

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10794	10700	10747	10819	10866	10939	Neutral	Buy	Neutral
Sensex	36034	35711	35873	36124	36286	36537	Neutral	Buy	Buy
Nifty Futures	10803	10734	10769	10837	10871	10940	Neutral	Buy	Neutral
Bank Nifty	26885	26675	26780	26944	27049	27213	Sell	Buy	Buy
CNX IT	16042	15803	15922	16005	16124	16207	Buy	Buy	Buy
CNX Midcap	16274	16113	16193	16319	16400	16526	Sell	Sell	Neutral
CNX Small Cap	5756	5685	5720	5780	5816	5876	Sell	Sell	Sell

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	36034.1	-119.5	-0.3
NIFTY	10793.7	-37.8	-0.4
MIDCAP	14035.2	-73.4	-0.5
SMLCAP	13341.0	-51.3	-0.4
BSEFMC	11415.8	-39.6	-0.4
AUTO	18405.8	-205.7	-1.1
POWER	1745.2	-25.9	-1.5
REALTY	1735.3	5.5	0.3
BSE IT	15612.4	103.7	0.7
BANDEX	29946.5	-219.3	-0.7
OILGAS	13165.5	-283.7	-2.1
METAL	10270.7	-106.1	-1.0

Currency Futures	Close	Pre. Pts	% Chg
26-Feb-19 EUR-INR	80.36	80.03	0.42
26-Feb-19 USD-INR	70.92	70.85	0.10
26-Feb-19 GBP-INR	91.46	91.14	0.36
26-Feb-19 JPY-INR	64.17	64.19	-0.04

Advance/ Decline	Adv	Dec	Un Ch.
NSE	684	1113	86
BSE	982	1556	133

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4536	5212	(676)
DII	3092	2379	713

\*NOTE: - FII AND DII data figure is provisional

## Market Commentary

Selling in last leg of trade mainly played spoil sports for the Indian equity benchmarks, where key gauges erased all of their gains and settled in red on Wednesday, with cut of one third of a percent. Benchmarks started the session with jubilation on the back of positive macro-economic data. India's industrial growth measured by IIP inched up to 2.4% in the month of December 2018, after hitting a 17-month low in November, while retail inflation based on CPI continued its southward journey for another month and eased further to 2.05% in the month of January 2019, the lowest in the last 19 months. The markets traded in green for the most part of the session, as Finance Minister Piyush Goyal said that now individuals earning up to Rs 9.5 lakh can escape liability by taking advantage of saving schemes, stressing that tax concessions have been provided with a view to help poor and middle class people living on a tight budget. Investors also got comfort with reports that the Cabinet is expected to soon consider a proposal of FDI-linked relaxation for mandatory 30 per cent local sourcing norms for foreign single brand retailers by allowing them more time to comply with regulations. The commerce and industry ministry has already circulated a draft cabinet note seeking views of different ministries including the department of economic affairs on the proposal.

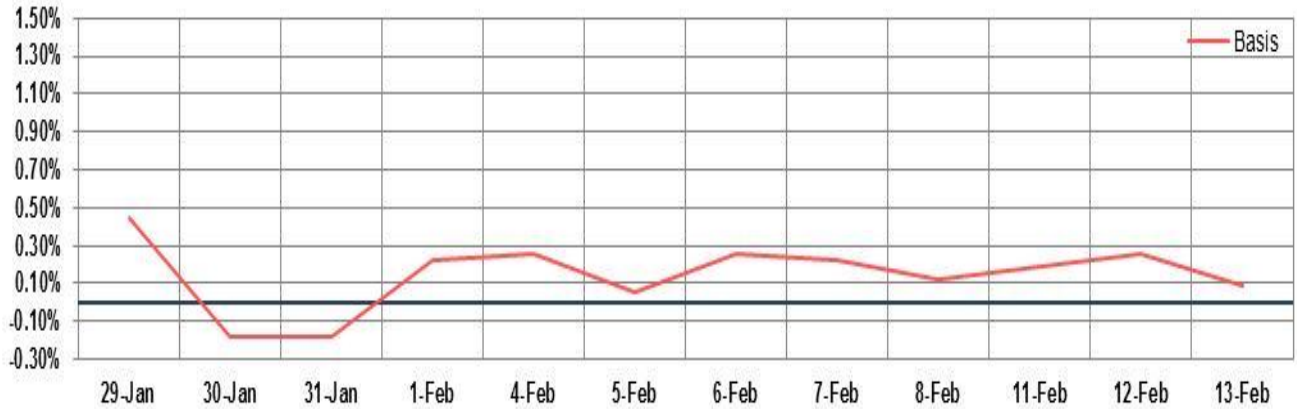
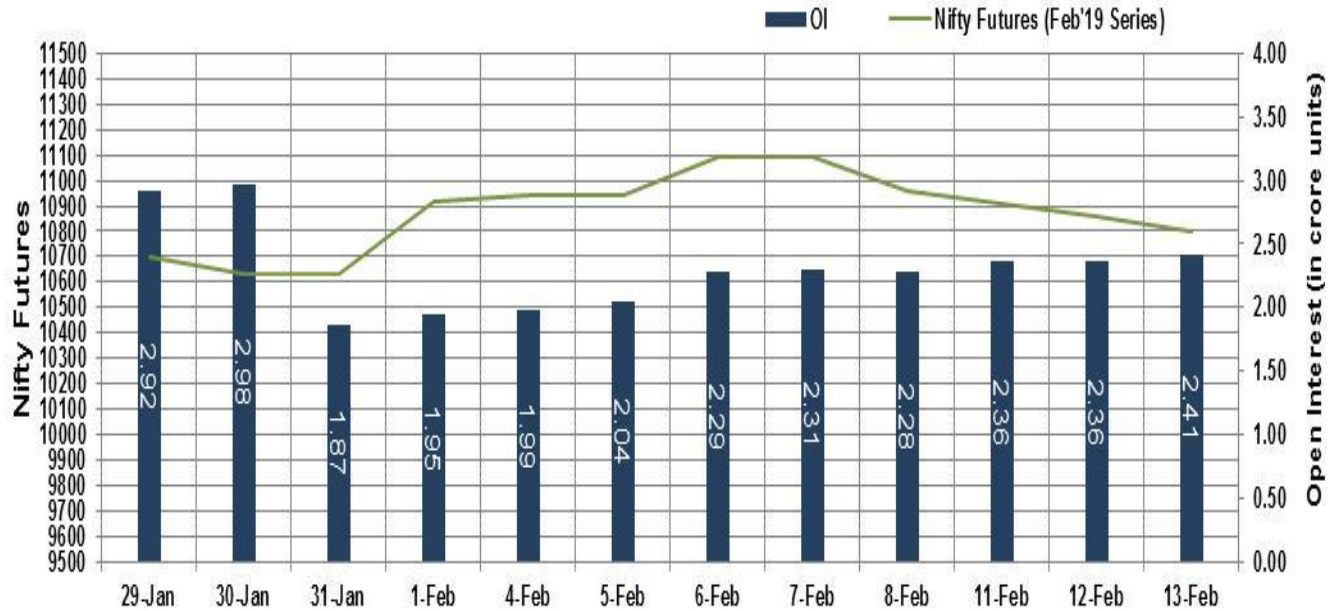
On the global front, European markets were trading in green, as Portugal's inflation eased further in January to its lowest level in nine months. The preliminary data from Statistics Portugal showed that the consumer price inflation slowed to 0.5 percent in January from 0.7 percent in December. However, core inflation, which excludes energy and unprocessed food products, rose slightly to 0.8 percent from 0.6 percent in December.

## Market Turnover & FII Derivative Data

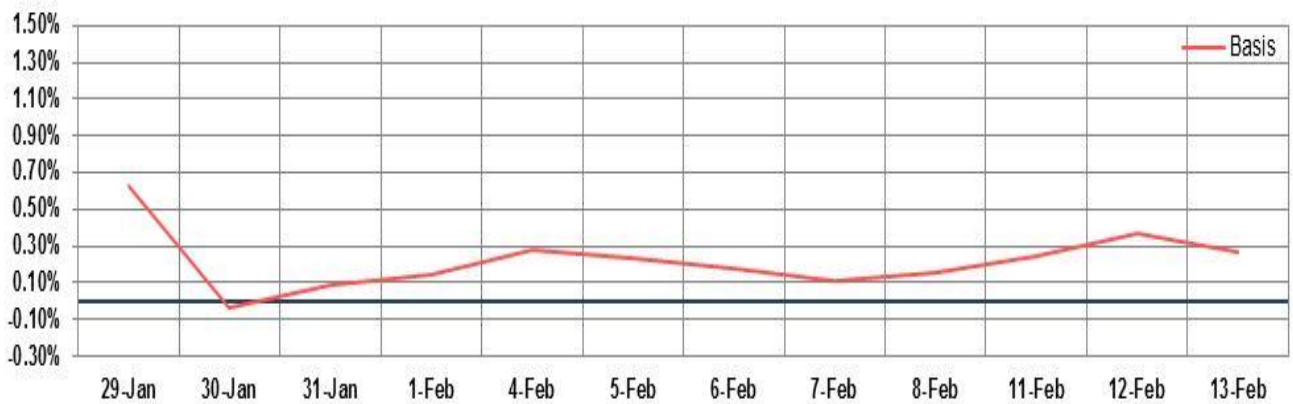
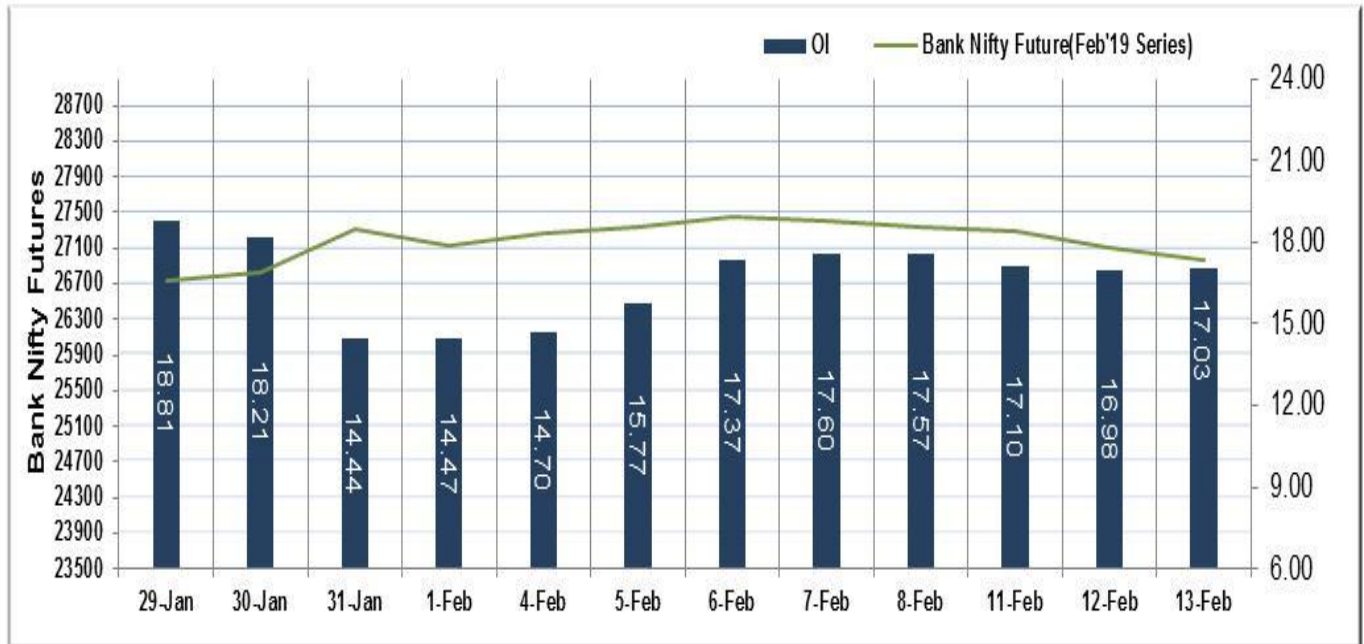
Market TO	Current	Previous	Net%
BSE CASH	2120	2160	(2)
NSE CASH	29238	27934	5
NSE FO	869113	683891	27

FII Derivatives	Buy	Sell	Net
Ind. Futures	2903	2506	397
Ind. Options	131683	132098	(415)
Stk. Futures	11709	12010	(301)
Stk. Options	9025	9214	(189)

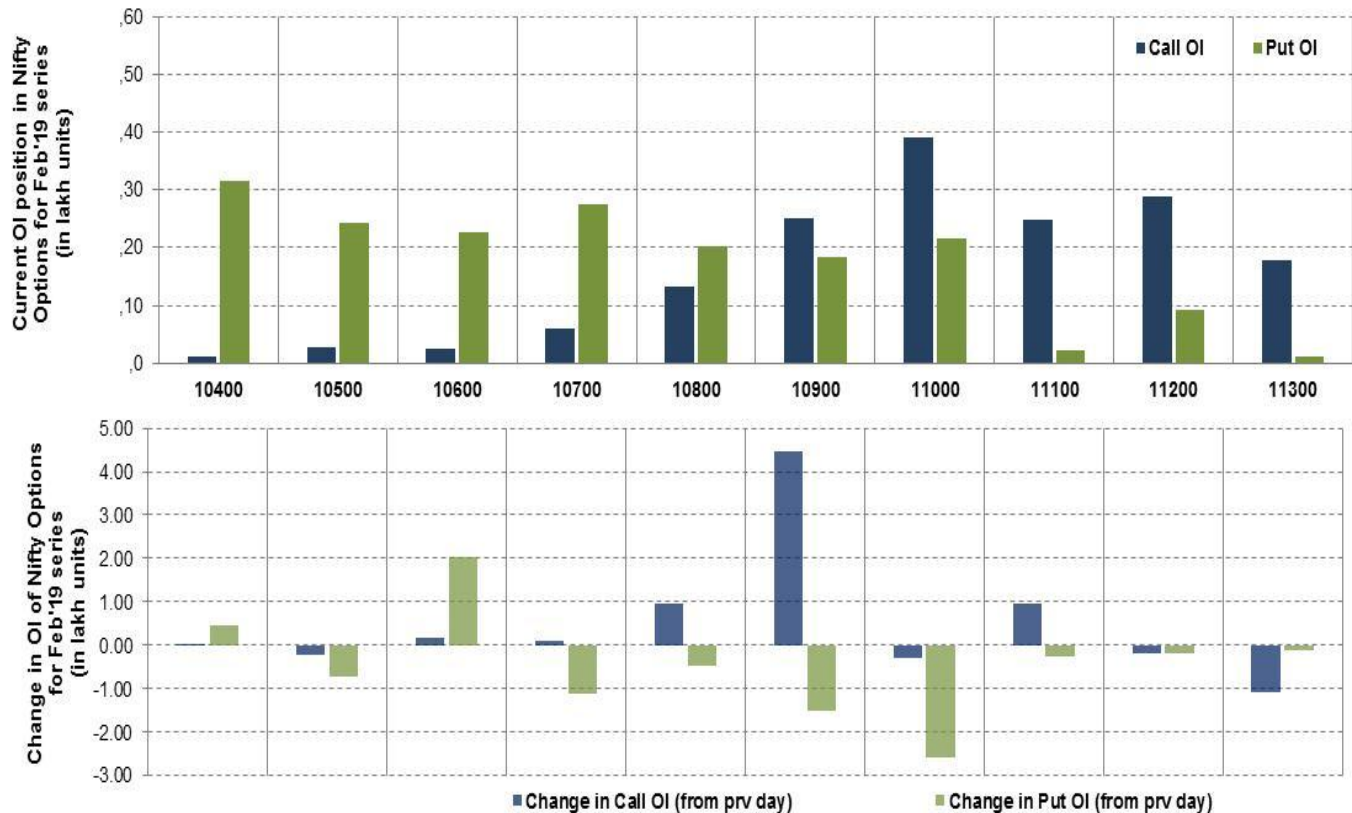
# Nifty Futures



## Bank Nifty Futures



## Nifty Options

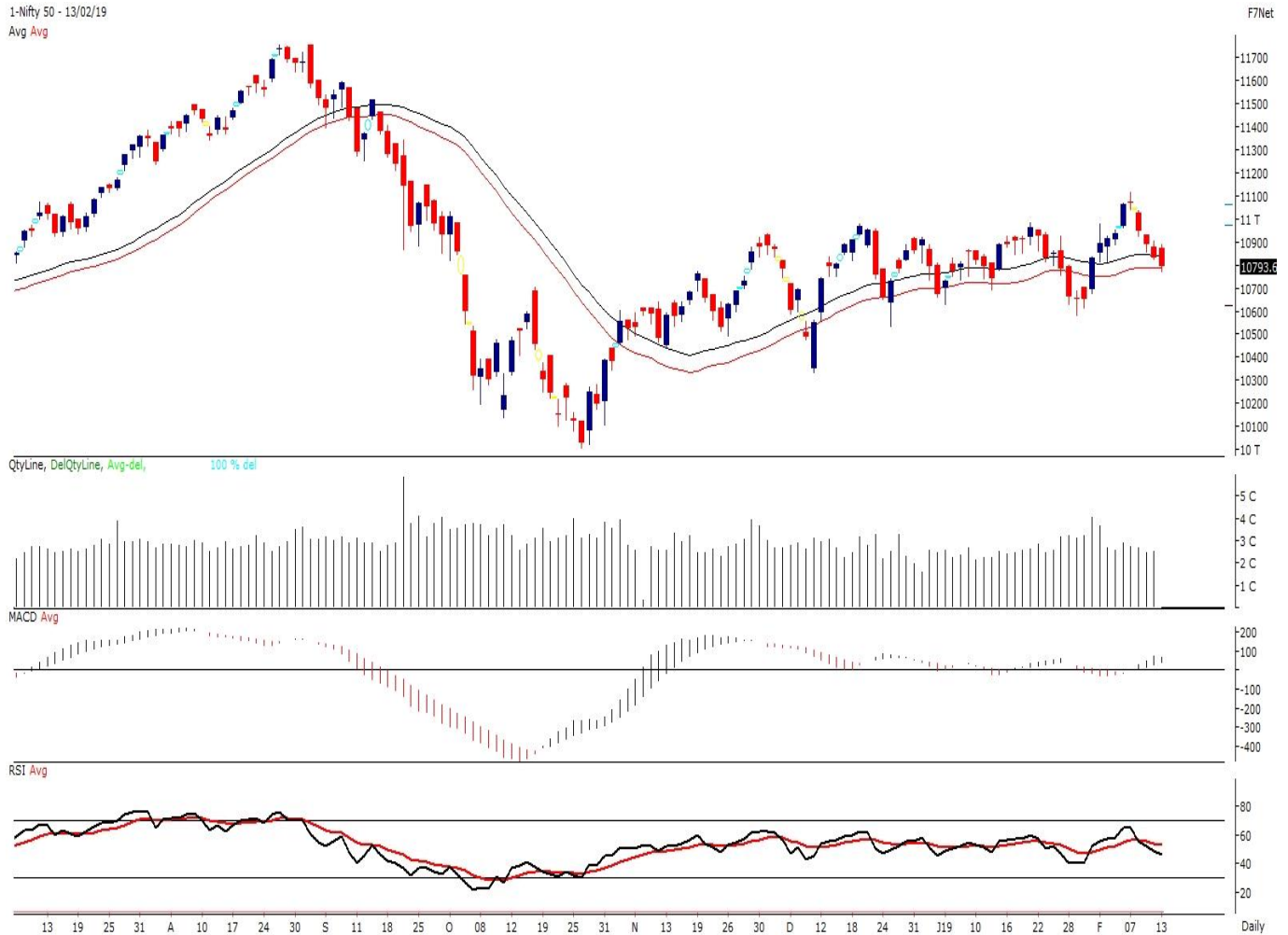


Note – Change in OI of Nifty Options refers to change from previous trading day  
 Source-NSE, SIHL Derivatives Research (Institutional Equities)

- Among Nifty calls 11,000 SP from the Feb month expiry was the most active call with a reduction of 0.03 million in open interest.
- Among Nifty puts, 10,400 SP from the Feb month expiry was the most active put with an addition of 0.05 million open interests.
- The maximum OI outstanding for Calls was at 11,000 SP (3.90mn) and that for Puts was at 10,400 SP (3.17mn)

## Nifty Technical & Indices Levels

1-Nifty 50 - 13/02/19  
 Avg Avg



Nifty Cash prices have settled at 10793.65 down by 0.35 percent from the previous close. On the upper side it has resistance of 10850 and 10900 levels, while lower side it has support of 10750 and 10700 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
BATAINDIA	2,631,750	3,424,300	30.11	1263.00	5.63
NHPC	22,653,000	27,054,000	19.43	23.05	1.32
OIL	5,659,335	6,458,100	14.11	171.20	2.73
SREINFRA	10,020,000	11,244,000	12.22	25.55	5.58
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
TORNTPOWER	1,830,000	1,767,000	-3.44	240.00	1.37
MANAPPURAM	11,178,000	10,752,000	-3.81	105.30	0.62
RELCAPITAL	8,616,000	8,281,500	-3.88	138.30	0.18
APOLLOHOSP	1,204,000	1,145,500	-4.86	1147.00	0.71
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
NTPC	33,916,000	41,720,000	23.01	131.05	-1.02
POWERGRID	13,328,000	16,196,000	21.52	175.60	-1.71
NATIONALUM	31,400,000	37,904,000	20.71	48.90	-5.05
BOSCHLTD	145,890	174,300	19.47	17957.95	-3.69
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
CANFINHOME	4,552,200	4,411,800	-3.08	255.85	-3.69
SUNTV	7,688,000	7,424,000	-3.43	555.00	-0.86
CASTROLIND	6,494,000	6,259,400	-3.61	151.60	-1.01
REPCOHOME	893,200	860,200	-3.69	365.00	-1.70

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