

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	10652	10561	10606	10658	10704	10756	Sell	Neutral	Buy
Sensex	35591	35285	35438	35644	35797	36004	Sell	Neutral	Buy
Nifty Futures	10633	10543	10588	10651	10696	10759	Sell	Neutral	Buy
Bank Nifty	26826	26589	26707	26812	26930	27034	Sell	Neutral	Buy
CNX IT	15255	15087	15171	15276	15360	15465	Buy	Buy	Neutral
CNX Midcap	16792	16604	16698	16753	16847	16902	Sell	Sell	Neutral
CNX Small Cap	6096	6053	6074	6091	6113	6130	Sell	Sell	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	35591.3	-1.3	0.0
NIFTY	10651.8	-0.4	0.0
MIDCAP	14499.5	31.4	0.2
SMLCAP	13815.4	107.6	0.8
BSEFMC	11465.9	-110.7	-1.0
AUTO	18278.9	-13.8	-0.1
POWER	1863.5	0.6	0.0
REALTY	1764.7	-11.9	-0.7
BSE IT	14945.9	2.1	0.0
BANDEX	30217.4	406.2	1.4
OILGAS	13381.2	-115.1	-0.9
METAL	10814.8	200.1	1.9

Currency Futures	Close	Pre. Pts	% Chg
26-Feb-19 EUR-INR	81.73	81.78	-0.06
26-Feb-19 USD-INR	71.34	71.33	0.01
26-Feb-19 GBP-INR	93.56	93.89	-0.36
26-Feb-19 JPY-INR	65.33	65.30	0.04

Advance/ Decline	Adv	Dec	Un Ch.
NSE	984	809	102
BSE	1367	1137	152

FII/DII Capital Mkt*	Buy	Sell	Net
FII	6582	6452	130
DII	3741	3660	81

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Key equity bourses settled Wednesday's session almost flat with negative bias. Start of the trading session was cheerful, as the Reserve Bank of India (RBI) said that it will inject Rs 37,500 crore into the system through the purchase of government securities in February to increase liquidity. The RBI also said it has been monitoring the evolving liquidity conditions and durable liquidity requirements of the system. In early deals, traders were seen taking encouragement with Commerce and Industry Minister Suresh Prabhu's statement that India is optimally leveraging digital technologies to offer various services for citizens and is poised to take full advantage of new generation of technological advancements. He said that digital technologies are advancing and becoming all pervasive. Some relief also came with credit rating agency, ICRA's report stating that while the number of insolvency cases are expected to pile up over the next few quarters, timely conclusion of cases within the law mandated 180-270 days can free up as much as Rs 67,000 crore to the system.

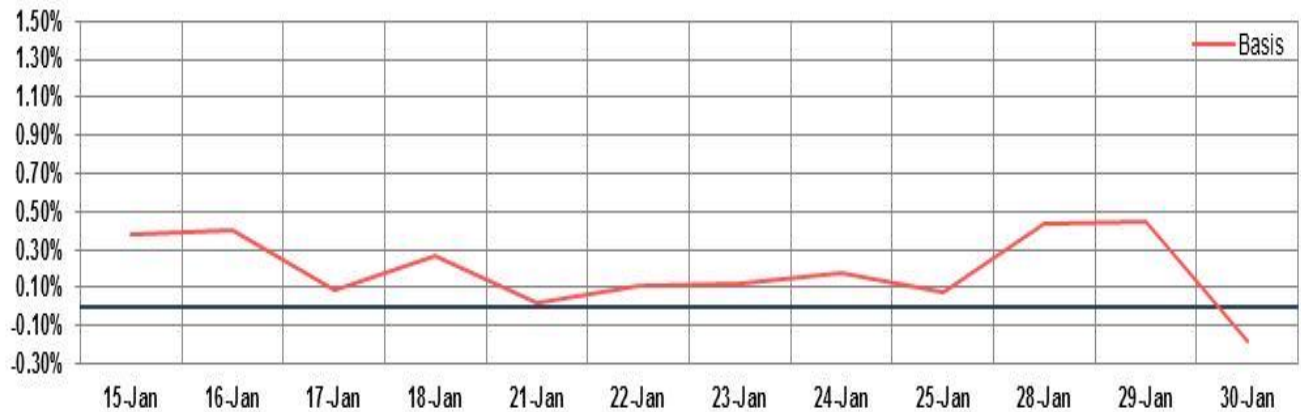
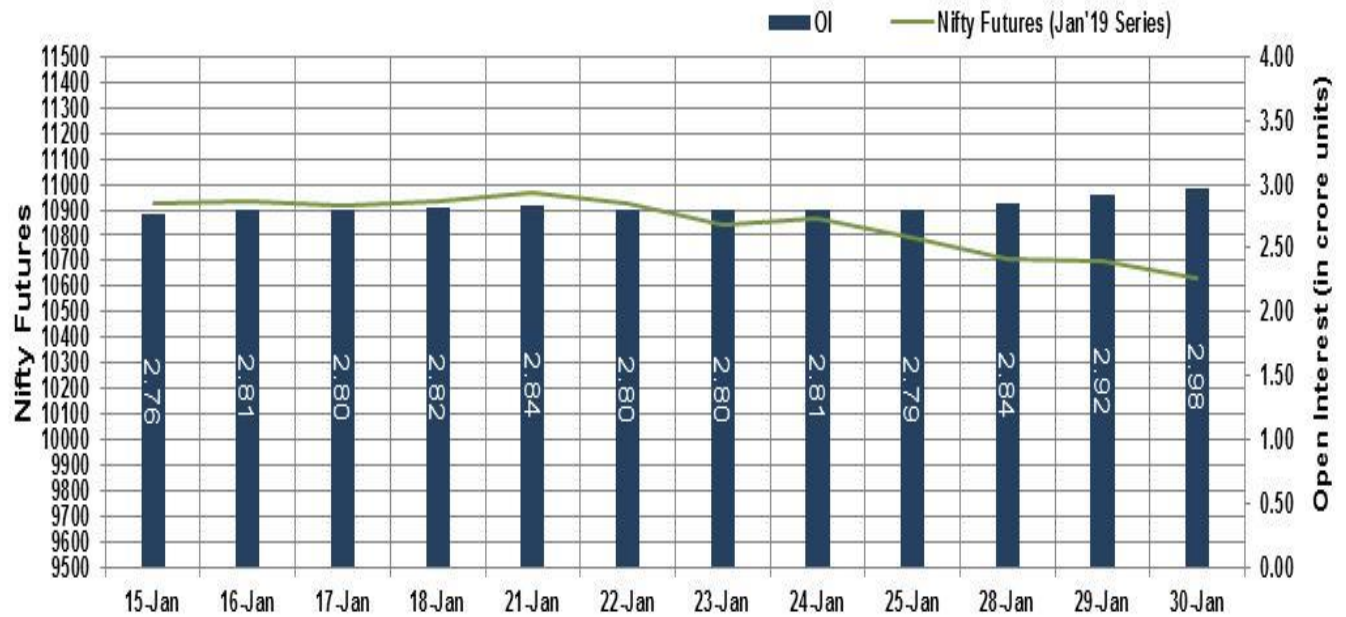
However, the markets soon turned volatile to end the lackluster day in negative terrain, as anxiety spread among the investors after S&P Global Ratings warned that corporate activities which are designed to support the Indian government's budgetary coffers -- such as share buyback -- by public sector undertakings (PSUs) are credit negative for such entities. Some concern also came with a report that the United States and China launch a critical round of trade talks amid deep differences over US demands for structural economic reforms from Beijing that will make it difficult to reach a deal before a March 2 US tariff hike.

Market Turnover & FII Derivative Data

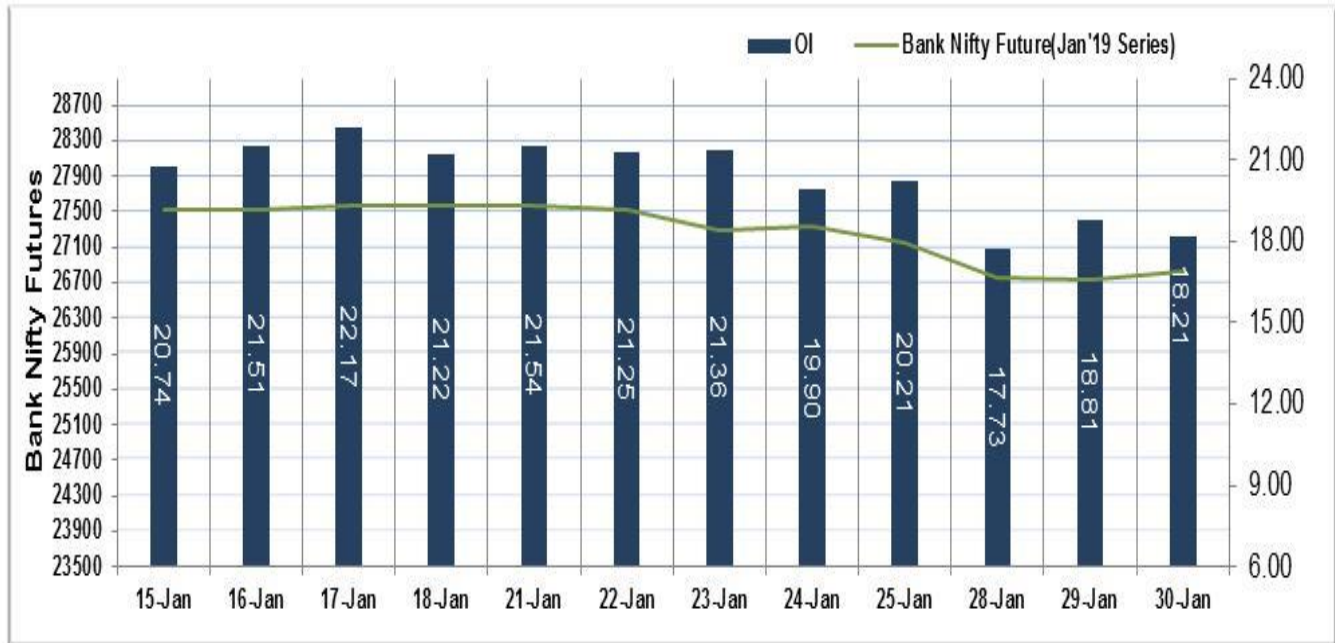
Market TO	Current	Previous	Net%
BSE CASH	2688	3100	(13)
NSE CASH	34974	33411	5
NSE FO	1119139	855503	31

FII Derivatives	Buy	Sell	Net
Ind. Futures	8370	10037	(1667)
Ind. Options	128004	127729	274
Stk. Futures	32823	31959	864
Stk. Options	8763	8690	73

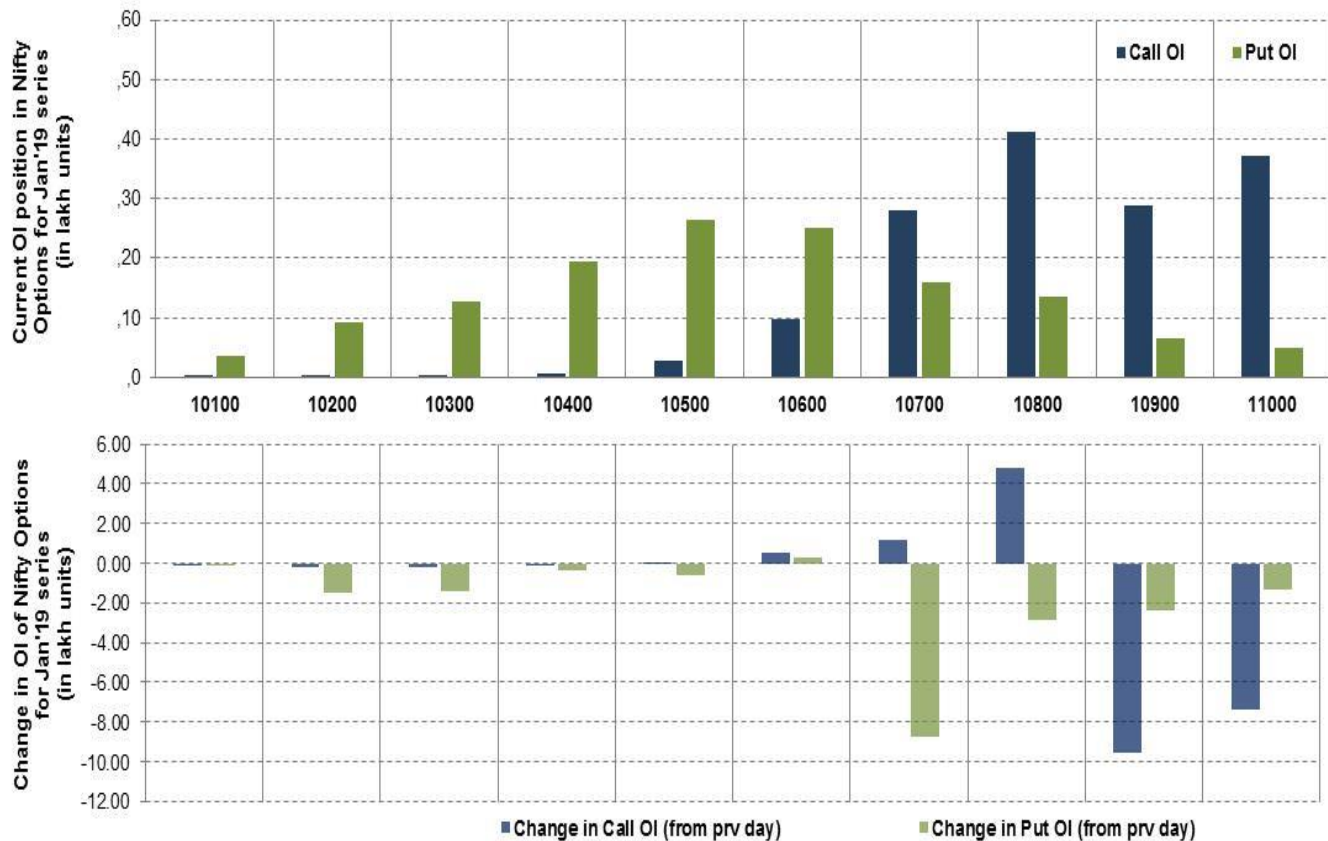
Nifty Futures



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 10,800 SP from the Jan month expiry was the most active call with an addition of 0.48 million in open interest.
- Among Nifty puts, 10,500 SP from the Jan month expiry was the most active put with a reduction of 0.06 million open interests.
- The maximum OI outstanding for Calls was at 10,800 SP (4.11mn) and that for Puts was at 10,500 SP (2.63mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 30/01/19

Avg Avg

F7Net



Nifty Cash prices have settled at 10651.80 marginal changes by 0.00 percent from the previous close. On the upper side it has resistance of 10700 and 10750 levels, while lower side it has support of 10600 and 10550 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
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
MFSL	963,600	358,800	-62.76	418.90	1.67
BEML	952,700	303,800	-68.11	797.40	0.50
GODFRYPHLP	281400	86100	-69.4	937.20	0.33
OFSS	101100	29550	-70.77	3768.45	0.11
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
STAR	2,015,200	849,200	-57.86	476.40	-3.18
JUSTDIAL	1,692,600	698,600	-58.73	469.20	-1.79
TECHM	3,679,200	1,516,800	-58.77	715.25	-2.53
MGL	474,000	189,600	-60.00	911.90	-1.20

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