

# 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	10894	10727	10810	10897	10980	11067	Neutral	Buy	Neutral
Sensex	36469	35933	36201	36490	36758	37046	Buy	Buy	Buy
Nifty Futures	10918	10737	10828	10925	11016	11114	Neutral	Buy	Neutral
Bank Nifty	27086	26581	26833	27183	27436	27786	Neutral	Neutral	Buy
CNX IT	15724	15388	15556	15654	15822	15920	Buy	Buy	Buy
CNX Midcap	16990	16662	16826	16983	17147	17304	Neutral	Sell	Neutral
CNX Small Cap	6139	6028	6084	6148	6203	6267	Neutral	Sell	Sell

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	36469.4	212.7	0.6
NIFTY	10893.7	62.7	0.6
MIDCAP	14641.4	81.3	0.6
SMLCAP	13950.5	24.2	0.2
BSEFMC	11748.3	132.4	1.1
AUTO	18985.2	490.6	2.7
POWER	1887.8	6.9	0.4
REALTY	1797.8	23.7	1.3
BSE IT	15434.0	169.9	1.1
BANKEKX	30412.2	-319.2	-1.0
OILGAS	13633.8	21.5	0.2
METAL	10542.6	-416.0	-3.8

Currency Futures	Close	Pre. Pts	% Chg
26-Feb-19 EUR-INR	82.11	82.02	0.11
26-Feb-19 USD-INR	71.44	71.28	0.23
26-Feb-19 GBP-INR	93.44	93.65	-0.22
26-Feb-19 JPY-INR	65.69	65.74	-0.07

Advance/ Decline	Adv	Dec	Un Ch.
NSE	816	958	99
BSE	1178	1360	139

FII/DII Capital Mkt*	Buy	Sell	Net
FII	7118	5803	1316
DII	4025	4030	(5)

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

## Market Commentary

Indian equity benchmarks lauded the Interim Budget 2019 on Friday, with Sensex and Nifty closing the trading session with the gains of over half a per cent each. The start of the day was positive, as the government revised India's gross domestic product (GDP) growth rate upwards by 50 basis points to 7.2 per cent from 6.7 per cent for fiscal 2017-18 and by 110 basis points to 8.2 per cent from 7.1 per cent for 2016-17. Adding enthusiasm among the market participants, the Finance Ministry said that revenue collection from Goods and Services Tax (GST) in the month of January 2019 surpassed Rs 1 lakh crore-mark, after a gap of 2 months. It noted that this has been a significant improvement over collection of Rs 94,725 crore during December 2018 and Rs 89,825 crore during the same month last year. Sentiments remained upbeat, aided by rising manufacturing PMI data. The Indian manufacturing sector surged in the month of January, with the quickest increase in order books. As per the survey report, the Nikkei India Manufacturing Purchasing Managers' Index (PMI) - a composite single-figure indicator of manufacturing performance - rose to 53.9 in January from 53.2 in December. The manufacturing sector activity expanded for the 18th consecutive month as the PMI reading stood above the watershed 50 mark, which differentiates growth from contraction.

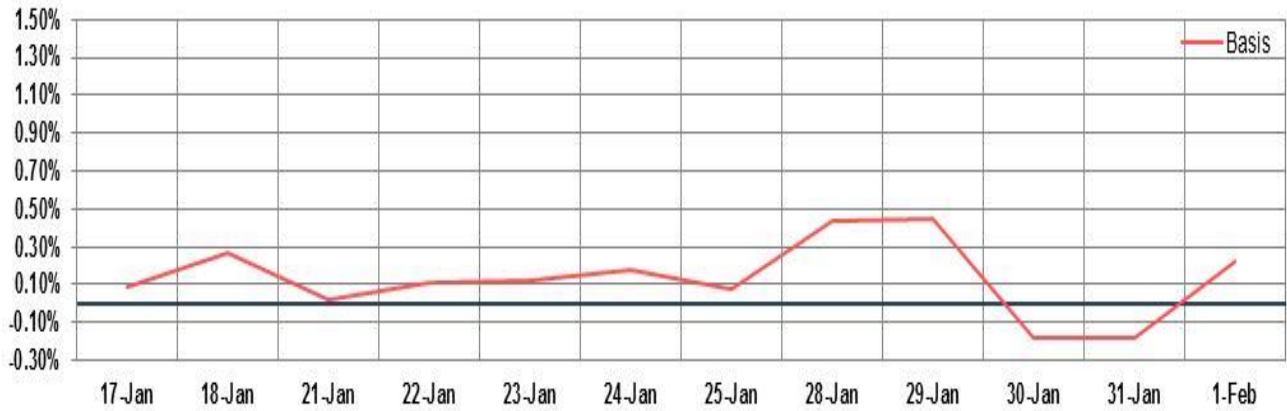
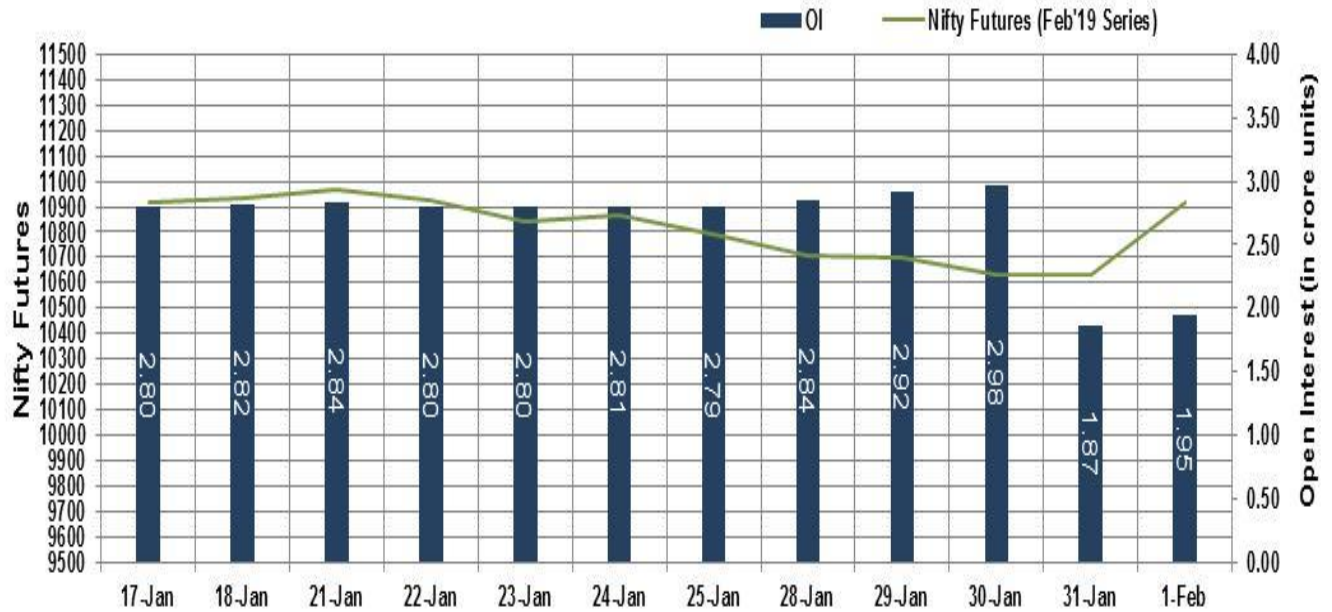
The markets extended their gains in noon deals, as Finance Minister Piyush Goyal started presenting the budget in the Parliament. Goyal said that India has emerged as the brightest spot in the world in the last five years during which the country witnessed the fastest GDP growth higher than under any previous governments.

## Market Turnover & FII Derivative Data

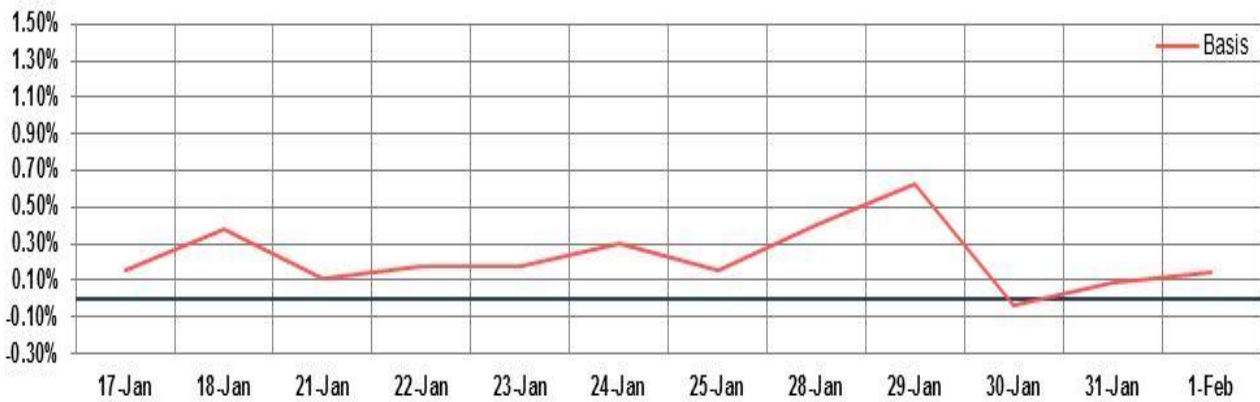
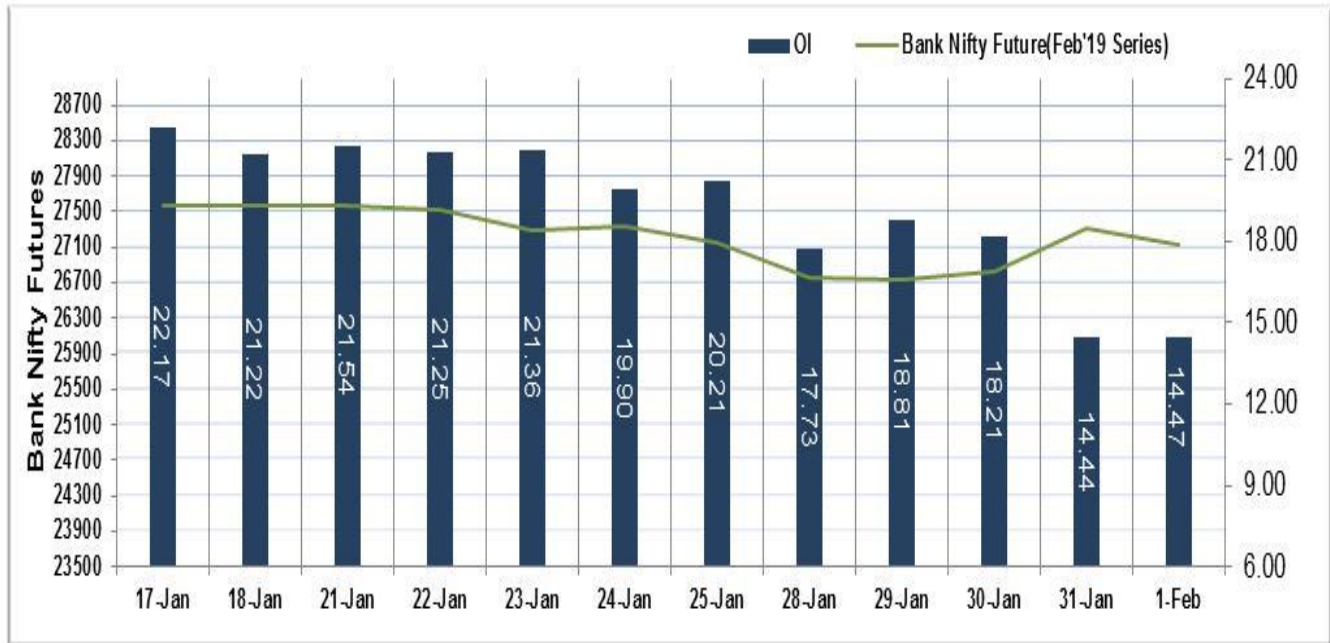
Market TO	Current	Previous	Net%
BSE CASH	3777	2734	38
NSE CASH	40624	44296	(8)
NSE FO	914497	1964632	(53)

FII Derivatives	Buy	Sell	Net
Ind. Futures	6851	5140	1711
Ind. Options	142616	142536	80
Stk. Futures	17415	16559	857
Stk. Options	12473	12594	(121)

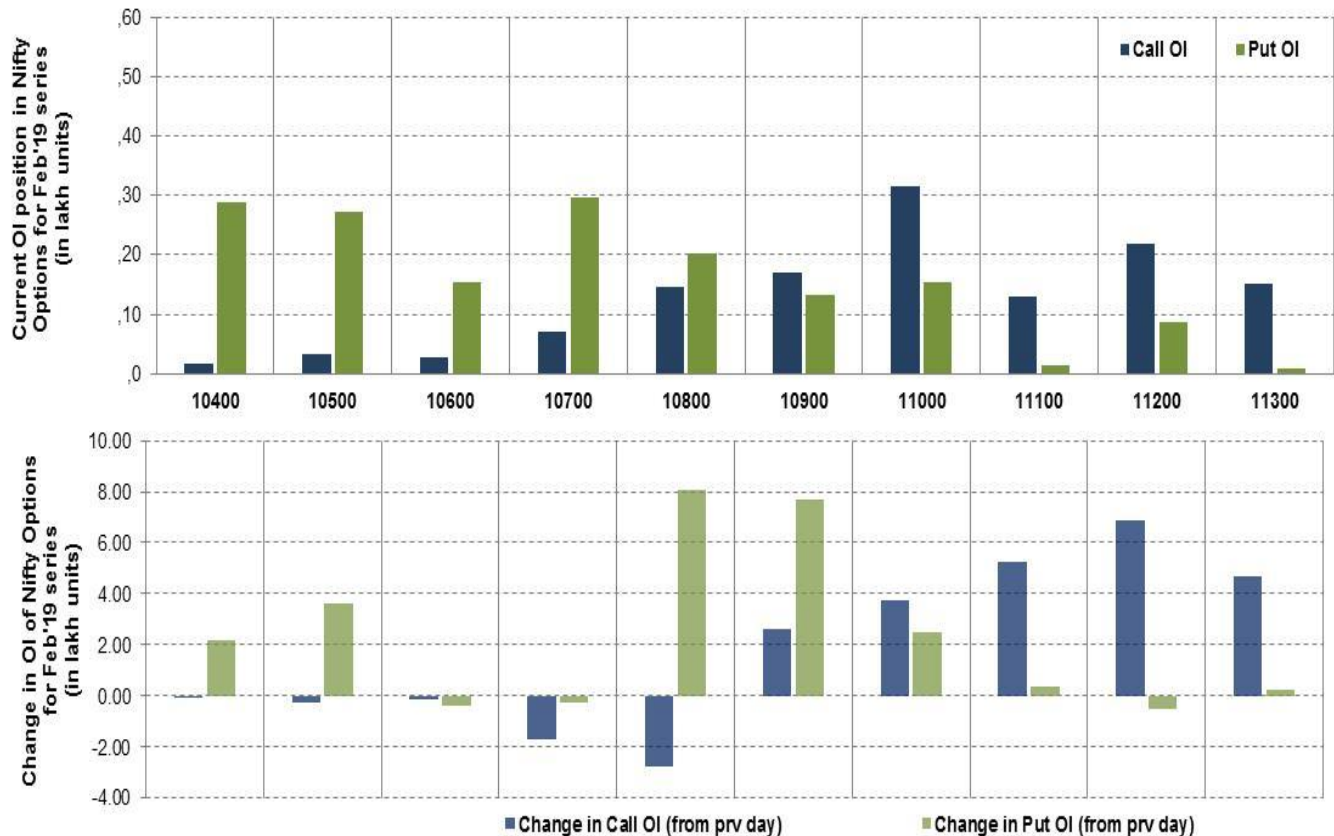
# Nifty Futures



## 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 a reduction of 0.03 million open interests.
- The maximum OI outstanding for Calls was at 11,000 SP (3.15mn) and that for Puts was at 10,700 SP (2.97mn)

## Nifty Technical & Indices Levels

1-Nifty 50 - 01/02/19

Avg Avg

F7Net



Nifty Cash prices have settled at 10893.65 marginal up by 0.54 percent from the previous close. On the upper side it has resistance of 10950 and 11000 levels, while lower side it has support of 10800 and 10750 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
HEROMOTOCO	1,607,000	2,019,600	25.68	2766.70	7.05
JETAIRWAYS	5,117,200	6,340,400	23.90	243.40	5.12
EQUITAS	10,320,000	12,452,000	20.66	125.25	3.94
ESCORTS	3,869,800	4,348,300	12.36	678.60	2.24
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
JUBLFOOD	3,566,000	3,381,000	-5.19	1360.15	7.76
VGUARD	2,619,000	2,397,000	-8.48	197.05	3.25
KAJARIACER	2,377,700	2,155,400	-9.35	550.80	1.80
OIL	5,632,143	5,081,505	-9.78	168.80	2.52
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
VEDL	33,405,200	45,530,800	36.30	162.95	-17.91
SBIN	75,963,000	95,205,000	25.33	285.05	-3.44
HINDZINC	4,355,200	5,241,600	20.35	255.75	-2.25
DHFL	18,897,000	21,486,000	13.70	110.00	-17.85
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
KTKBANK	13,427,900	12,943,800	-3.61	118.45	-1.86
NMDC	24,546,000	23,574,000	-3.96	95.65	-1.75
PETRONET	12,342,000	11,832,000	-4.13	222.15	-2.89
MUTHOOTFIN	1,323,000	1,254,000	-5.22	492.30	-1.21

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