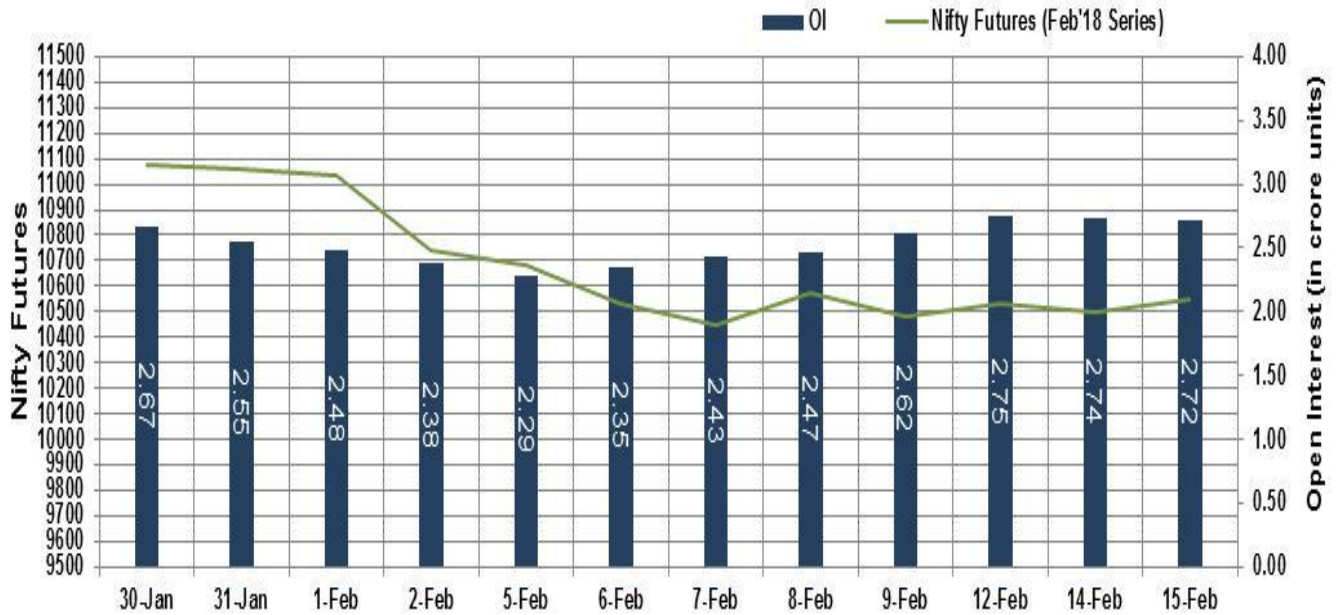
Firm opening in European counters too aided sentiments, as investors appeared to take stronger-than-anticipated US inflation data in their stride. Asian markets ended mostly in green, led by around one and a half percent gain in Japanese Nikkei despite the country's core machinery orders tumbled in December at the fastest pace in more than three years.

## Market Turnover & FII Derivative Data

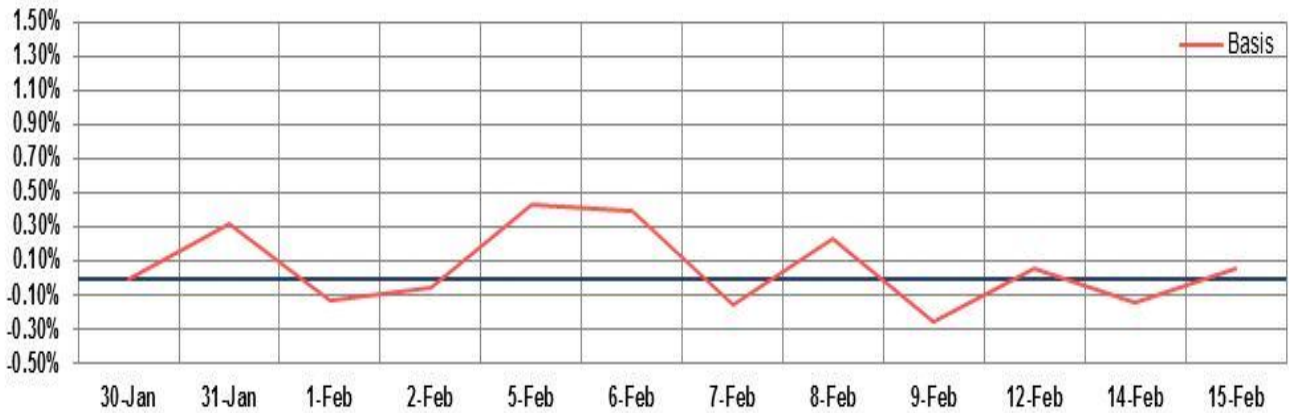
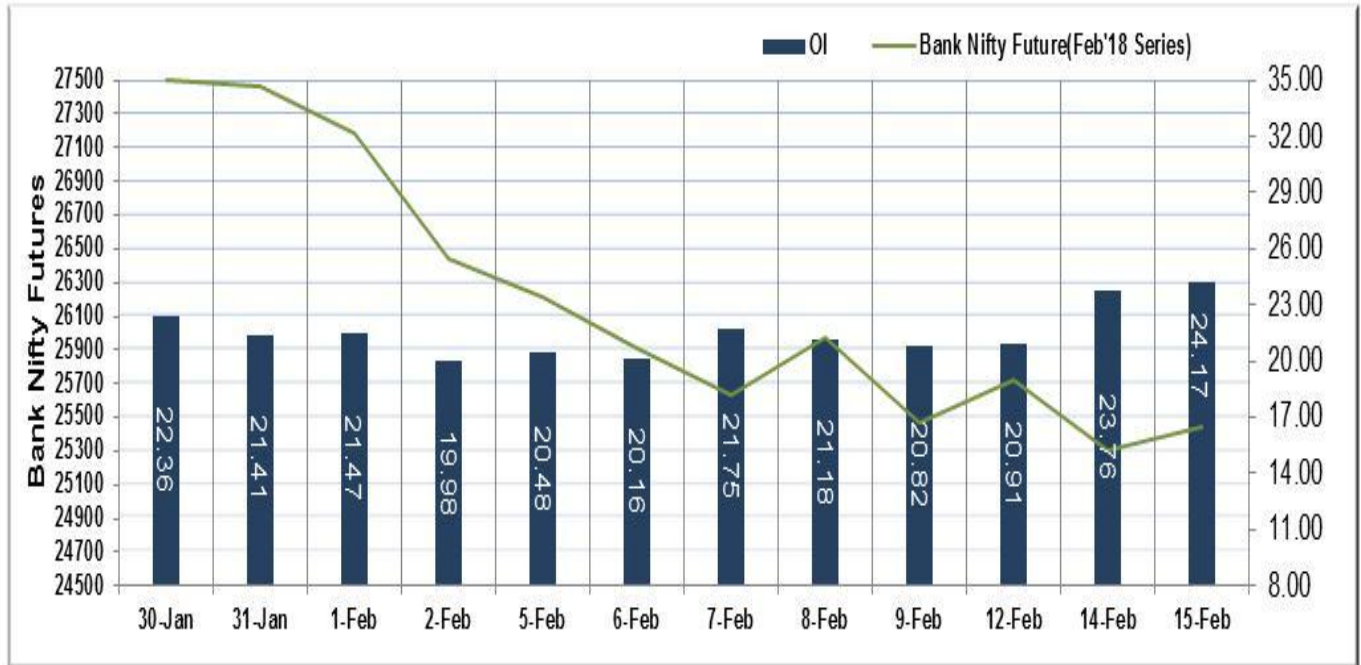
Market TO	Current	Previous	Net%
BSE CASH	3995	4615	(13)
NSE CASH	31825	34739	(8)
NSE FO	1498474	710779	111

FII Derivatives	Buy	Sell	Net
Ind. Futures	2627	2091	537
Ind. Options	132260	129005	3255
Stk. Futures	11905	11357	548
Stk. Options	9551	9418	133

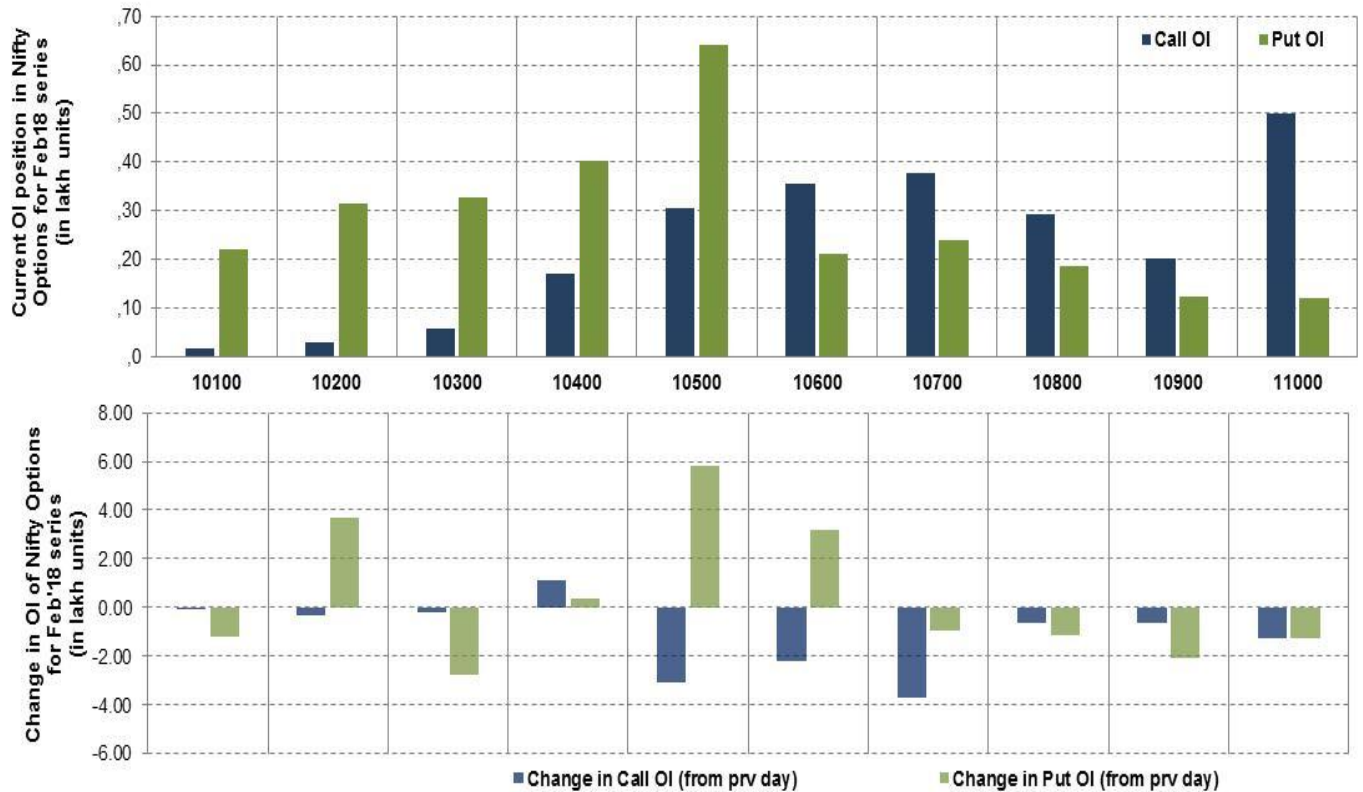
# Nifty Futures



## 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 0.13 million in open interest.
- Among Nifty puts, 10,500 SP from the Feb month expiry was the most active put with an addition of 0.58 million open interests.
- The maximum OI outstanding for Calls was at 11,000 SP (4.99mn) and that for Puts was at 10,500 SP (6.42)

## Nifty Technical & Indices Levels

1-Nifty 50 - 16/02/18  
Avg Avg



Nifty Cash prices have settled at 10545.5 up by 0.42% 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
APOLLOHOSP	807,000	985,500	22.12	1210.15	2.69
PVR	516,000	548,000	6.20	1408.30	0.06
RAMCOCEM	784,800	817,600	4.18	736.70	0.53
INFRATEL	11,403,600	11,843,900	3.86	330.50	1.01
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
BATAINDIA	2,733,500	2,459,600	-10.02	720.00	0.31
ORIENTBANK	18,222,000	16,278,000	-10.67	105.25	1.45
BANKINDIA	23,136,000	20,478,000	-11.49	133.60	0.45
CEATLTD	1,212,400	1,056,650	-12.85	1649.70	1.83
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
PNB	50,504,000	56,760,000	12.39	128.65	-12.00
REPCOHOME	1,096,200	1,165,500	6.32	554.50	-7.97
DCBBANK	5,683,500	6,012,000	5.78	166.45	-3.92
VOLTAS	2,502,000	2,615,000	4.52	585.35	-2.81
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
ESCORTS	3,573,900	3,232,900	-9.54	876.40	-1.61
RCOM	93,716,000	84,196,000	-10.16	27.95	-5.73
YESBANK	43,790,250	39,016,250	-10.90	320.35	-0.26
CANFINHOME	5,065,000	4,176,250	-17.55	515.40	-0.86

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