

Daily Derivatives & Market Report

CONTENTS

Page No.	Particulars
2	Market Summary
3	Nifty Futures – Derivatives Snap
4	Bank Nifty Futures – Derivatives Snap
5	Activity in Nifty Options
6	What do Nifty Technical suggest
7	Derivative Analysis
8	Disclaimer

Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10359	10266	10312	10370	10417	10475	Sell	Sell	Sell
Sensex	33747	33431	33589	33811	33970	34192	Sell	Sell	Sell
Nifty Futures	10366	10285	10325	10360	10400	10435	Sell	Sell	Sell
Bank Nifty	24819	24600	24709	24791	24901	24982	Sell	Sell	Sell
CNX IT	12858	12604	12731	12811	12938	13018	Sell	Sell	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	33746.8	-300.2	-0.9
NIFTY	10358.9	-99.5	-1.0
MIDCAP	16304.4	-156.9	-1.0
SMLCAP	17888.2	-196.7	-1.1
BSEFMC	10384.3	-130.7	-1.2
AUTO	24434.2	-385.2	-1.6
POWER	2195.6	-17.0	-0.8
REALTY	2432.0	-17.5	-0.7
BSE IT	12486.3	46.4	0.4
BANKEK	27953.0	-119.2	-0.4
OILGAS	15239.6	-281.5	-1.8
METAL	14534.3	-495.8	-3.3

Currency Futures	Close	Pre. Pts	% Chg
26-Feb-18 EUR-INR	80.46	79.78	0.84
26-Feb-18 USD-INR	65.28	65.37	-0.13
26-Feb-18 GBP-INR	90.30	89.90	0.44
26-Feb-18 JPY-INR	61.85	61.27	0.95

Advance/ Decline	Adv	Dec	Un Ch.
NSE	314	1250	60
BSE	701	2041	173

FII/DII Capital Mkt*	Buy	Sell	Net
FII	6115	6482	(367)
DII	3160	3314	(154)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Monday turned-out to be a disappointing day of trade for Indian equity benchmarks, where frontline gauges lost around a percentage point to end below their crucial 33,800 (Sensex) and 10,400 (Nifty) levels. After making a pessimistic start, domestic gauges traded in red terrain throughout the day, as traders remained concerned with US President Donald Trump's statement that he would impose tariffs on imports of steel and aluminium products, in a move he said would protect US industry. Sentiments remained dampened with report that activity in India's service industries contracted in February for the first time since November as rising price pressures led to a decline in new businesses orders. The seasonally adjusted Nikkei India Services Business Activity Index fell from 51.7 in January to 47.8 in February, its lowest level since August.

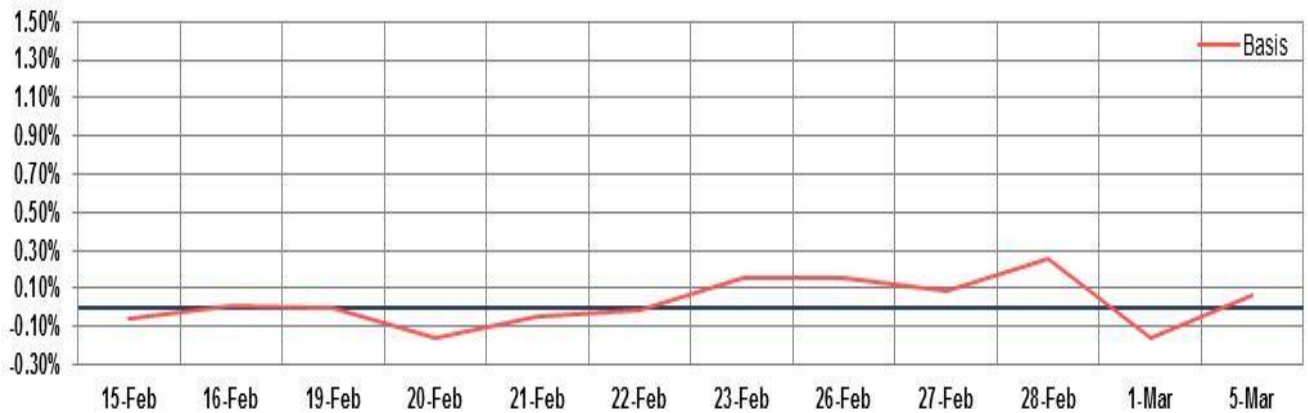
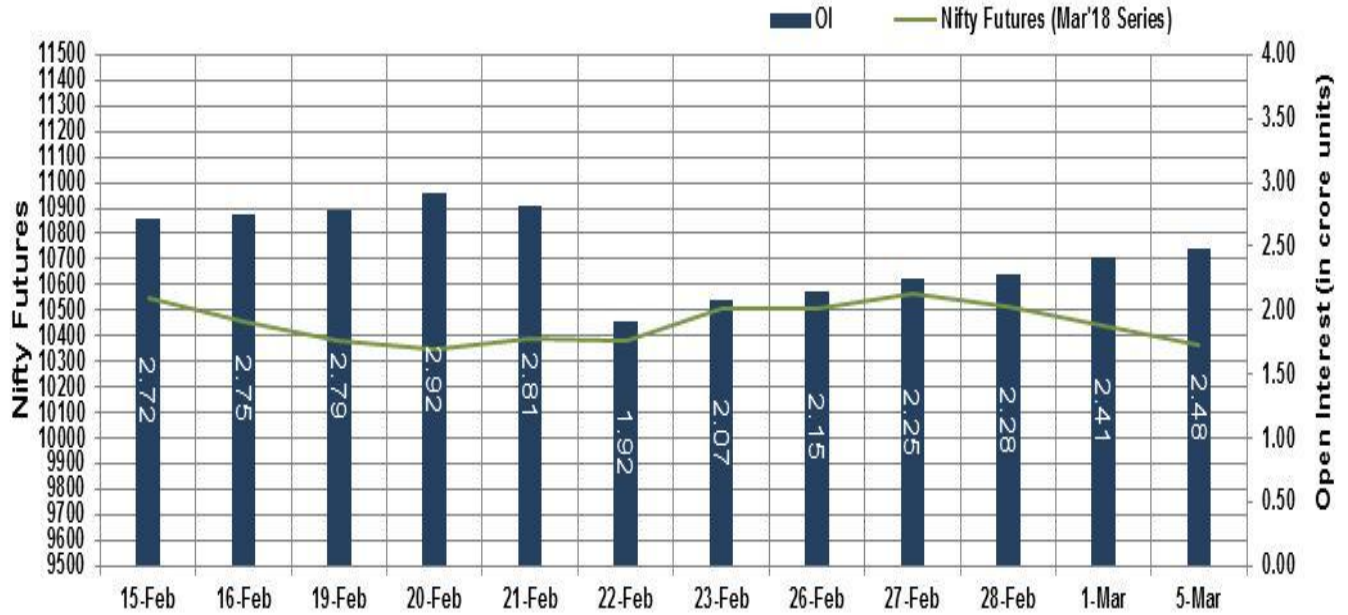
On the global front, European markets were trading in green in early deals, as traders took encouragement with report that British businesses grew at the fastest rate in more than two years in the three months to February, despite uncertainty about Britain's prospects as it prepares to leave the European Union. Asian markets ended mostly in red as sentiments got hurt on report that that growth in China's services sector softened slightly in February but remained robust, prompting companies to hire more workers for the 18th month in a row.

Market Turnover & FII Derivative Data

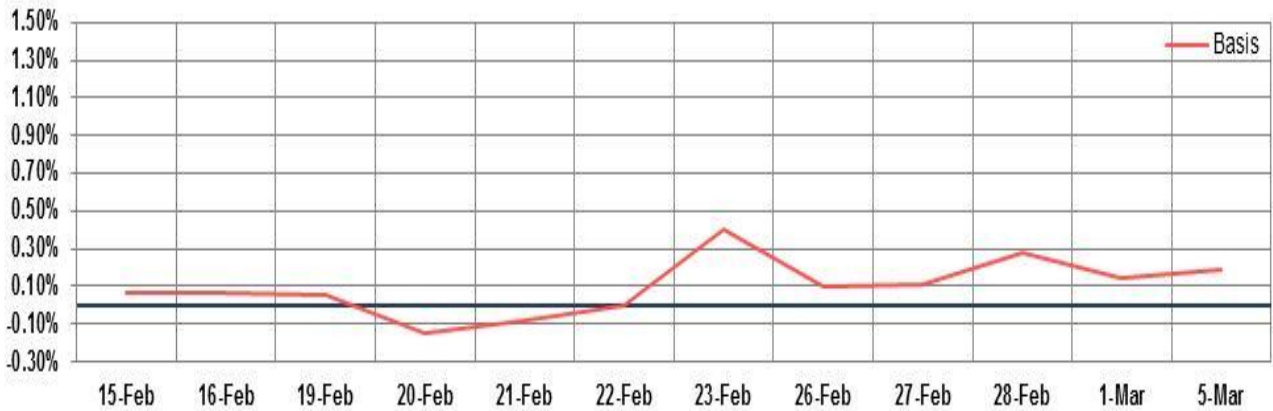
Market TO	Current	Previous	Net%
BSE CASH	4036	3926	3
NSE CASH	28519	27986	2
NSE FO	477533	1318649	(64)

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

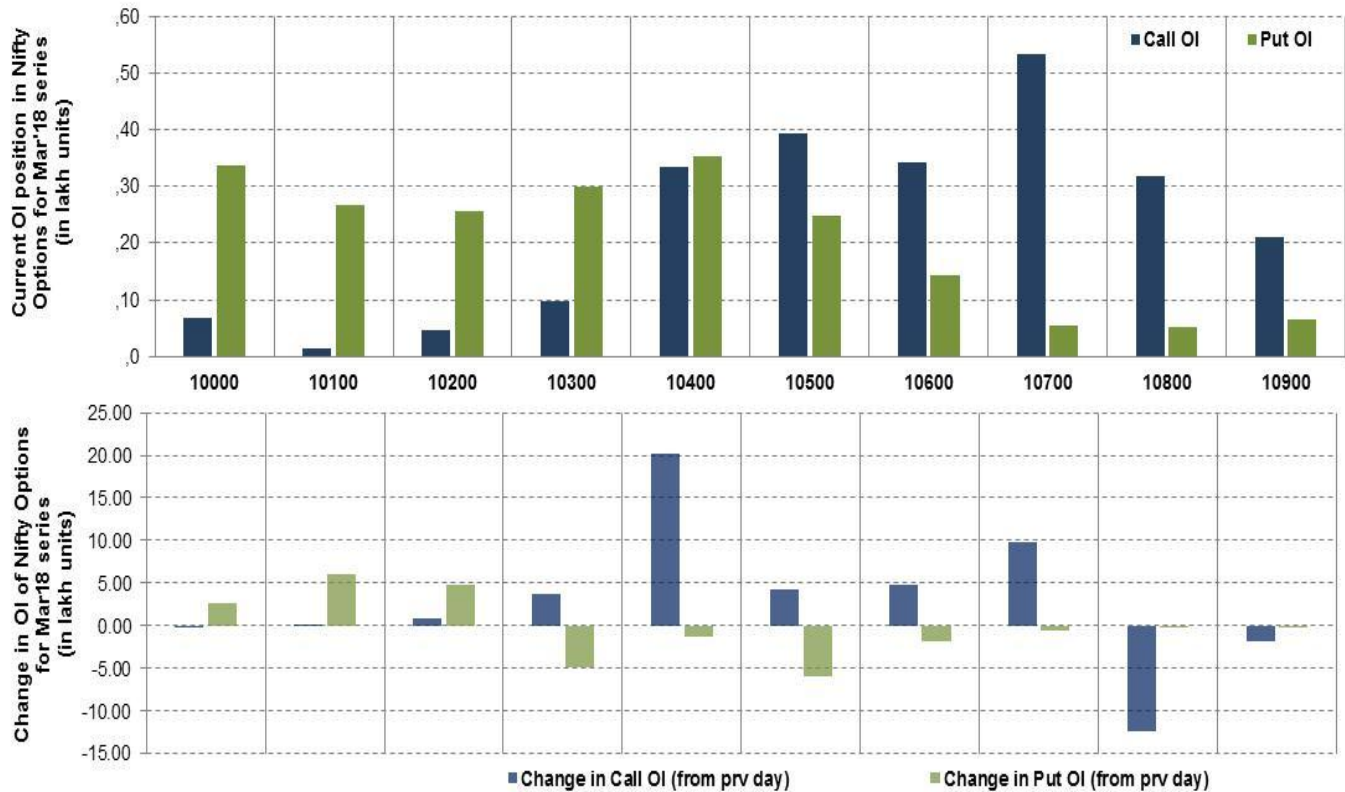
Nifty Futures



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 0.97 million in open interest.
- Among Nifty puts, 10,400 SP from the March month expiry was the most active put with a reduction of 0.14 million open interests.
- The maximum OI outstanding for Calls was at 10,700 SP (5.32mn) and that for Puts was at 10,400 SP (3.54mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 05/03/18
Avg Avg



Nifty Cash prices have settled at 10358.85 down by 0.95% from its previous close. On the upper side it has resistance of 10400 and 10450 levels, while lower side it has support of 10300 and 10250 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
MINDTREE	1,910,400	2,106,000	10.24	848.65	4.65
BEML	2,002,200	2,177,700	8.77	1359.35	9.65
TECHM	11,070,000	11,499,600	3.88	630.85	2.69
SBIN	72,021,000	73,959,000	2.69	263.95	0.19
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
GLENMARK	6,634,800	6,194,700	-6.63	553.30	1.60
VOLTAS	3,095,000	2,866,000	-7.40	625.10	1.03
NIITTECH	1,512,000	1,360,500	-10.02	880.95	0.95
IDBI	65,690,000	56,620,000	-13.81	84.80	5.02
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
INDIANB	4,170,000	4,662,000	11.80	307.00	-3.35
IOC	14,298,000	15,945,000	11.52	376.25	-0.27
PEL	1,800,524	1,944,880	8.02	2446.25	-4.36
CANBK	11,622,400	12,540,800	7.90	281.75	-3.38
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
CASTROLIND	12,955,600	12,563,600	-3.03	200.90	-0.40
IGL	5,722,750	5,445,000	-4.85	305.80	-0.42
MRPL	6,993,000	6,606,000	-5.53	113.60	-3.93
GODREJIND	2,298,000	2,167,500	-5.68	545.00	-0.47

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