

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10934	10856	10895	10926	10965	10996	Buy	Buy	Neutral
Sensex	36617	36381	36499	36613	36731	36845	Buy	Buy	Buy
Nifty Futures	10955	10886	10921	10945	10980	11004	Buy	Buy	Neutral
Bank Nifty	27272	27063	27167	27258	27362	27453	Buy	Neutral	Buy
CNX IT	15739	15551	15645	15729	15822	15906	Buy	Buy	Buy
CNX Midcap	16710	16470	16590	16758	16878	17046	Sell	Sell	Neutral
CNX Small Cap	5960	5860	5910	5984	6034	6108	Sell	Sell	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	36616.8	34.1	0.1
NIFTY	10934.4	22.1	0.2
MIDCAP	14442.3	-79.1	-0.5
SMLCAP	13661.7	-126.1	-0.9
BSEFMC	11608.3	-63.0	-0.5
AUTO	19049.4	167.0	0.9
POWER	1828.7	-19.0	-1.0
REALTY	1743.4	-38.1	-2.1
BSE IT	15438.8	-13.3	-0.1
BANKEKX	30559.0	85.4	0.3
OILGAS	13654.9	-43.6	-0.3
METAL	10380.3	-91.4	-0.9

Currency Futures	Close	Pre. Pts	% Chg
26-Feb-19 EUR-INR	82.05	82.59	-0.65
26-Feb-19 USD-INR	71.74	72.00	-0.35
26-Feb-19 GBP-INR	93.41	94.08	-0.72
26-Feb-19 JPY-INR	65.36	65.63	-0.40

Advance/ Decline	Adv	Dec	Un Ch.
NSE	460	1383	93
BSE	826	1741	142

FII/DII Capital Mkt*	Buy	Sell	Net
FII	3062	2641	421
DII	2947	2753	194

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity benchmarks managed to eke out slender gains on Tuesday, with Sensex and Nifty settling above their crucial psychological levels of 36,600 and 10,900, respectively. After a cautious start, the markets traded volatile, as fiscal deficit or gap between Government's expenditure and revenue exceeded to Rs 7.01 lakh crore during April-December of the current financial year (FY19) and touched 112.4% of the full-year Budget Estimate (BE) of Rs 6.24 lakh crore on the back of lower revenue collections. Adding more anxiety among the traders, Moody's Investors Service said that fiscal slippage from the budgeted targets for the past two consecutive years and tax cuts and spending ahead of the general elections, is credit negative for India. Domestic sentiments also got hit after India's services sector activity cooled for the second straight month in January amid the weakest upturn in new work since last September. As per the survey report, the seasonally adjusted Nikkei Services Business Activity Index slipped to 52.2 in January from 53.2 in December.

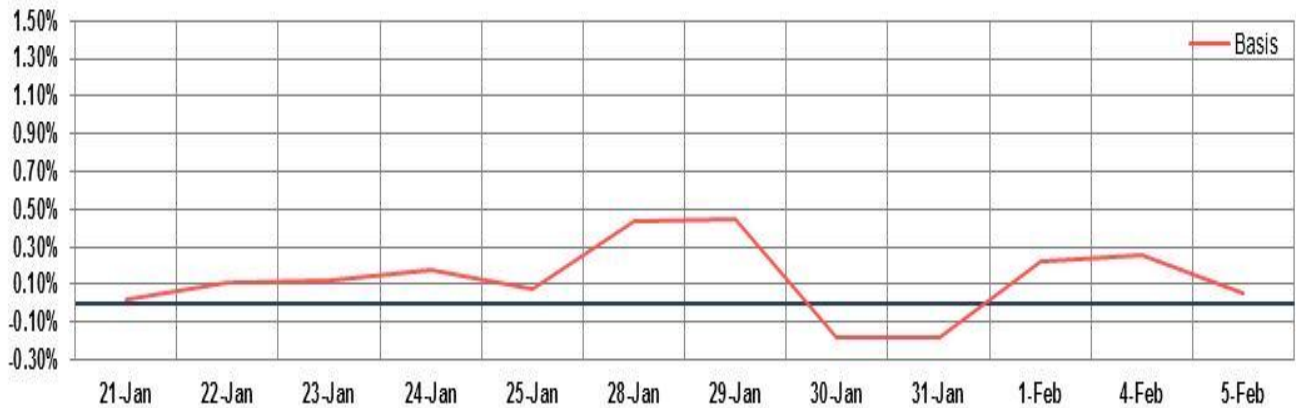
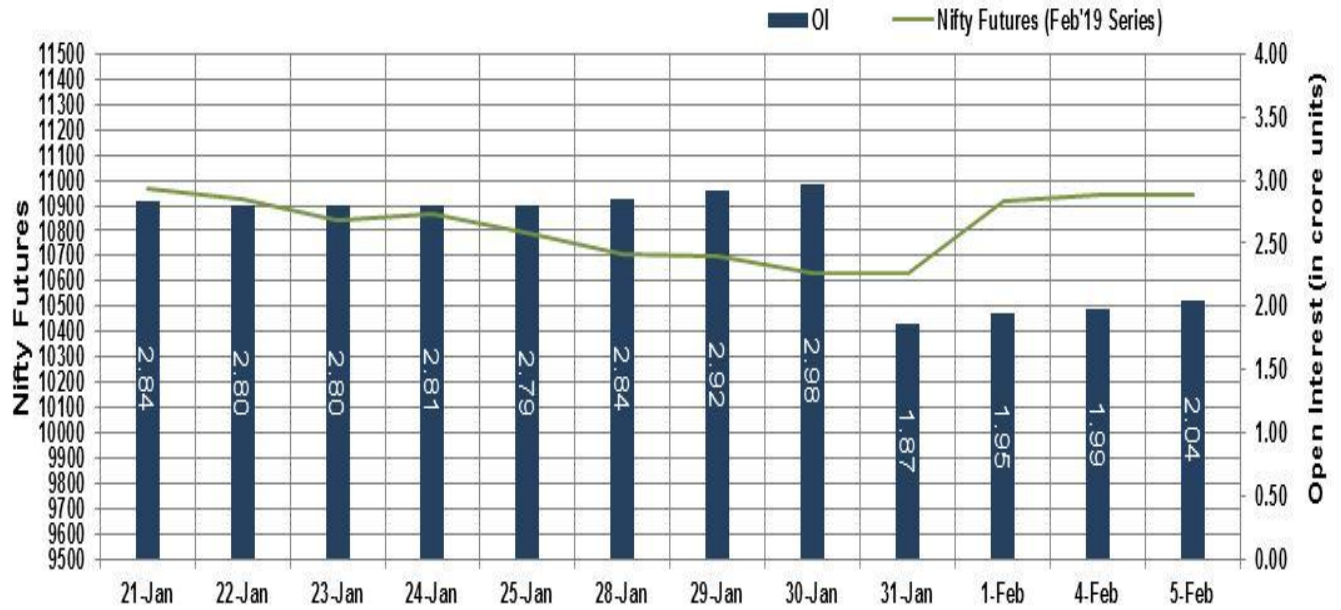
On the global front, European markets were trading in green, as Eurozone industrial producer prices decreased for a second straight month in January and at the fastest pace in three years. The preliminary figures from Eurostat showed that producer prices decreased 0.8 percent from November, when they fell 0.3 percent. The latest decline was the biggest since January 2016, when prices fell 1.1 percent. Besides, Italy's consumer price inflation eased in January to its lowest level in nine months. The preliminary figures from the statistical office Istat showed that the consumer price index climbed 0.9 percent year-over-year in January, slower than December's 1.1 percent increase.

Market Turnover & FII Derivative Data

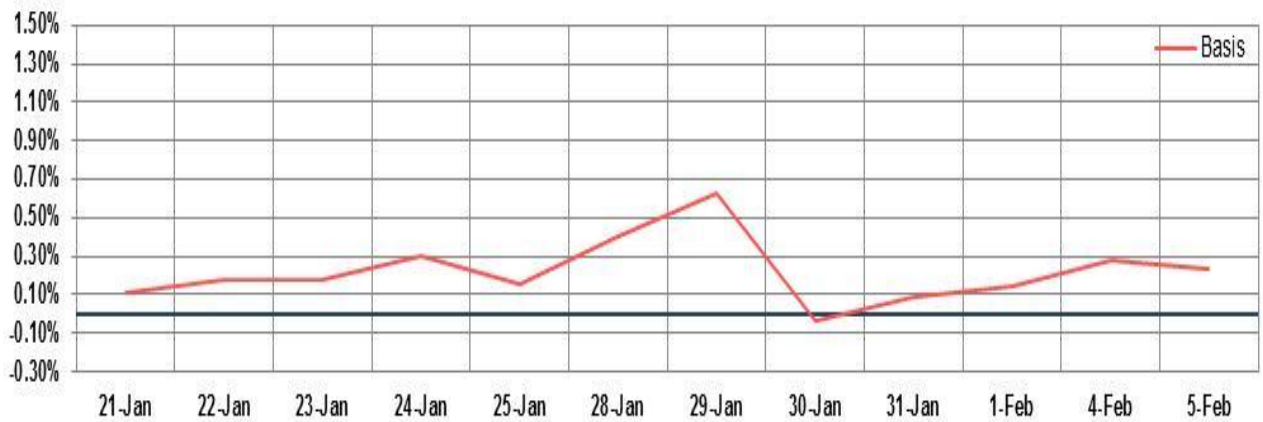
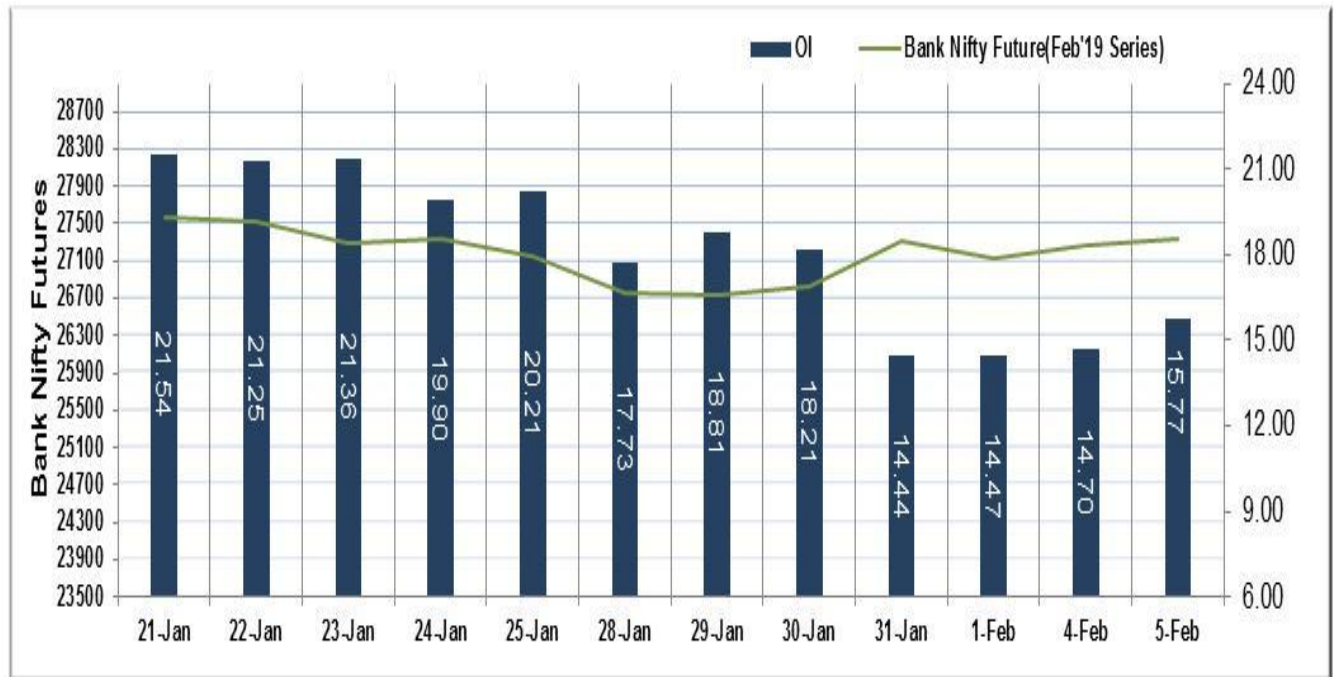
Market TO	Current	Previous	Net%
BSE CASH	2569	2748	(7)
NSE CASH	28850	27791	4
NSE FO	558363	608670	(8)

FII Derivatives	Buy	Sell	Net
Ind. Futures	2561	1767	795
Ind. Options	66652	66478	174
Stk. Futures	11950	12271	(321)
Stk. Options	5517	5477	40

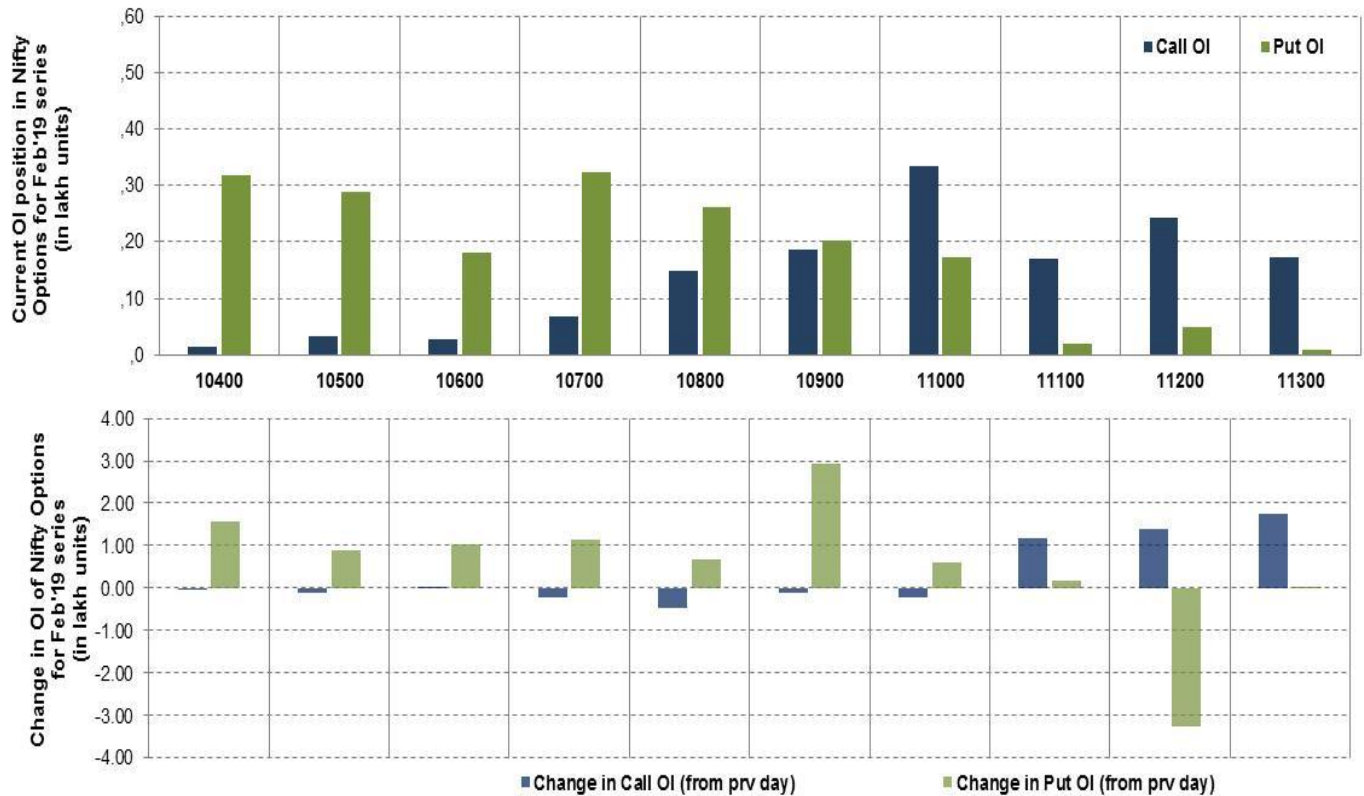
Nifty Futures



Bank Nifty Futures



Nifty Options

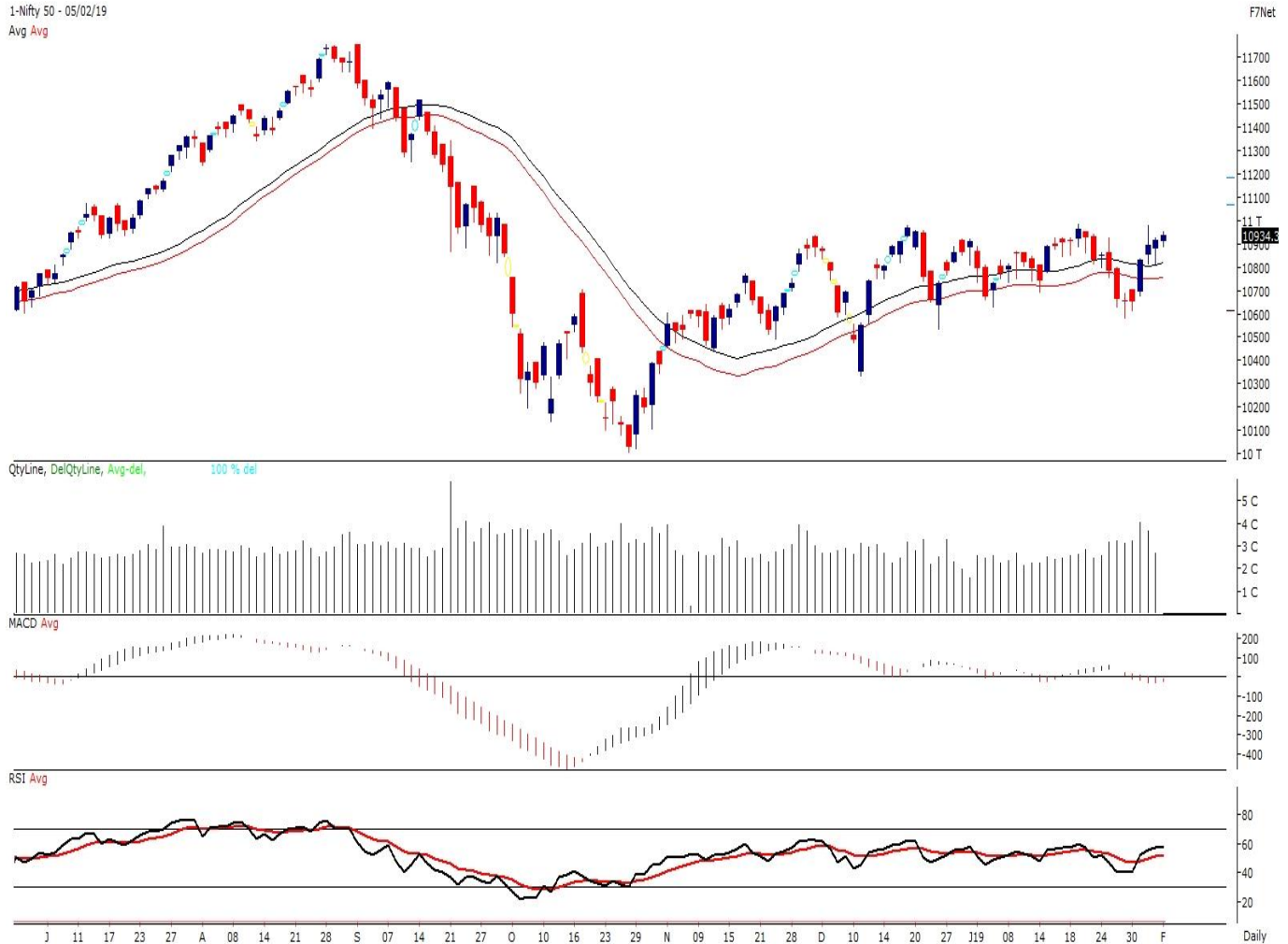


Note – Change in OI of Nifty Options refers to change from previous trading day
 Source-NSE, SIHL Derivatives Research (Institutional Equities)

- Among Nifty calls 11,000 SP from the Feb month expiry was the most active call with a reduction of 0.02 million in open interest.
- Among Nifty puts, 10,700 SP from the Feb month expiry was the most active put with an addition of 0.12 million open interests.
- The maximum OI outstanding for Calls was at 11,000 SP (3.24mn) and that for Puts was at 10,700 SP (3.24mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 05/02/19
Avg Avg



Nifty Cash prices have settled at 10934.35 up by 0.20 percent from the previous close. On the upper side it has resistance of 11000 and 11050 levels, while lower side it has support of 10900 and 10850 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
IGL	2,494,250	3,550,250	42.34	304.05	3.88
HEXAWARE	3,462,000	3,838,500	10.88	356.60	0.62
CONCOR	2,314,803	2,522,682	8.98	520.55	0.02
SRF	758,500	826,500	8.97	2035.05	3.20
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
KOTAKBANK	9,308,000	9,183,200	-1.34	1283.70	0.46
PAGEIND	184,600	181,075	-1.91	24315.00	0.07
CHENNPETRO	1,382,400	1,355,400	-1.95	230.60	0.22
EICHERMOT	344,150	336,750	-2.15	20575.00	1.93
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
RPOWER	51,664,000	74,896,000	44.97	11.85	-30.90
BHEL	43,635,000	59,175,000	35.61	57.80	-10.25
CIPLA	7,360,000	9,474,000	28.72	508.50	-0.44
TATAGLOBAL	9,434,250	11,355,750	20.37	186.00	-7.23
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
IFCI	50,820,000	50,155,000	-1.31	12.60	-3.45
MRPL	5,173,000	5,040,000	-2.57	64.20	-1.83
INFIBEAM	16,064,000	15,488,000	-3.59	31.40	-12.17
SUZLON	272,764,000	259,920,000	-4.71	3.60	-25.00

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