

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10243	10096	10169	10220	10293	10344	Buy	Sell	Sell
Sensex	33352	32874	33113	33276	33515	33679	Buy	Sell	Sell
Nifty Futures	10243	10104	10174	10225	10295	10346	Buy	Sell	Sell
Bank Nifty	24478	23868	24173	24354	24659	24840	Buy	Sell	Sell
CNX IT	12682	12554	12618	12710	12774	12867	Buy	Sell	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	33351.6	318.5	1.0
NIFTY	10242.7	88.5	0.9
MIDCAP	16043.6	89.1	0.6
SMLCAP	17357.4	86.9	0.5
BSEFMC	10264.6	-21.4	-0.2
AUTO	24280.2	220.7	0.9
POWER	2149.4	18.8	0.9
REALTY	2390.0	38.2	1.6
BSE IT	12335.1	32.1	0.3
BANKEK	27559.5	389.4	1.4
OILGAS	15106.4	68.1	0.5
METAL	14274.5	-65.0	-0.5

Currency Futures	Close	Pre. Pts	% Chg
26-Feb-18 EUR-INR	80.81	80.89	-0.10
26-Feb-18 USD-INR	65.26	65.04	0.34
26-Feb-18 GBP-INR	90.58	90.22	0.40
26-Feb-18 JPY-INR	61.55	61.65	-0.16

Advance/ Decline	Adv	Dec	Un Ch.
NSE	741	804	69
BSE	1202	1511	153

FII/DII Capital Mkt*	Buy	Sell	Net
FII	5254	5618	(365)
DII	3951	3275	675

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity benchmarks ended the Thursday's trade in green terrain with frontline gauges recapturing their crucial 33,300 (Sensex) and 10,200 (Nifty) levels, as traders opted to buy beaten down but fundamentally strong stock after six days of continuous drubbing. After making an optimistic start, markets almost pared all of their initial gains, as the Congress' victory over the ruling BJP in Rajasthan local body polls and the Telugu Desam Party's decision to pull out two of its ministers in the central government kept the underlying sentiment somewhat cautious. Markets started gaining momentum in noon deals as traders took encouragement with Niti Aayog vice chairman Rajiv Kumar's statement that the country's economy, which had witnessed slow growth due to decline in private investment and other factors, is on the rise again. He added that the employment should get due attention and that job creation would contribute to GDP growth as well. Some support also came from report that the Indian government reiterated its pitch for a sovereign rating upgrade to Fitch, citing strong macro-economic fundamentals. Fitch has a BBB-, the lowest investment grade sovereign rating on India, with a stable outlook.

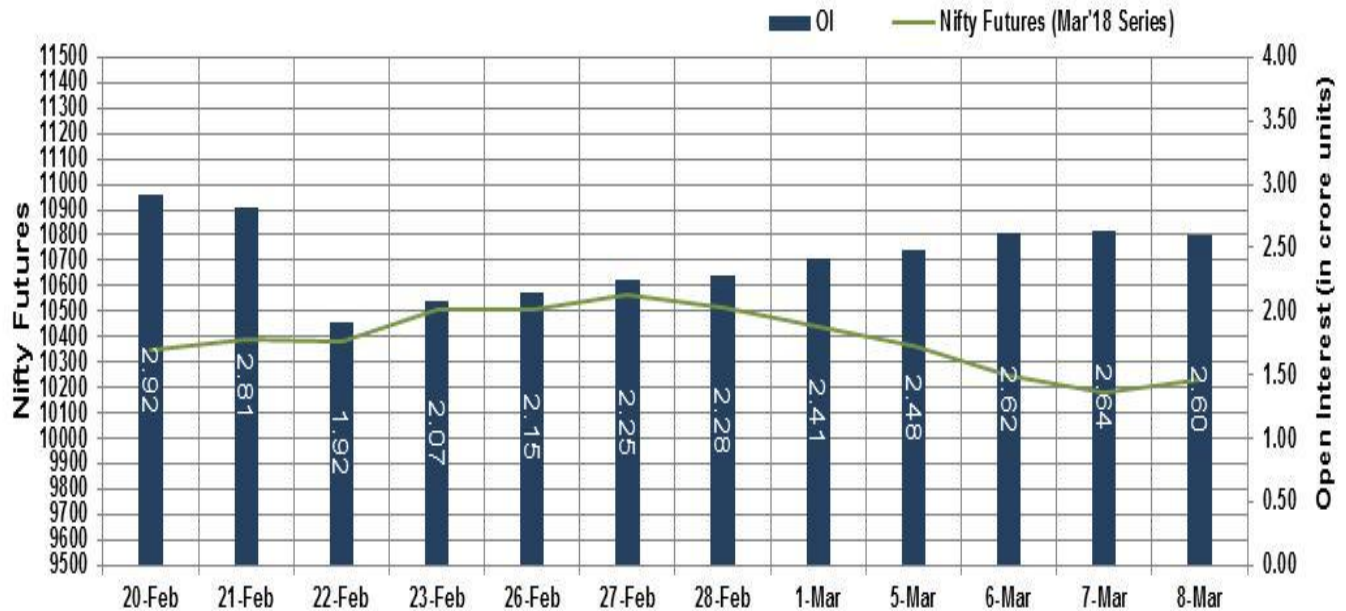
Positive start in European counters too aided sentiments as deal-making gathered pace and fears of a trade war faded, although some disappointing earnings updates weighed. A data showed that weaker foreign demand drove a bigger than expected drop in German industrial orders in January, suggesting that busy factories in Europe's largest economy could shift into a lower gear in the coming months. Asian markets rallied after market participants digested reports of top White House economic adviser Gary Cohn's resignation.

Market Turnover & FII Derivative Data

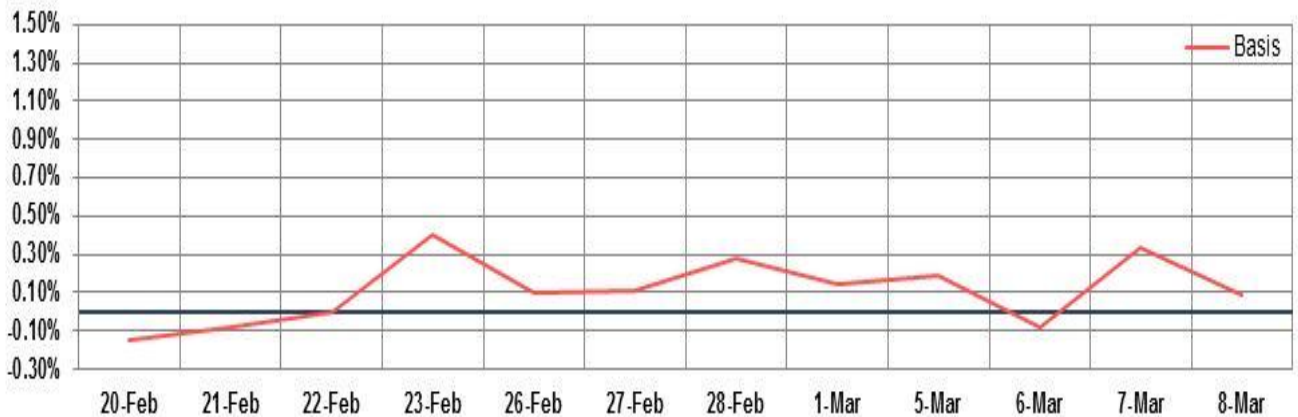
Market TO	Current	Previous	Net%
BSE CASH	3998	3449	16
NSE CASH	30327	30909	(2)
NSE FO	1678923	870651	93

FII Derivatives	Buy	Sell	Net
Ind. Futures	2791	2466	325
Ind. Options	142447	141907	540
Stk. Futures	9478	9104	374
Stk. Options	6633	6921	(288)

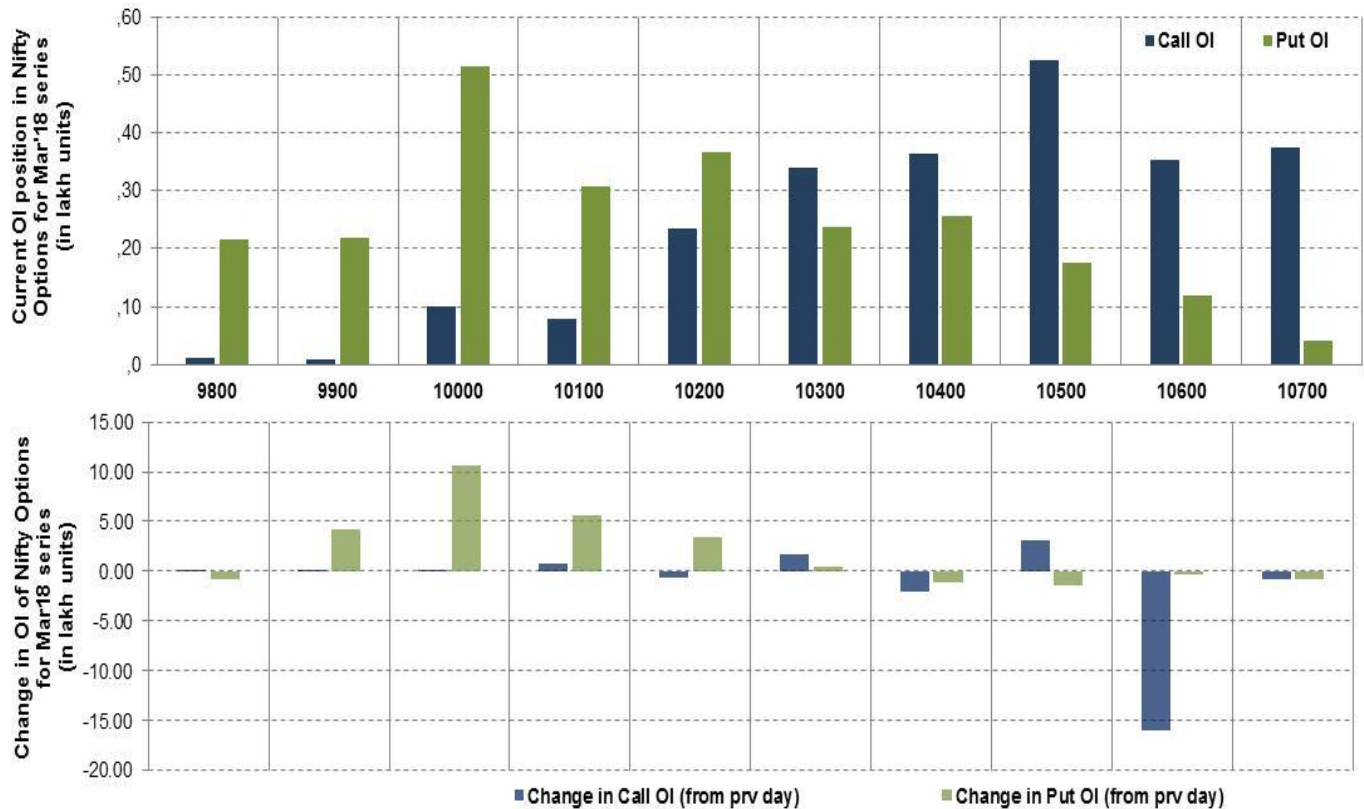
Nifty Futures



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 0.30 million in open interest.
- Among Nifty puts, 10,000 SP from the March month expiry was the most active put with an addition of 1.07 million open interests.
- The maximum OI outstanding for Calls was at 10,500 SP (5.24mn) and that for Puts was at 10,000 SP (5.15mn)

Nifty Technical & Indices Levels

1-Nifty 50.Nifty 50 - 08/03/18

Avg Avg



Nifty Cash prices have settled at 10242.65 up by 0.87% from its previous close. On the upper side it has resistance of 10300 and 10350 levels, while lower side it has support of 10200 and 10150 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
MFSL	2,417,000	2,637,000	9.10	482.70	0.46
ADANIPTS	12,257,500	13,182,500	7.55	389.30	2.91
IOC	16,474,500	17,466,000	6.02	376.40	0.76
PIDILITIND	1,181,000	1,242,000	5.17	873.30	0.14
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
TATACHEM	5,943,000	5,566,500	-6.34	695.10	2.56
ALBK	16,390,000	15,000,000	-8.48	46.75	0.86
CANBK	13,404,800	11,988,800	-10.56	251.40	0.28
RELINFRA	10,923,900	9,659,000	-11.58	427.15	4.07
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
TORNTPHARM	376,000	455,000	21.01	1323.95	-0.68
PTC	20,560,000	22,848,000	11.13	91.70	-1.34
GRASIM	3,837,750	4,080,000	6.31	1105.30	-1.30
BALRAMCHIN	16,338,000	17,311,000	5.96	90.25	-6.81
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
ZEEL	7,729,800	7,555,600	-2.25	564.15	-0.24
BRITANNIA	842,000	815,600	-3.14	4856.90	-0.50
NIITTECH	1,164,000	1,111,500	-4.51	878.55	-0.14
HDIL	33,291,000	30,942,000	-7.06	42.35	-3.75

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