

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10831	10623	10727	10783	10886	10942	Neutral	Neutral	Neutral
Sensex	36257	35554	35905	36092	36443	36630	Buy	Neutral	Buy
Nifty Futures	10833	10616	10724	10784	10892	10952	Neutral	Neutral	Neutral
Bank Nifty	27295	26737	27016	27171	27450	27605	Neutral	Neutral	Buy
CNX IT	15499	15192	15346	15430	15583	15667	Buy	Buy	Buy
CNX Midcap	16905	16629	16767	16846	16984	17063	Neutral	Sell	Neutral
CNX Small Cap	6133	6064	6098	6119	6154	6174	Neutral	Sell	Sell

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	36256.7	665.4	1.9
NIFTY	10831.0	179.2	1.7
MIDCAP	14560.1	60.6	0.4
SMLCAP	13926.2	110.8	0.8
BSEFMC	11615.9	150.0	1.3
AUTO	18494.6	215.7	1.2
POWER	1880.9	17.4	0.9
REALTY	1774.1	9.4	0.5
BSE IT	15264.1	318.2	2.1
BANKEX	30731.4	513.9	1.7
OILGAS	13612.3	231.1	1.7
METAL	10958.6	143.8	1.3

Currency Futures	Close	Pre. Pts	% Chg
26-Feb-19 EUR-INR	82.02	81.73	0.36
26-Feb-19 USD-INR	71.28	71.34	-0.09
26-Feb-19 GBP-INR	93.65	93.56	0.10
26-Feb-19 JPY-INR	65.74	65.33	0.64

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1023	759	105
BSE	1423	1144	137

FII/DII Capital Mkt*	Buy	Sell	Net
FII	10962	7956	3006
DII	5751	7386	(1634)

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

## Market Commentary

Bulls took charge on Dalal Street on Thursday, as both Sensex and Nifty, ended the trading session with the strong gains of over 1.50% each. The markets made a fabulous start of the day, after SBI Research's latest report indicated that the government is likely to meet the fiscal deficit target this year and pegged fiscal deficit at Rs 6.72 trillion or 3.2% of gross domestic product (GDP) for next fiscal year (2019-20), assuming a moderate nominal GDP growth of 11.7%. It added that the fiscal gap will be met at the budgeted 3.3 percent for FY19. Traders took encouragement with Commerce Minister Suresh Prabhu's statement that the government will release the new e-commerce policy soon which is awaiting approval from the Department of Industrial Policy and Promotion (DIPP). The street also took note of report that Indian companies' foreign borrowing nearly trebled to \$3.81 billion in December 2018 as compared to the same period last year. According to data from the Reserve Bank of India (RBI), of the total borrowing amount in December, \$3.77 billion was mobilized through external commercial borrowings (ECBs) in the overseas markets, while \$37.04 million was through rupee-denominated bonds (RDBs).

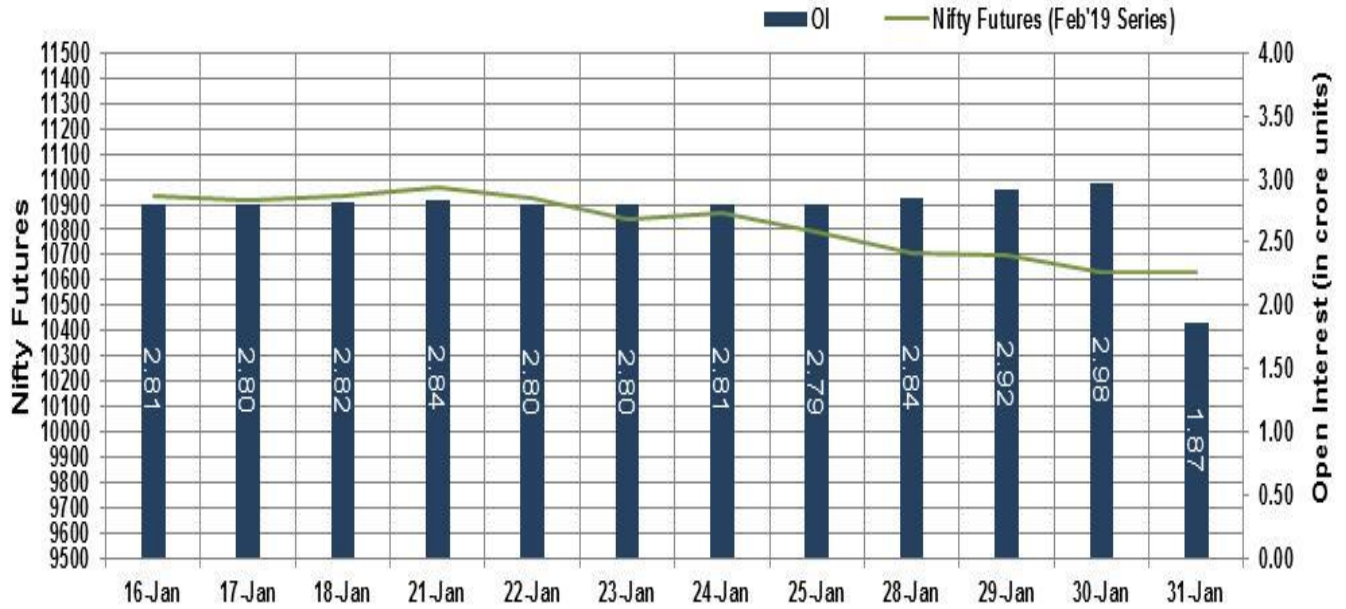
The markets extended their gains in the second half of the session to settle near their intraday high points, mirroring positive European markets. Intense buying by the traders ahead of expiry of January futures & options contracts, also contributed to the gaining momentum. The markets participants were seen taking support from a report that the GST officials are working out mechanism to prompt taxmen to initiate profiteering complaints, which could be taken up for further investigation by the Directorate General of Anti-Profiteering.

## Market Turnover & FII Derivative Data

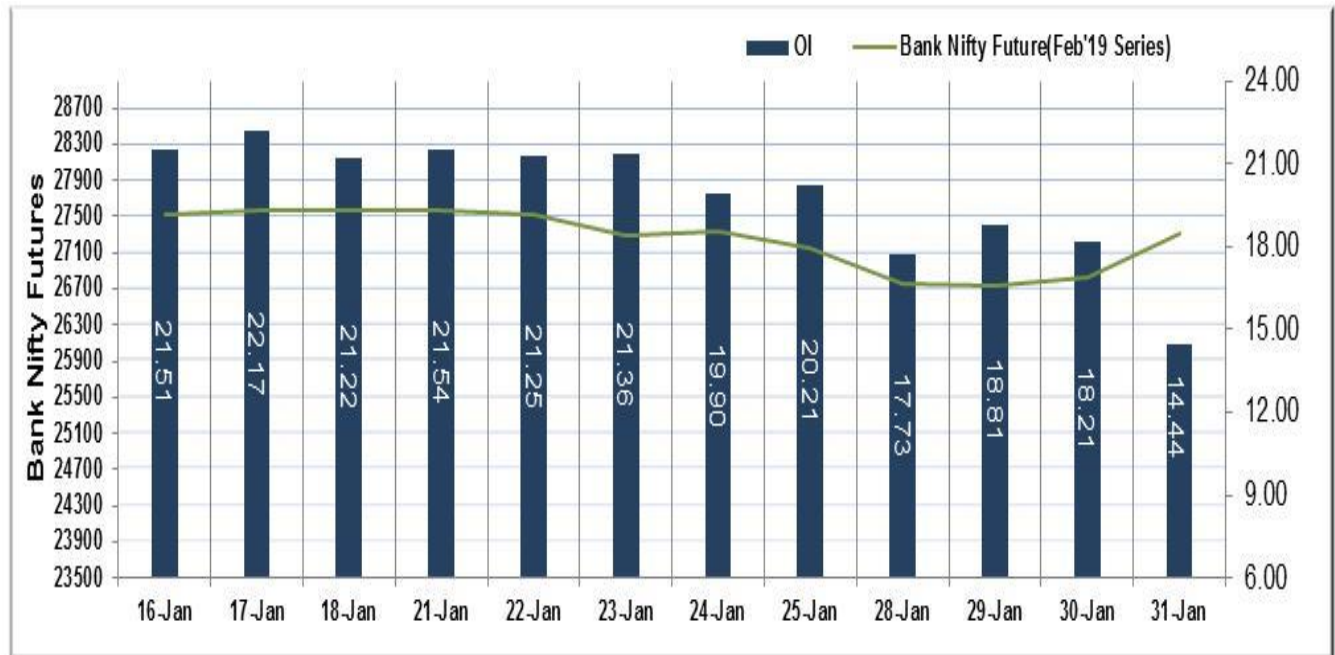
Market TO	Current	Previous	Net%
BSE CASH	2734	2688	2
NSE CASH	44296	34974	27
NSE FO	1964632	1119139	76

FII Derivatives	Buy	Sell	Net
Ind. Futures	9544	6779	2765
Ind. Options	185160	181723	3437
Stk. Futures	22721	21560	1161
Stk. Options	7899	7117	783

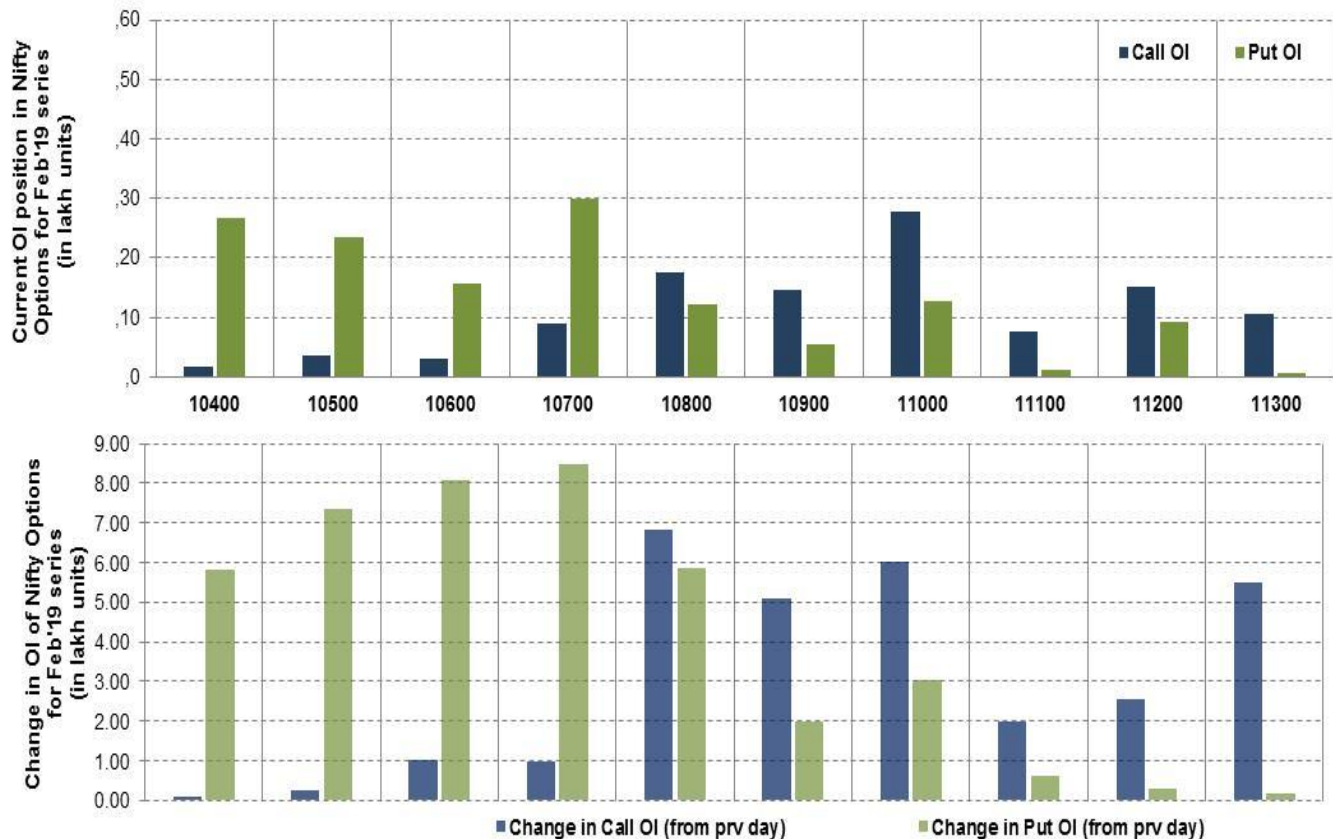
# Nifty Futures



## 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 0.60 million in open interest.
- Among Nifty puts, 10,700 SP from the Feb month expiry was the most active put with an addition of 0.84 million open interests.
- The maximum OI outstanding for Calls was at 11,000 SP (2.78mn) and that for Puts was at 10,700 SP (3.00mn)

## Nifty Technical & Indices Levels

1-Nifty 50 - 31/01/19

Avg Avg



Nifty Cash prices have settled at 10830.95 marginal up by 1.68 percent from the previous close. On the upper side it has resistance of 10900 and 10950 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
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
ORIENTBANK	4,466,000	224,000	-94.98	95.70	0.37
GODREJIND	363,000	18,000	-95.04	502.80	1.48
CGPOWER	15900000	732000	-95.4	37.60	0.40
ADANIPOWER	21160000	760000	-96.41	45.40	2.14
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	849,200	83,600	-90.16	462.30	-2.96
SOUTHBANK	98,196,780	9,080,634	-90.75	13.10	-0.38
AJANTPHARM	220,500	12,000	-94.56	1024.60	-5.41
TV18BRDCST	26,091,000	1,040,000	-96.01	32.50	-0.61

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