

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	10889	10818	10854	10892	10927	10966	Neutral	Buy	Neutral
Sensex	36395	36140	36268	36428	36555	36716	Neutral	Buy	Buy
Nifty Futures	10924	10838	10881	10913	10957	10989	Neutral	Buy	Neutral
Bank Nifty	27228	27074	27151	27228	27305	27383	Neutral	Buy	Buy
CNX IT	16099	15930	16015	16087	16171	16243	Buy	Buy	Buy
CNX Midcap	16320	16110	16215	16397	16501	16683	Sell	Sell	Neutral
CNX Small Cap	5825	5746	5785	5855	5895	5965	Sell	Sell	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	36395.0	-151.5	-0.4
NIFTY	10888.8	-54.8	-0.5
MIDCAP	14117.6	-211.3	-1.5
SMLCAP	13450.5	-206.3	-1.5
BSEFMC	11539.1	-43.1	-0.4
AUTO	18706.4	-237.1	-1.3
POWER	1772.5	-9.0	-0.5
REALTY	1752.4	-16.3	-0.9
BSE IT	15655.4	31.3	0.2
BANKEX	30411.8	-134.8	-0.4
OILGAS	13457.3	-191.8	-1.4
METAL	10208.2	-58.1	-0.6

Currency Futures	Close	Pre. Pts	% Chg
26-Feb-19 EUR-INR	80.78	81.13	-0.43
26-Feb-19 USD-INR	71.31	71.42	-0.16
26-Feb-19 GBP-INR	92.23	92.66	-0.47
26-Feb-19 JPY-INR	64.81	65.10	-0.44

Advance/ Decline	Adv	Dec	Un Ch.
NSE	546	1296	78
BSE	801	1747	164

FII/DII Capital Mkt*	Buy	Sell	Net
FII	3982	4107	(125)
DII	3027	3260	(233)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Key Indian equity markets ended the Monday's trading session with the notable losses of more than 0.40% each. The markets made a negative start of the week and remained bearish throughout the day, as the International Monetary Fund (IMF) warned governments to gear up for a possible economic storm as growth undershoots expectations. It said the bottom-line they see an economy that is growing more slowly than they had anticipated. Adding some worries among the traders, Economic Affairs Secretary Subhash Chandra Garg said that the country actually faces shortage of capital more than the scarcity of jobs. Domestic sentiments also got hit with a private report stating that India could lose a vital US trade concession, under which it enjoys zero tariffs on \$5.6 billion of exports to the United States, amid a widening dispute over its trade and investment policies.

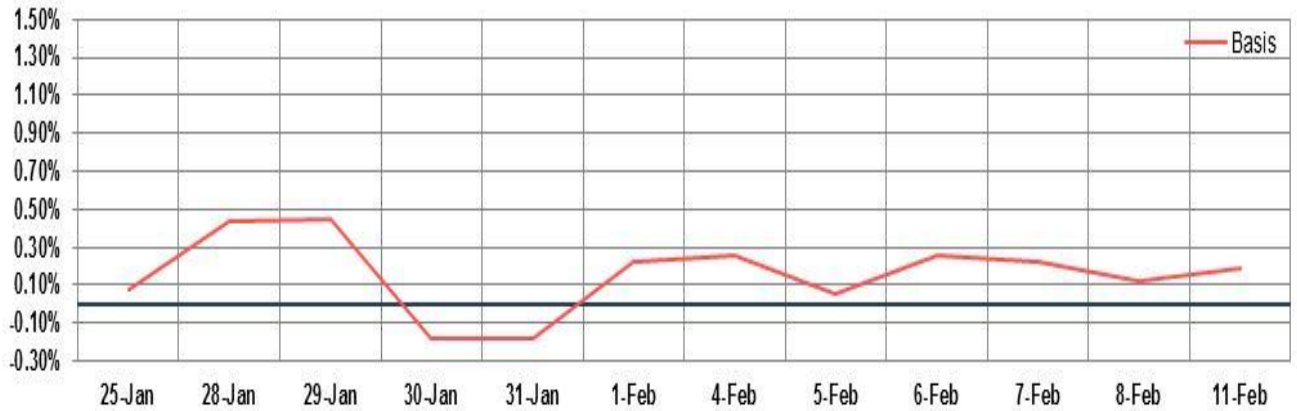
On the global front, European markets were trading in green, as France's manufacturing output rebounded in December, rising 1.1%, after falling by a revised 1.5% in the preceding month. According to preliminary data from the statistical office INSEE, growth was driven by a 5.7% rise in the manufacture of coke and refined petroleum products, followed by a 2.6% climb in the production of transport equipment. Other manufacturing registered a 1.3% increase and the manufacture of food products and beverages grew 0.9%. Asian markets ended mostly in green, after China commerce ministry said that China's retailer and catering enterprises earned over 1 trillion yuan (\$201 billion) during the Lunar New Year holiday, defying an economic slump to rise 8.5 per cent from last year.

Market Turnover & FII Derivative Data

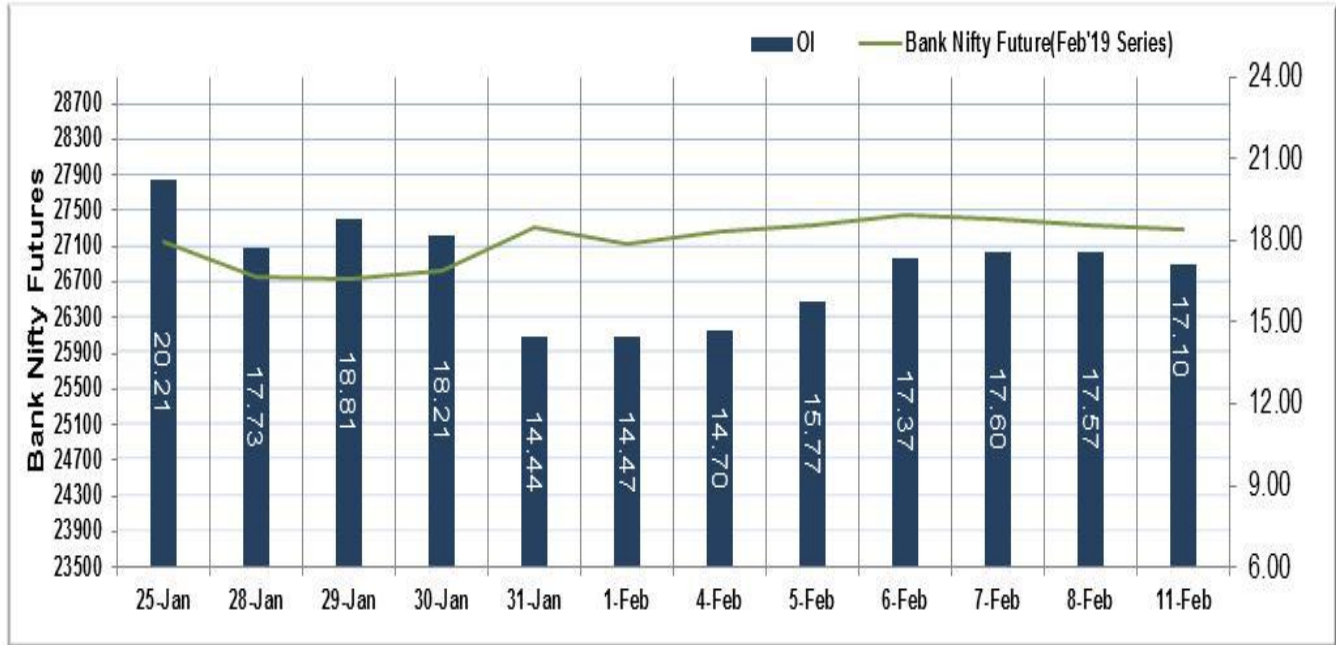
Market TO	Current	Previous	Net%
BSE CASH	2336	2686	(13)
NSE CASH	27308	30054	(9)
NSE FO	546033	597493	(9)

FII Derivatives	Buy	Sell	Net
Ind. Futures	2564	2290	275
Ind. Options	70663	69318	1344
Stk. Futures	11015	11567	(552)
Stk. Options	8360	8309	51

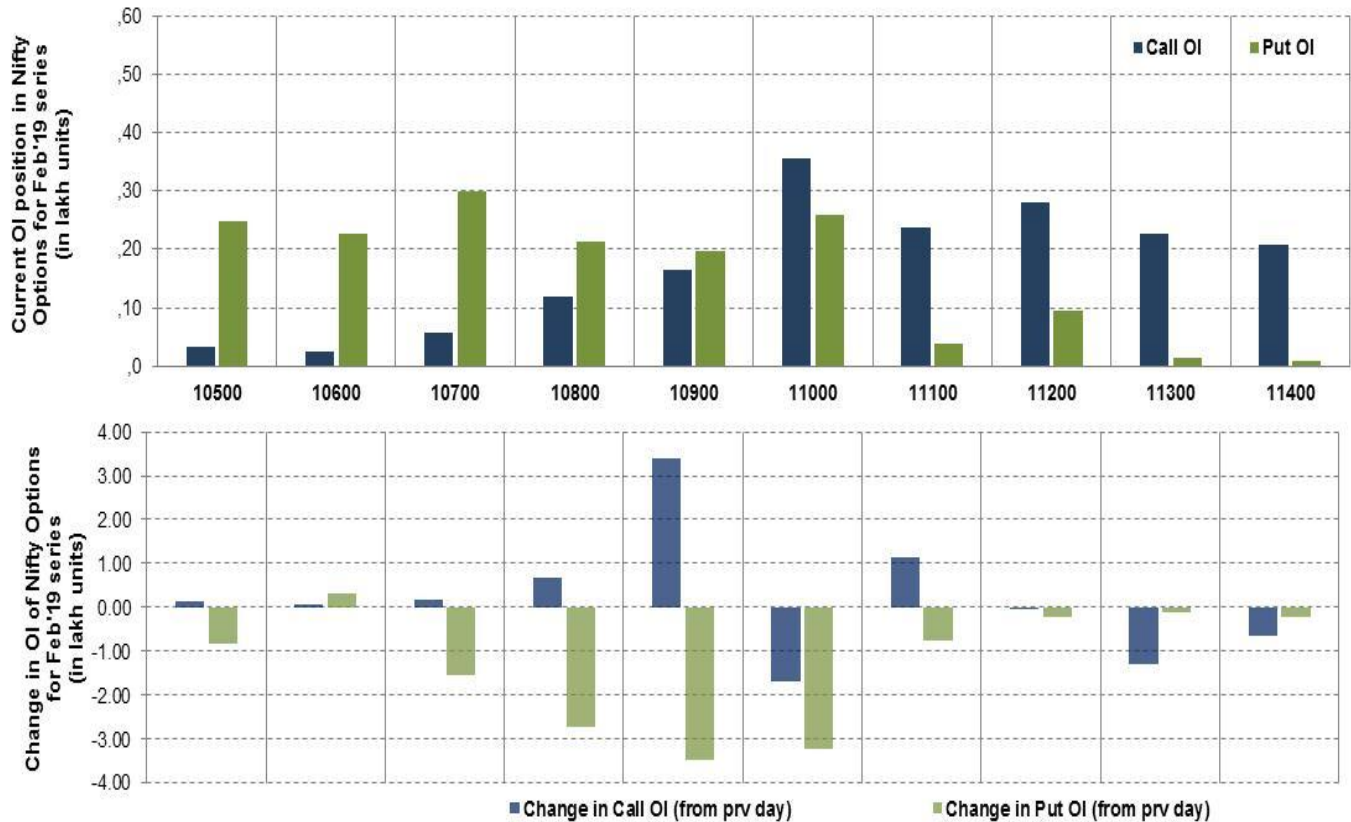
Nifty Futures



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 0.17 million in open interest.
- Among Nifty puts, 10,700 SP from the Feb month expiry was the most active put with a reduction of 0.15 million open interests.
- The maximum OI outstanding for Calls was at 11,000 SP (3.56mn) and that for Puts was at 10,700 SP (2.98mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 11/02/19
 Avg Avg



Nifty Cash prices have settled at 10888.8 down by 0.50 percent from the previous close. On the upper side it has resistance of 10950 and 11000 levels, while lower side it has support of 10850 and 10800 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
SUNTV	7,290,000	8,028,000	10.12	573.55	10.11
BEML	1,409,100	1,500,800	6.51	788.55	0.19
CIPLA	9,372,000	9,760,000	4.14	543.30	1.30
NMDC	21,648,000	22,506,000	3.96	94.65	0.75
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
BHEL	35,782,500	34,410,000	-3.84	61.95	0.98
RPOWER	89,984,000	86,400,000	-3.98	11.10	1.83
AJANTPHARM	977,000	892,500	-8.65	984.40	3.99
RELCAPITAL	10,282,500	9,114,000	-11.36	135.55	4.47
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
APOLLOHOSP	858,500	1,251,000	45.72	1128.05	-10.76
NATIONALUM	23,000,000	28,000,000	21.74	52.25	-11.06
UBL	2,430,400	2,831,500	16.50	1382.45	-0.07
KAJARIACER	1,925,300	2,237,300	16.21	507.30	-5.51
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
RBLBANK	5,672,400	5,422,800	-4.40	567.40	-1.41
CHENNPETRO	1,431,000	1,362,600	-4.78	216.40	-1.88
DLF	24,827,400	23,511,800	-5.30	164.40	-0.63
CHOLAFIN	878,500	826,000	-5.98	1209.10	-1.49

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