

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10427	10327	10377	10428	10478	10529	Sell	Buy	Sell
Sensex	33857	33531	33694	33886	34048	34240	Sell	Buy	Sell
Nifty Futures	10423	10314	10368	10429	10484	10545	Sell	Buy	Sell
Bank Nifty	24739	24370	24554	24782	24966	25194	Sell	Buy	Sell
CNX IT	12734	12568	12651	12747	12830	12925	Sell	Buy	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	33856.8	-61.2	-0.2
NIFTY	10426.9	5.5	0.1
MIDCAP	16269.3	161.0	1.0
SMLCAP	17602.4	199.1	1.1
BSEFMC	10496.9	-1.2	0.0
AUTO	24643.2	54.6	0.2
POWER	2177.0	6.1	0.3
REALTY	2435.2	37.5	1.6
BSE IT	12385.6	-196.8	-1.6
BANKEK	27905.4	120.7	0.4
OILGAS	15623.6	250.2	1.6
METAL	14392.6	70.4	0.5

Currency Futures	Close	Pre. Pts	% Chg
26-Feb-18 EUR-INR	80.24	80.24	0.00
26-Feb-18 USD-INR	64.99	65.16	-0.26
26-Feb-18 GBP-INR	90.31	90.32	-0.01
26-Feb-18 JPY-INR	60.65	61.19	-0.88

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1072	457	67
BSE	1705	993	152

FII/DII Capital Mkt*	Buy	Sell	Net
FII	11366	4338	7028
DII	5282	3669	1613

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity benchmarks witnessed consolidation on Tuesday as traders opted to book profit after yesterday's rally. Though, markets started the session on an optimistic note with traders reacting positively to the Index of Industrial Production (IIP) numbers, as strong manufacturing growth and a rebound in the consumer durables sector lifted India's factory production to 7.5% in January from 7.1% in December. As per the street expectation it was likely to come at 6.6%. The cumulative growth for the period April-January 2017-18 over the corresponding period of the previous year stood at 4.1%. Some support also came with report that Inflation as measured by the CPI slowed to 4.44% in February from 5.07% in January, mostly due to easing food and fuel prices. Inflation in the food and beverages segment slowed to 3.38% in February from 4.58% in the previous month. Markets gained momentum as some support came with report that foreign direct investment (FDI) has increased steadily in the country with total capital inflows reaching \$208.99 billion during April 2014 to December 2017 period. The main sectors that received maximum foreign inflows include services, computer software and hardware, telecommunications, construction, trading and automobile.

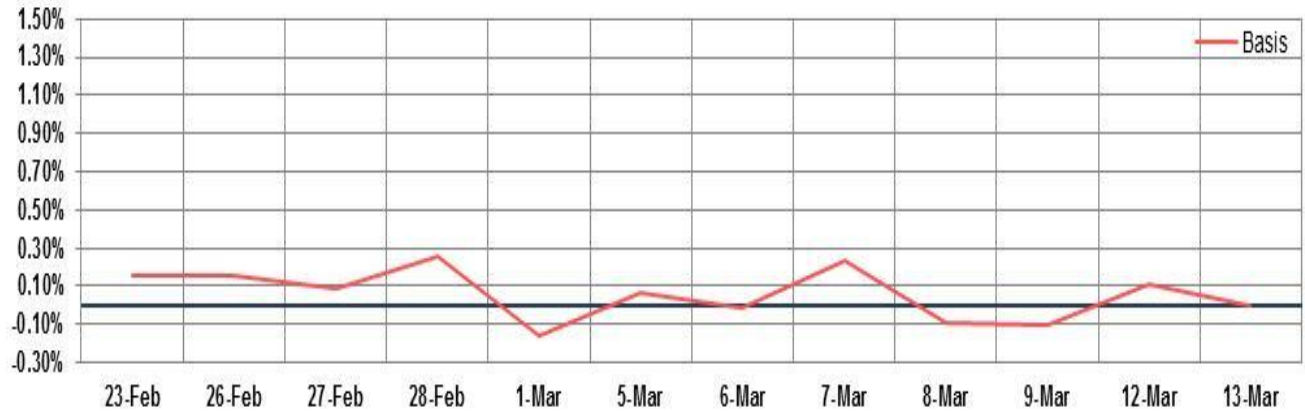
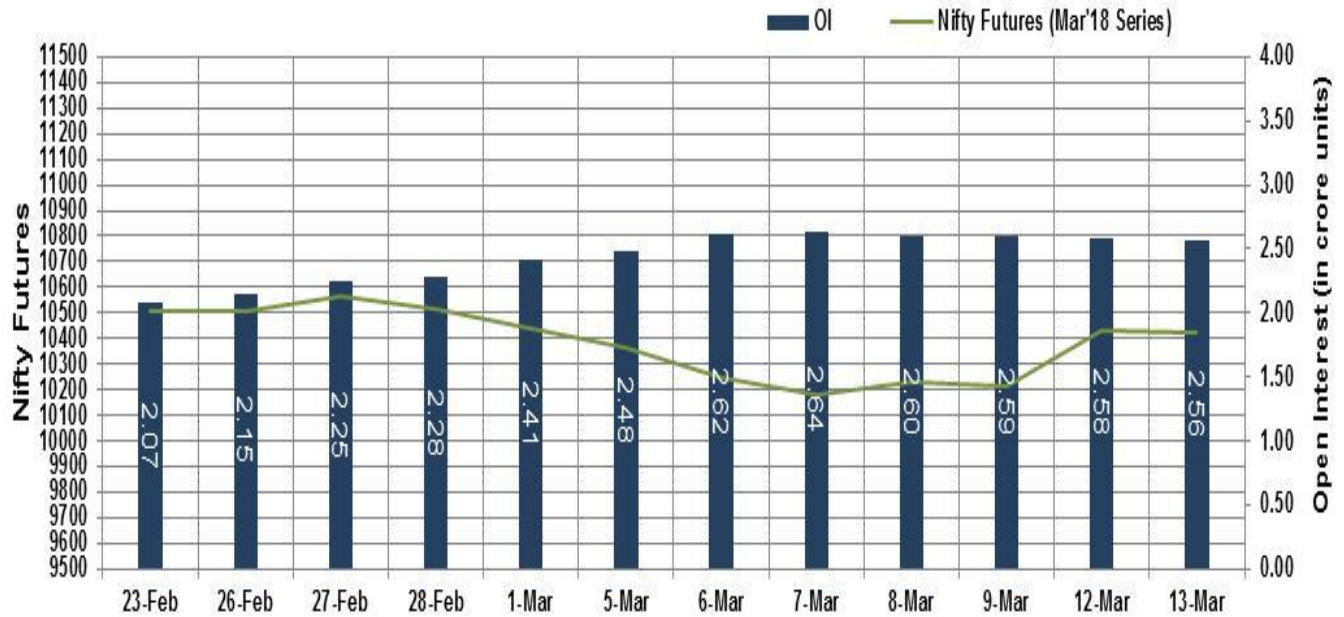
On the global front, European markets were trading mostly in green in early deals as investors awaited the latest inflation figures from the United States. The DIHK Chambers of Industry and Commerce said that labor shortages in Germany are threatening the whole economy as companies struggle to fill around 1.6 million job vacancies. Asian markets ended mostly in green ahead to the release of crucial US inflation data.

Market Turnover & FII Derivative Data

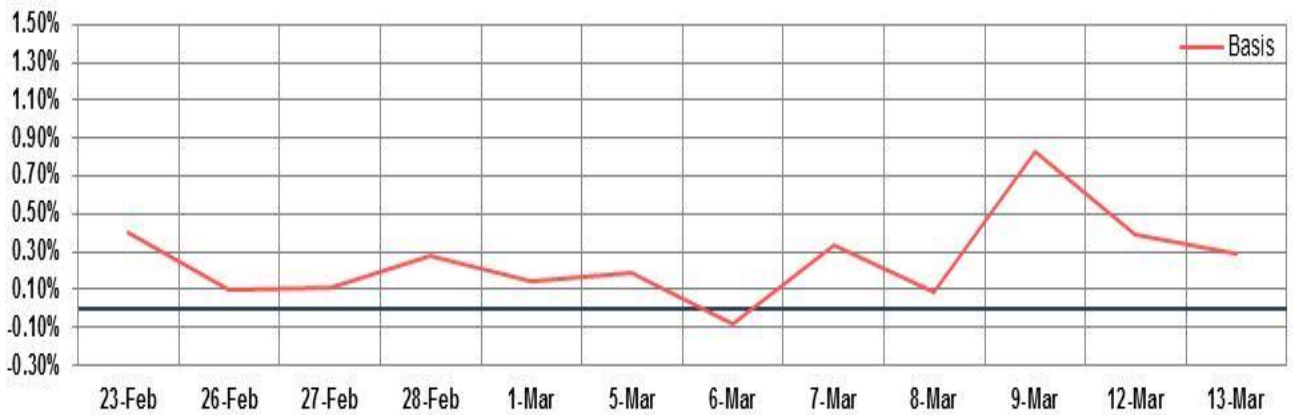
Market TO	Current	Previous	Net%
BSE CASH	4469	4121	8
NSE CASH	44692	27068	65
NSE FO	895731	550661	63

FII Derivatives	Buy	Sell	Net
Ind. Futures	3000	3243	(242)
Ind. Options	117999	118295	(296)
Stk. Futures	10389	10223	165
Stk. Options	7827	7976	(148)

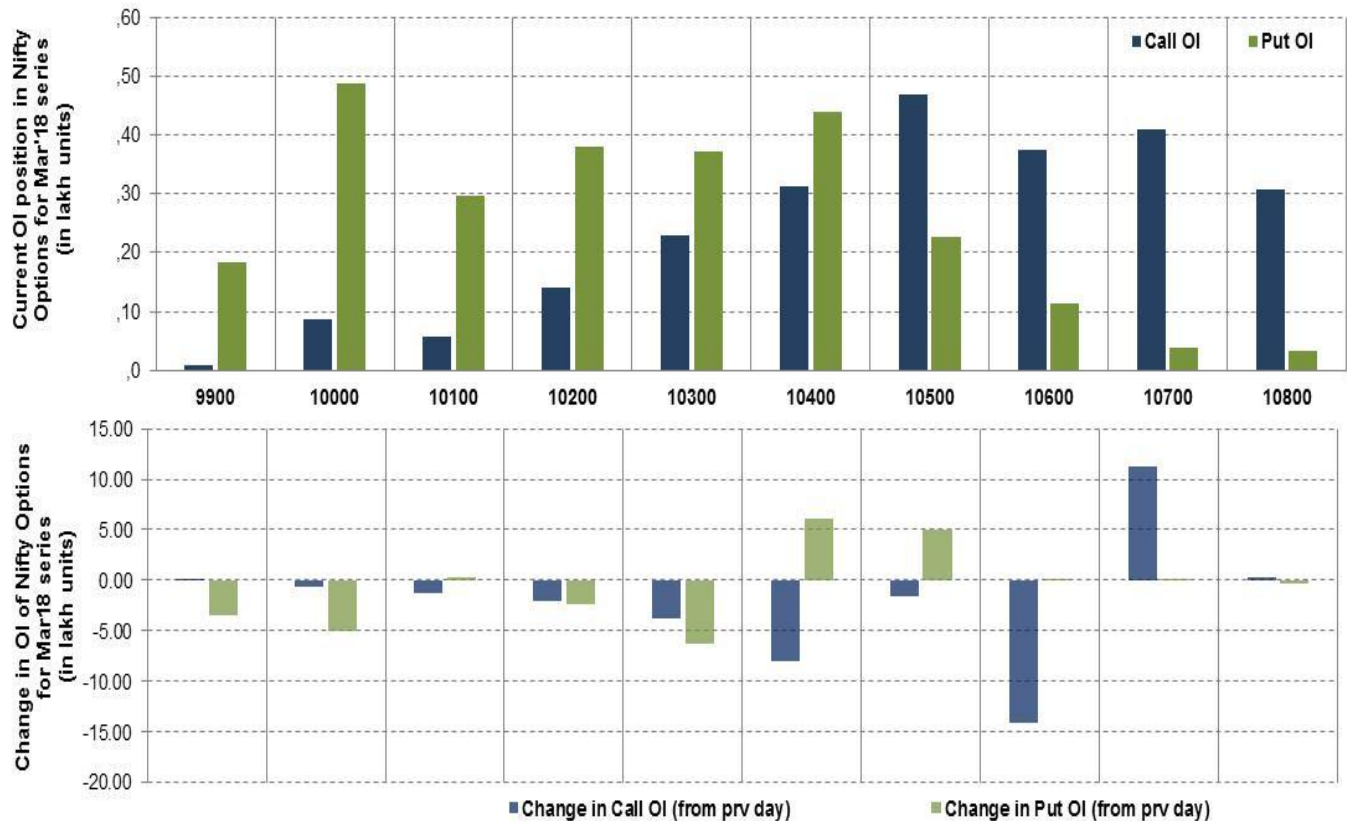
Nifty Futures



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 a reduction of 0.16 million in open interest.
- Among Nifty puts, 10,000 SP from the March month expiry was the most active put with a reduction of 0.51 million open interests.
- The maximum OI outstanding for Calls was at 10,500 SP (4.68mn) and that for Puts was at 10,000 SP (4.88mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 13/03/18
Avg Avg



Nifty Cash prices have settled at 10426.85 marginal up by 0.05% from its previous close. On the upper side it has resistance of 10500 and 10550 levels, while lower side it has support of 10350 and 10300 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
IOC	19,042,500	22,411,500	17.69	401.00	1.94
BANKINDIA	24,756,000	27,036,000	9.21	102.65	7.26
M&MFIN	7,272,500	7,936,250	9.13	429.45	3.01
CEATLTD	1,003,450	1,077,300	7.36	1605.50	2.92
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
NBCC	11,319,000	10,587,000	-6.47	196.05	5.92
ORIENTBANK	14,514,000	13,500,000	-6.99	95.85	6.80
PCJEWELLER	6,124,500	5,637,000	-7.96	366.20	7.72
INFRATEL	6,641,900	6,058,800	-8.78	347.15	2.10
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
TCS	7,144,000	11,080,500	55.10	2902.10	-4.99
APOLLOHOSP	901,000	1,025,500	13.82	1101.10	-2.41
AMARAJABAT	1,177,400	1,264,900	7.43	805.75	-1.33
TATAELXSI	1,488,000	1,590,400	6.88	1016.25	-0.26
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
INDUSINDBK	5,711,700	5,492,100	-3.84	1725.75	-0.66
MCDOWELL-N	2,268,250	2,178,250	-3.97	3096.65	-1.65
BEML	2,234,400	2,139,300	-4.26	1109.90	-1.46
HINDALCO	48,681,500	46,256,000	-4.98	226.30	-0.68

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