

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	10746	10679	10712	10753	10786	10826	Neutral	Buy	Neutral
Sensex	35876	35619	35747	35928	36057	36238	Neutral	Buy	Buy
Nifty Futures	10794	10712	10753	10783	10824	10854	Neutral	Buy	Neutral
Bank Nifty	26971	26728	26849	26940	27061	27152	Sell	Buy	Buy
CNX IT	15862	15724	15793	15898	15966	16071	Neutral	Buy	Buy
CNX Midcap	16372	16084	16228	16309	16453	16533	Sell	Sell	Neutral
CNX Small Cap	5794	5674	5734	5767	5827	5861	Sell	Sell	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	35876.2	-157.9	-0.4
NIFTY	10746.1	-47.6	-0.4
MIDCAP	14107.6	72.4	0.5
SMLCAP	13364.0	23.0	0.2
BSEFMC	11409.2	-6.6	-0.1
AUTO	18487.1	81.3	0.4
POWER	1746.9	1.8	0.1
REALTY	1743.4	8.1	0.5
BSE IT	15411.9	-200.5	-1.3
BANSEX	30178.8	232.3	0.8
OILGAS	12888.0	-277.5	-2.1
METAL	10252.3	-18.4	-0.2

Currency Futures	Close	Pre. Pts	% Chg
26-Feb-19 EUR-INR	80.39	80.36	0.03
26-Feb-19 USD-INR	71.19	70.92	0.38
26-Feb-19 GBP-INR	91.45	91.46	-0.01
26-Feb-19 JPY-INR	64.18	64.17	0.02

Advance/ Decline	Adv	Dec	Un Ch.
NSE	851	931	103
BSE	1164	1365	125

FII/DII Capital Mkt*	Buy	Sell	Net
FII	5405	5655	(250)
DII	3416	2191	1225

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Bears tightened their grip on Dalal Street as key gauges extended southward journey for fifth straight day, settling with a cut of around half a percent. Markets started the session on cautious note as traders remain concerned with report that volatile crude oil prices, a strong dollar and rising US bond yields has resulted in foreign institutional investors (FIIs) turning big sellers in the Indian market. Out of the 425 companies on the BSE-500 index, for the quarter ending December (Q3), there has been a decline in FII holdings in 256 companies, while only 169 companies saw net buying by FIIs. Cautiousness also crept in with the Reserve Bank of India's (RBI) data showing that both bank credit as well as deposits growth marginally declined on a fortnightly basis, clipping at 14.5 percent at Rs 94.29 lakh crore deposits grew at a tepid 9.63 percent to Rs 121.22 lakh crore for the fortnight ending February 1.

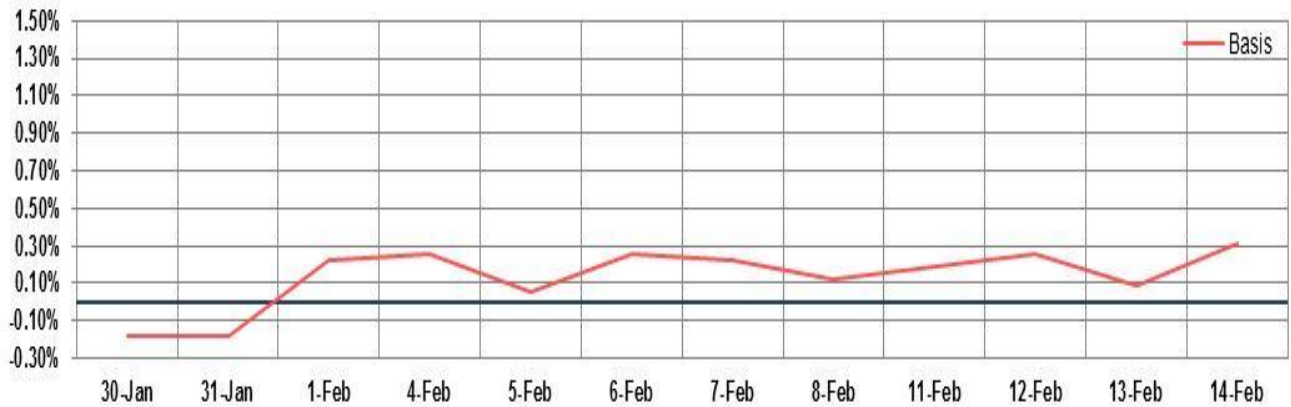
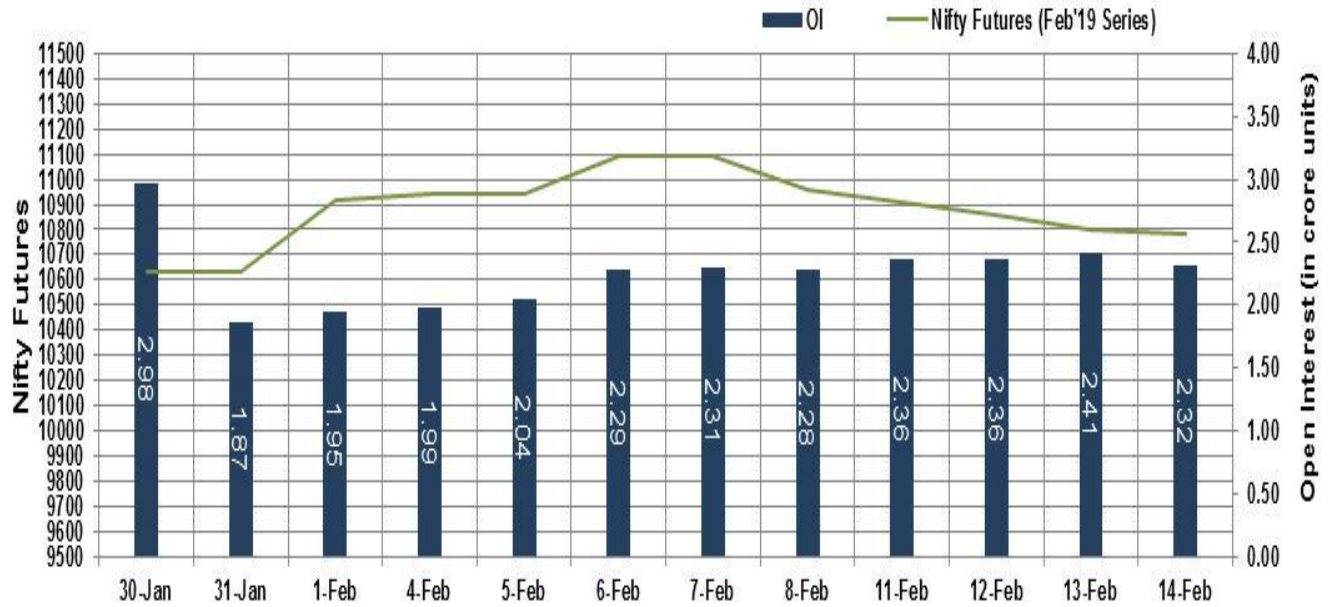
Markets continued their lackluster trade till end, as traders ignored ease in wholesale price index (WPI) inflation data. Wholesale prices in India eased to 2.76 percent in January, as compared to 3.80 percent in December, due to cheaper food and fuel prices. Wholesale inflation, measured by the Wholesale Price Index (WPI), grew 3.02 percent in January 2018. Trader remained pessimistic even after the Cabinet Committee on Economic Affairs approved the Credit Linked Capital Subsidy and Technology Up-gradation Scheme (CLCS-TUS) with a total outlay of Rs 2900 crore. The scheme will facilitate technology up-gradation to MSEs, improvement in Quality of products by MSMEs, enhancement in productivity, reduction in waste and shall promote a culture of continuous improvement.

Market Turnover & FII Derivative Data

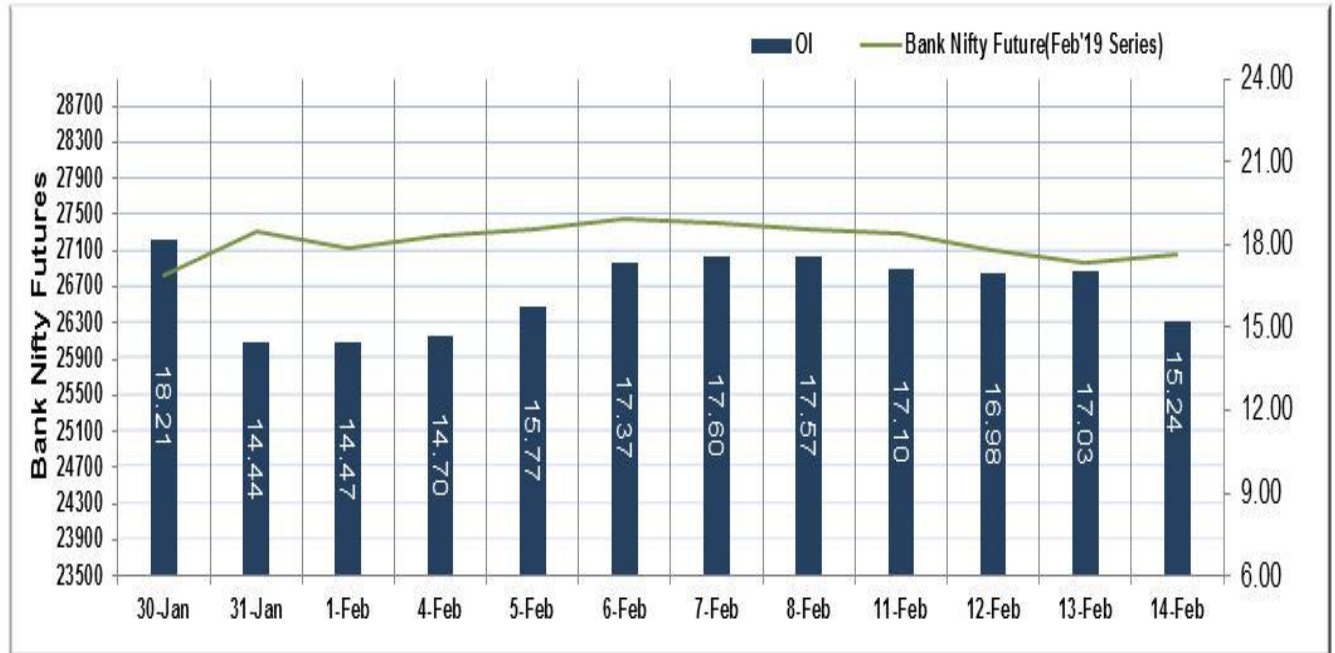
Market TO	Current	Previous	Net%
BSE CASH	2601	2120	23
NSE CASH	34646	29238	18
NSE FO	1589159	869113	83

FII Derivatives	Buy	Sell	Net
Ind. Futures	1954	5554	(3601)
Ind. Options	182035	180005	2030
Stk. Futures	13605	14104	(500)
Stk. Options	10681	10355	326

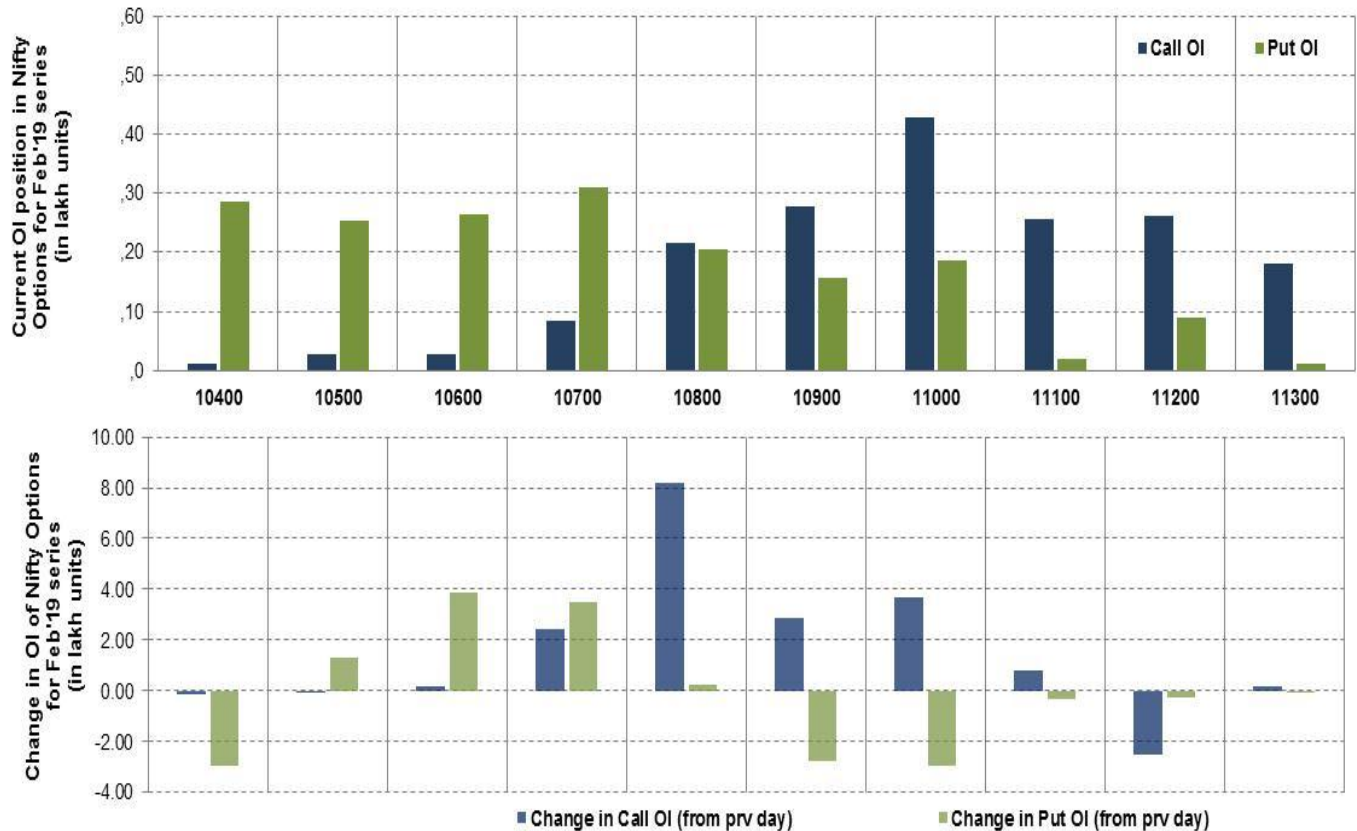
Nifty Futures



Bank Nifty Futures



Nifty Options



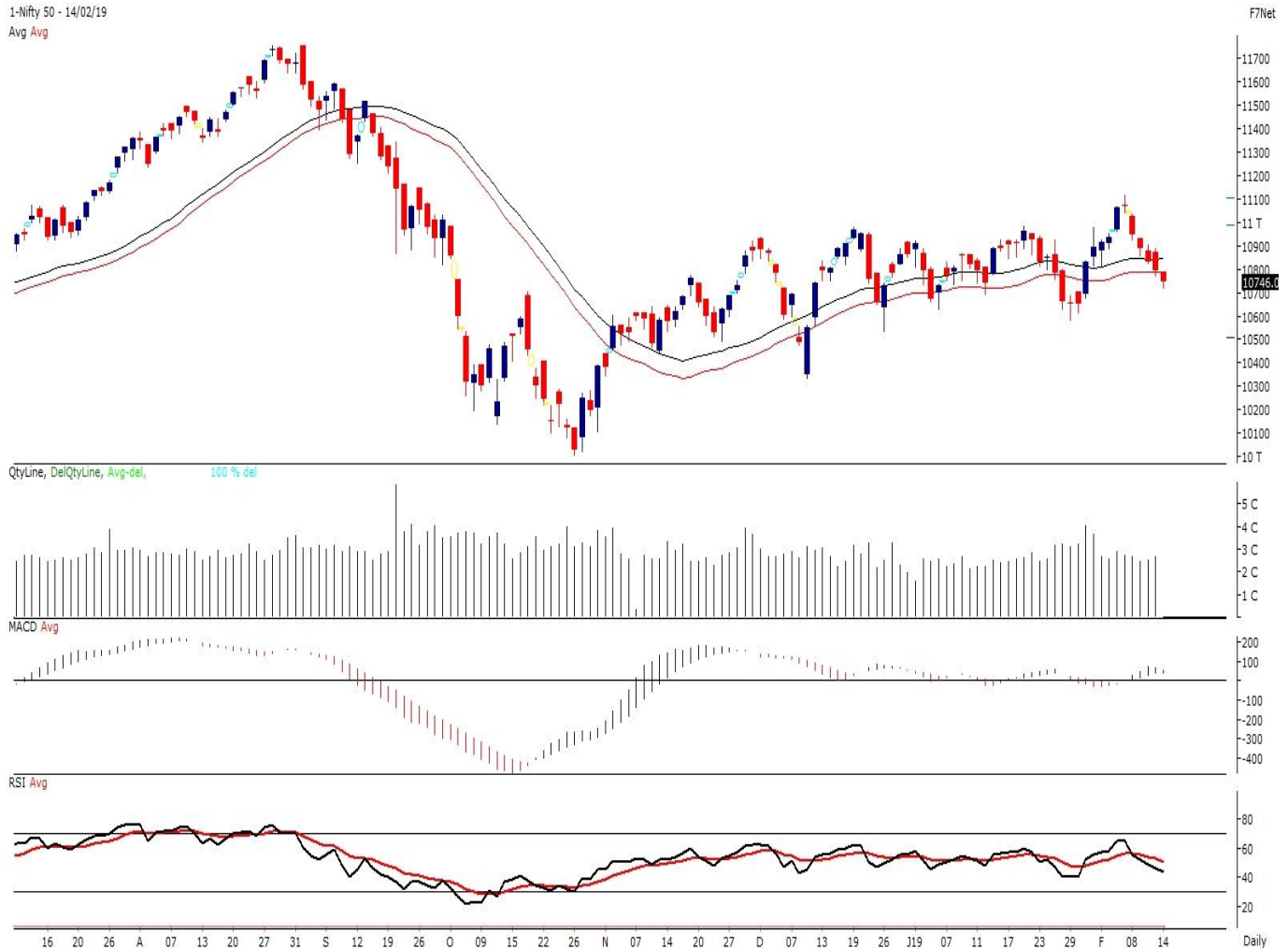
Note – Change in OI of Nifty Options refers to change from previous trading day
 Source-NSE, SIHL Derivatives Research (Institutional Equities)

- Among Nifty calls 11,000 SP from the Feb month expiry was the most active call with an addition of 0.37 million in open interest.
- Among Nifty puts, 10,700 SP from the Feb month expiry was the most active put with an addition of 0.35 million open interests.
- The maximum OI outstanding for Calls was at 11,000 SP (4.27mn) and that for Puts was at 10,700 SP (3.09mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 14/02/19

Avg Avg



Nifty Cash prices have settled at 10746.05 down by 0.44 percent from the previous close. On the upper side it has resistance of 10800 and 10850 levels, while lower side it has support of 10700 and 10650 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	3,462,250	4,039,750	16.68	280.25	2.43
LT	10,017,750	11,544,380	15.24	1229.65	0.91
DCBBANK	2,925,000	3,258,000	11.38	177.90	0.74
CONCOR	2,145,999	2,372,634	10.56	495.00	1.90
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
HINDPETRO	12,820,500	11,732,700	-8.48	220.50	0.78
ESCORTS	4,550,700	4,152,500	-8.75	646.95	4.40
YESBANK	148,687,000	135,492,000	-8.87	221.85	30.85
BOSCHLTD	153,000	137,970	-9.82	18151.00	1.29
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
NATIONALUM	34,624,000	60,328,000	74.24	47.95	-2.14
POWERGRID	14,612,000	24,488,000	67.59	173.85	-1.05
NTPC	40,380,000	61,984,000	53.50	130.50	-0.34
KSCL	1,132,500	1,561,500	37.88	478.35	-5.64
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
TECHM	15,601,200	15,009,600	-3.79	807.85	-0.54
HDFCBANK	10,927,000	10,497,000	-3.94	2120.10	-1.40
BATAINDIA	3,224,100	3,072,300	-4.71	1259.95	-0.26
DISHTV	61,144,000	57,400,000	-6.12	32.25	-1.38

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