

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10195	10075	10135	10241	10301	10407	Sell	Sell	Sell
Sensex	33176	32758	32967	33329	33538	33900	Sell	Sell	Sell
Nifty Futures	10233	10111	10172	10258	10319	10405	Sell	Sell	Sell
Bank Nifty	24490	24225	24357	24571	24704	24918	Sell	Sell	Sell
CNX IT	12698	12523	12610	12695	12782	12867	Buy	Buy	Buy

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	33176.0	-509.5	-1.5
NIFTY	10195.2	-165.0	-1.6
MIDCAP	16219.1	-175.9	-1.1
SMLCAP	17576.4	-178.1	-1.0
BSEFMC	10298.3	-114.8	-1.1
AUTO	24207.8	-409.8	-1.7
POWER	2139.6	-36.8	-1.7
REALTY	2383.9	-38.1	-1.6
BSE IT	12317.8	-93.6	-0.8
BANKEK	27610.3	-312.6	-1.1
OILGAS	14995.9	-320.7	-2.1
METAL	13918.7	-327.4	-2.3

Currency Futures	Close	Pre. Pts	% Chg
26-Feb-18 EUR-INR	80.14	80.34	-0.25
26-Feb-18 USD-INR	65.01	65.00	0.02
26-Feb-18 GBP-INR	90.75	90.59	0.18
26-Feb-18 JPY-INR	61.52	61.35	0.28

Advance/ Decline	Adv	Dec	Un Ch.
NSE	421	1088	49
BSE	859	1835	162

FII/DII Capital Mkt*	Buy	Sell	Net
FII	14025	14175	(150)
DII	4486	5256	(771)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity benchmarks witnessed massacre on Friday with frontline gauges tumbling below their crucial 10,200 (Nifty) and 33,200 (Sensex) levels, as global markets turned defensive on concerns over the US investigation into the Trump Organization and renewed worries that US tariffs could hurt the global economy. Domestic markets started the session on pessimistic note and continued their southward movement to end near intraday lows, as sentiments remained dampened on report that India's trade deficit for February 2018 was estimated at \$11,979.21 million, 25.8% higher than the \$9,521.73-million deficit reported during February 2017. Exports from the country rose 4.48% in dollar terms during February this year compared to the same month of the last fiscal. But, in rupee terms, export growth was flat with a mere 0.27% rise, reflecting a dip in value of the Indian currency. Imports rose during the month under consideration and were 10.41% higher (in dollar terms).

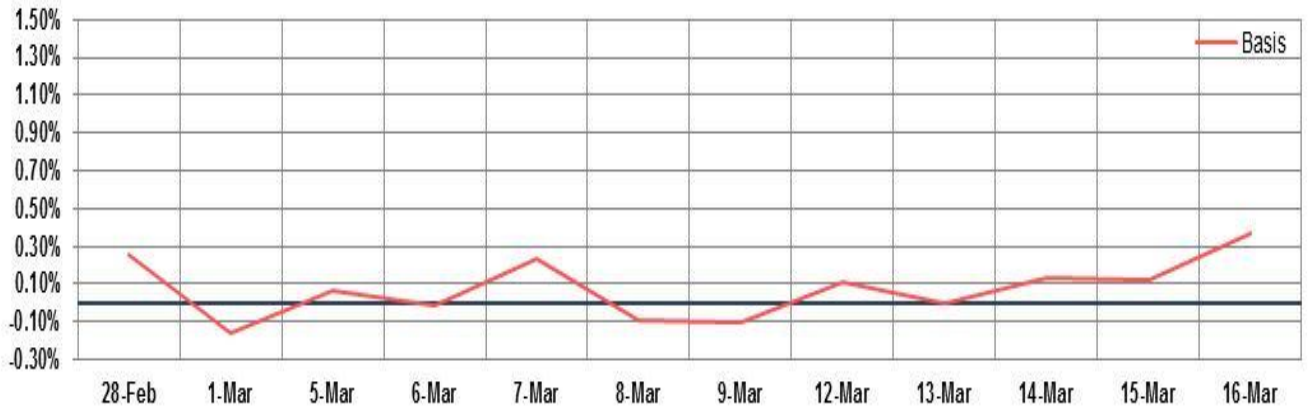
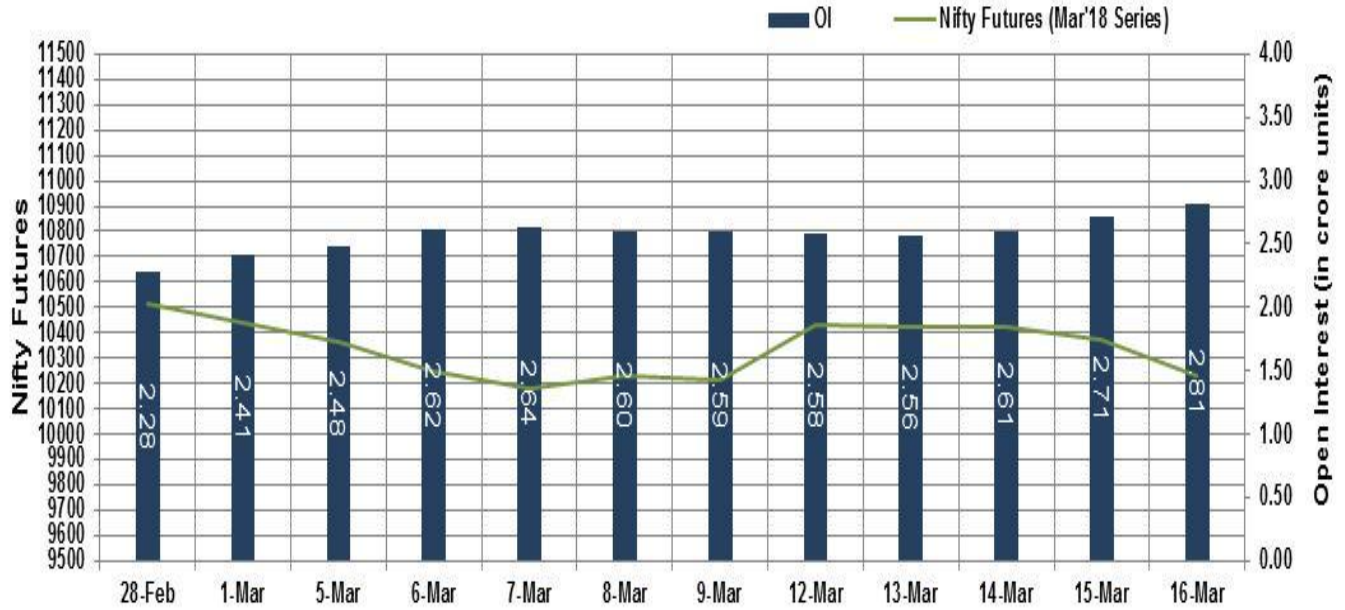
On the global front, European markets were trading mostly in green in early deals despite ratings agency Moody's said Britain's government might struggle to make the kind of cuts to public spending it has announced to keep on narrowing its budget deficit. Asian markets ended mostly in red, as report of more chaos in the Trump administration tested investors' nerves, already frayed by fears that US tariffs could hurt the global economy and trigger a trade war. Political uncertainties are mounting in Japan, where Prime Minister Shinzo Abe is under pressure for suspicions of a cover-up in a controversial land sale.

Market Turnover & FII Derivative Data

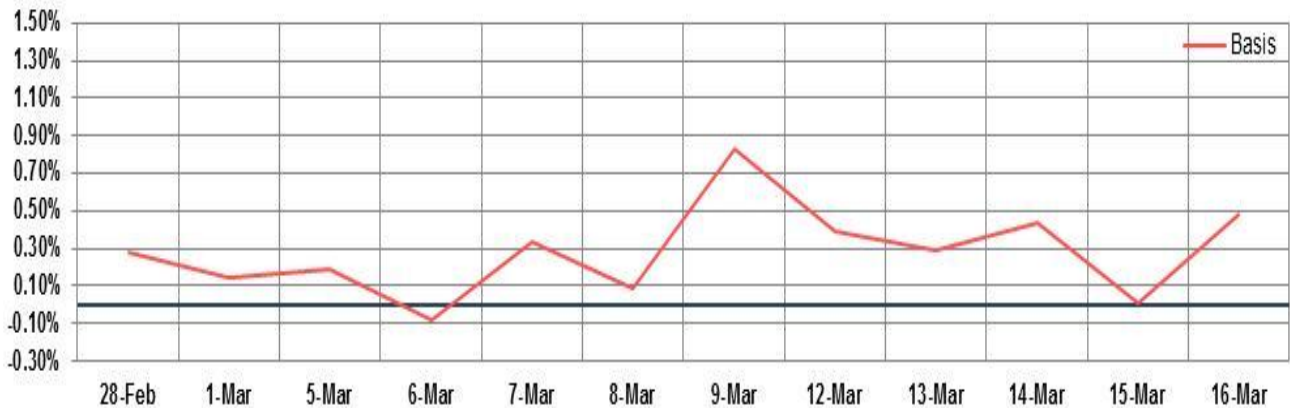
Market TO	Current	Previous	Net%
BSE CASH	3684	5282	(30)
NSE CASH	41937	28326	48
NSE FO	588936	1335191	(56)

FII Derivatives	Buy	Sell	Net
Ind. Futures	2474	4695	(2222)
Ind. Options	76038	76100	(61)
Stk. Futures	11249	11519	(270)
Stk. Options	6299	6226	73

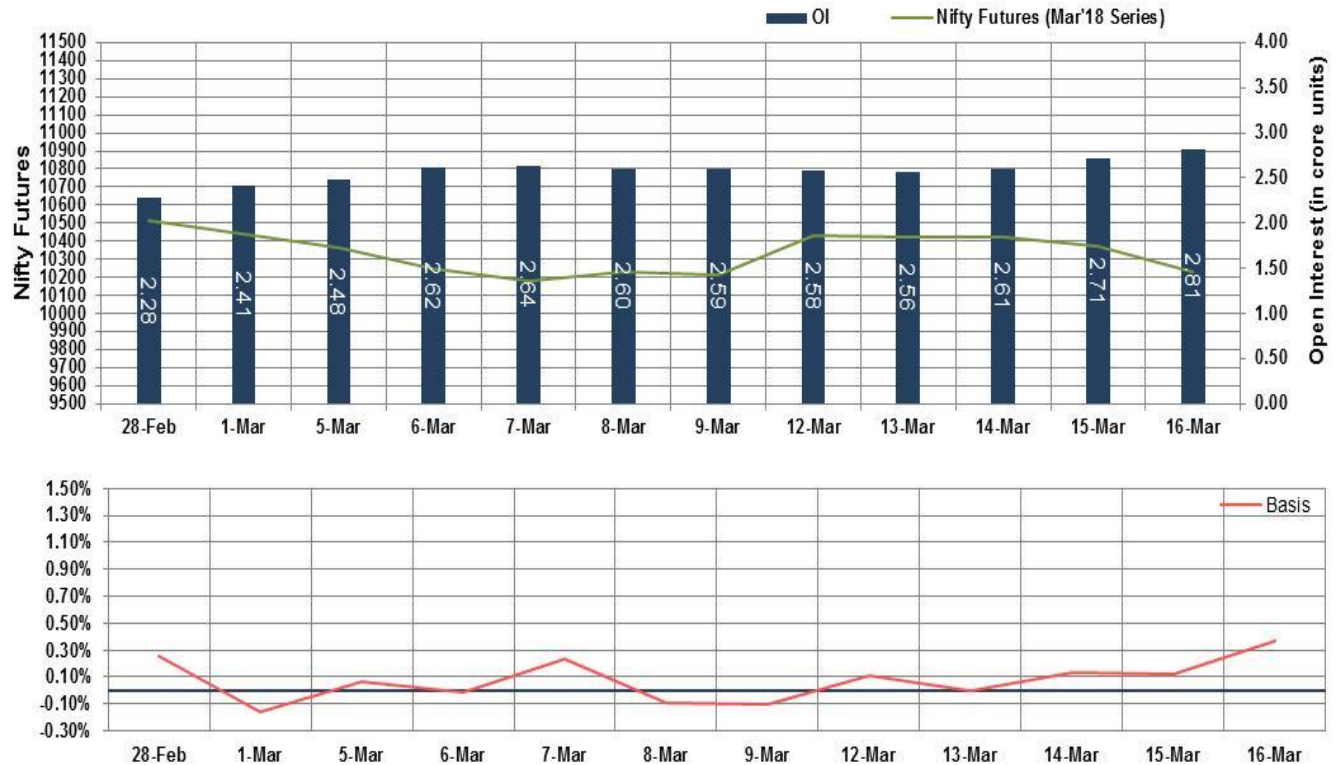
Nifty Futures



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 0.74 million in open interest.
- Among Nifty puts, 10,000 SP from the March month expiry was the most active put with an addition of 0.003 million open interests.
- The maximum OI outstanding for Calls was at 10,500 SP (5.83mn) and that for Puts was at 10,000 SP (4.64mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 15/03/18

Avg Avg



Nifty Cash prices have settled at 10195.15 down by 1.59% from its previous close. On the upper side it has resistance of 10250 and 10300 levels, while lower side it has support of 10150 and 10100 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
HINDZINC	15,673,600	16,576,000	5.76	310.10	1.49
BERGEPAINT	1,155,000	1,203,400	4.19	252.15	0.56
TECHM	11,785,200	12,258,000	4.01	633.85	0.25
CANBK	13,120,000	13,532,800	3.15	269.45	1.55
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
NBCC	10,683,000	9,993,000	-6.46	200.70	1.08
IRB	14,585,000	13,632,500	-6.53	221.00	0.87
NATIONALUM	45,224,000	42,216,000	-6.65	66.40	0.68
BANKINDIA	25,530,000	23,586,000	-7.61	104.30	0.34
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
INDIGO	2,545,200	3,402,600	33.69	1256.65	-0.39
IDBI	39,560,000	46,280,000	16.99	79.40	-0.50
ENGINEERSIN	8,526,000	9,667,000	13.38	158.80	-3.47
RELINFRA	8,577,400	9,213,100	7.41	430.15	-4.63
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
APOLLOTYRE	11,946,000	11,013,000	-7.81	265.50	-0.67
NIITTECH	1,614,000	1,479,000	-8.36	927.80	-3.01
CHOLAFIN	520,000	463,500	-10.87	1467.15	-1.17
INFIBEAM	29,332,000	25,184,000	-14.14	149.20	-1.87

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