

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10912	10771	10842	10885	10955	10999	Buy	Buy	Neutral
Sensex	36583	36080	36331	36477	36729	36874	Buy	Buy	Buy
Nifty Futures	10940	10784	10862	10908	10986	11032	Buy	Buy	Neutral
Bank Nifty	27187	26667	26927	27085	27345	27504	Neutral	Neutral	Buy
CNX IT	15755	15553	15654	15737	15838	15921	Buy	Buy	Buy
CNX Midcap	16840	16580	16710	16840	16970	17100	Sell	Sell	Neutral
CNX Small Cap	6044	5948	5996	6065	6113	6182	Sell	Sell	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	36582.7	113.3	0.3
NIFTY	10912.3	18.6	0.2
MIDCAP	14521.4	-120.0	-0.8
SMLCAP	13787.8	-162.7	-1.2
BSEFMC	11671.3	-77.0	-0.7
AUTO	18882.5	-102.7	-0.5
POWER	1847.7	-40.2	-2.1
REALTY	1781.5	-16.3	-0.9
BSE IT	15452.0	18.1	0.1
BANKEX	30473.7	61.5	0.2
OILGAS	13698.5	64.7	0.5
METAL	10471.6	-71.0	-0.7

Currency Futures	Close	Pre. Pts	% Chg
26-Feb-19 EUR-INR	82.59	82.11	0.58
26-Feb-19 USD-INR	72.00	71.44	0.77
26-Feb-19 GBP-INR	94.08	93.44	0.68
26-Feb-19 JPY-INR	65.63	65.69	-0.10

Advance/ Decline	Adv	Dec	Un Ch.
NSE	460	1383	93
BSE	781	1776	204

FII/DII Capital Mkt*	Buy	Sell	Net
FII	3729	3842	(112)
DII	2644	2710	(65)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Last hour recovery helped the key Indian equity benchmarks to close Monday's trading session in positive territory. The bourses made a negative start, impacted by Moody's Investors Service's statement that the government will find it difficult to meet the fiscal deficit target of 3.4% in 2019-20 on account of higher spending and low revenue growth. Observing that Indian government's debt is stubbornly high as a percentage of GDP, Moody's said it could be brought down only if the Centre sticks to the fiscal consolidation path. The markets participants were nervous, amid reports that the government has reduced the allocation for Startup India programme in the Budget 2019-20 but added more monies to the Make in India kitty. According to the budget documents, the allocation for Startup India programme has been slashed to Rs 25 crore for 2019-20 from the revised estimate of Rs 28 crore in 2018-19. Sentiments also got hit with a private report stating that public sector investments are expected to grow at a much slower pace in 2019-20, as capital outlay by public sector enterprises is expected to remain at almost the same level as 2018-19, while capital spending by the Centre is budgeted to grow at a much slower pace next year.

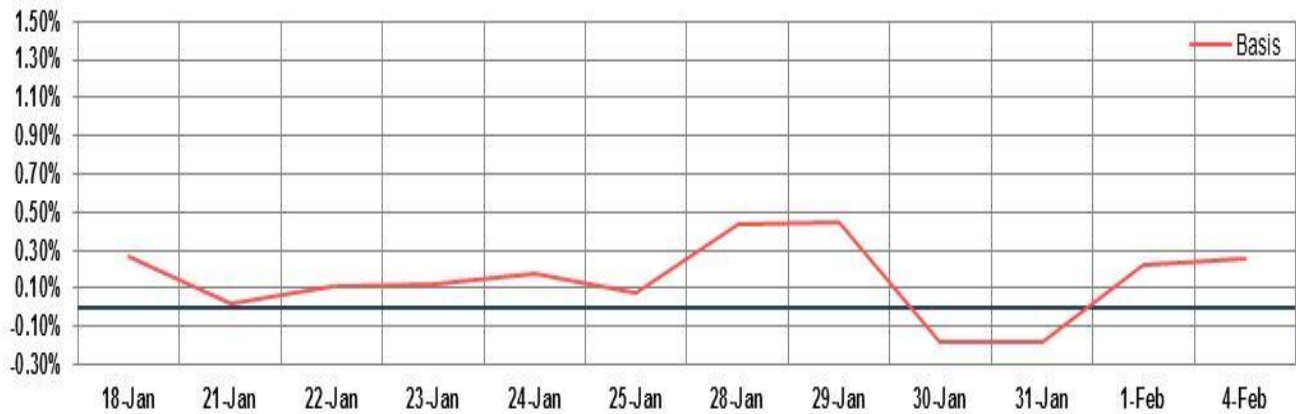
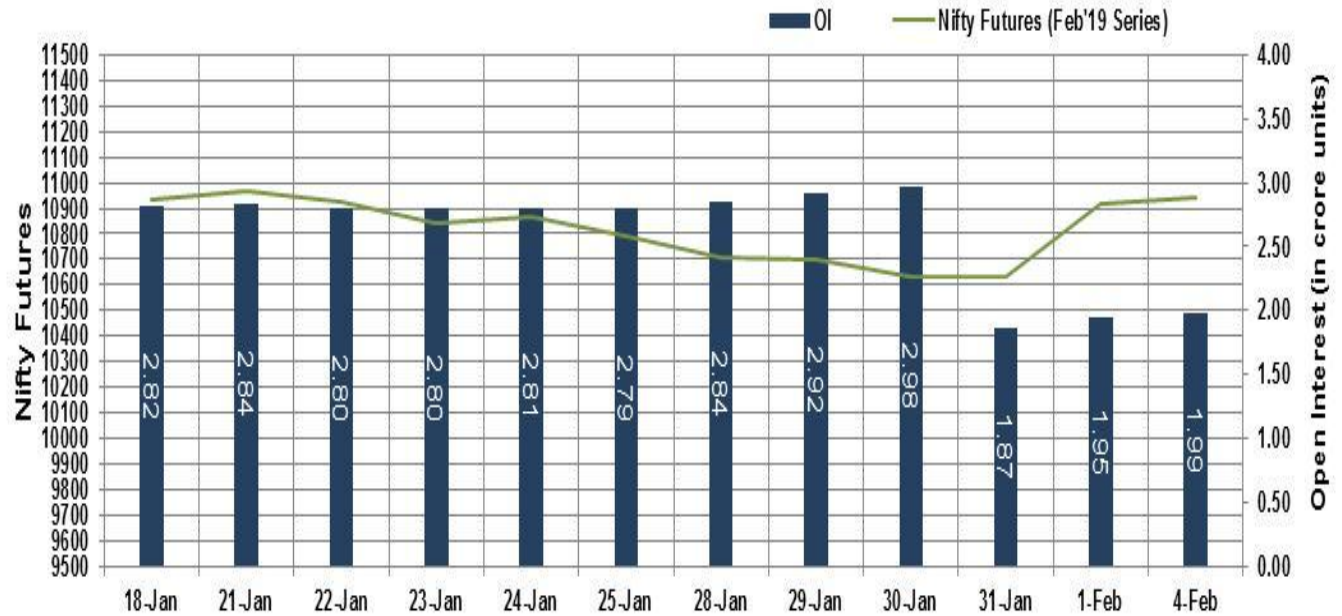
On the global front, European markets were trading in red, as UK manufacturing growth slowed more-than-expected in January to its lowest level in three months. The survey data from IHS Markit showed that the IHS Markit/CIPS Purchasing Managers' Index for manufacturing fell to 52.8 from 54.2 in December. Separately, Sweden's manufacturing growth slowed for a second straight month in January to its lowest level in nearly three years amid a decline in new orders and backlogs.

Market Turnover & FII Derivative Data

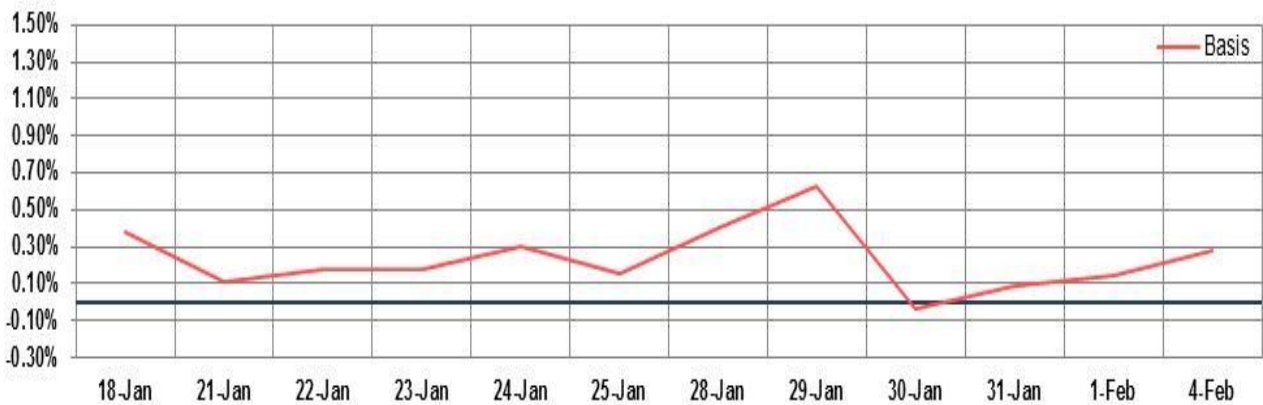
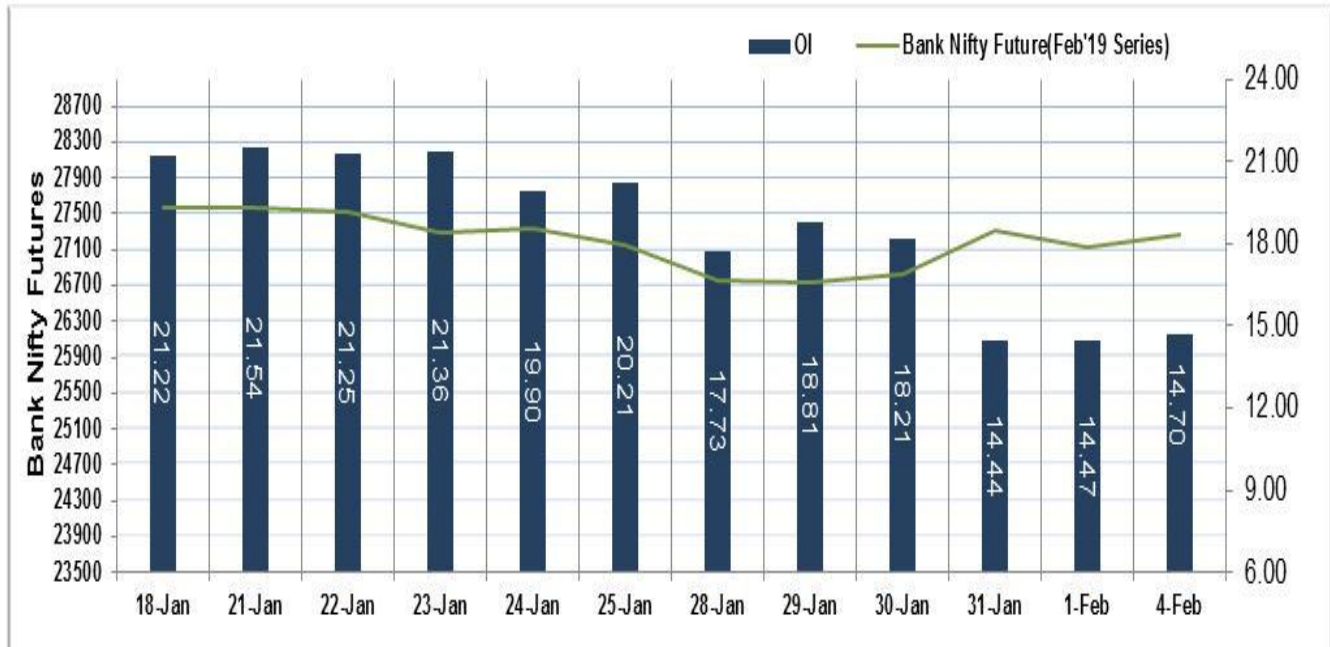
Market TO	Current	Previous	Net%
BSE CASH	2748	3777	(27)
NSE CASH	27791	40624	(32)
NSE FO	608670	914497	(33)

FII Derivatives	Buy	Sell	Net
Ind. Futures	2093	2278	(185)
Ind. Options	81108	79921	1187
Stk. Futures	12444	12334	111
Stk. Options	7293	7160	133

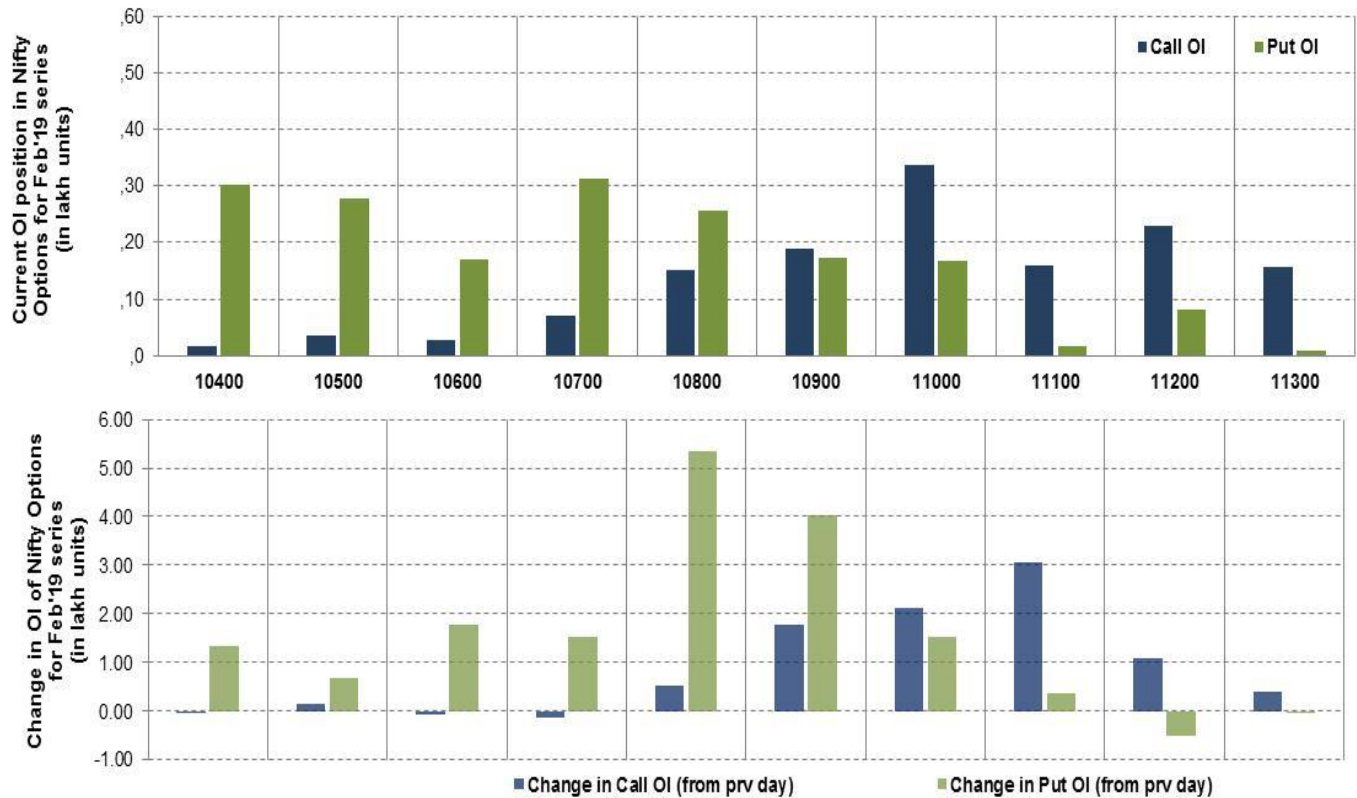
Nifty Futures



Bank Nifty Futures



Nifty Options

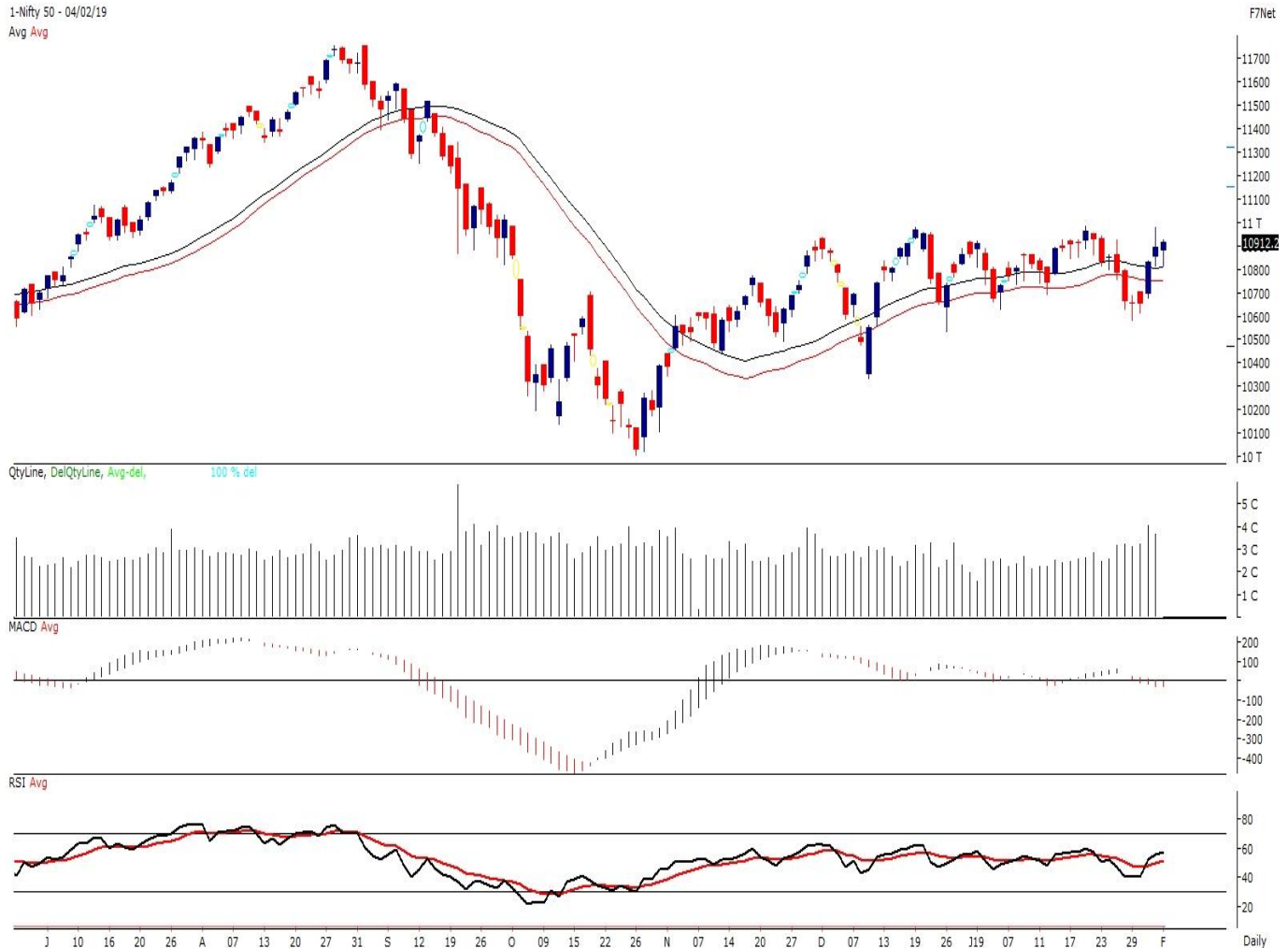


Note – Change in OI of Nifty Options refers to change from previous trading day
 Source-NSE, SIHL Derivatives Research (Institutional Equities)

- Among Nifty calls 11,000 SP from the Feb month expiry was the most active call with an addition of 0.21 million in open interest.
- Among Nifty puts, 10,700 SP from the Feb month expiry was the most active put with an addition of 0.15 million open interests.
- The maximum OI outstanding for Calls was at 11,000 SP (3.37mn) and that for Puts was at 10,700 SP (3.12mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 04/02/19
 Avg Avg



Nifty Cash prices have settled at 10912.25 up by 0.17 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
IGL	2,384,250	3,253,250	36.45	292.75	2.40
DHFL	21,486,000	24,781,500	15.34	114.50	4.09
BATAINDIA	1,830,950	2,083,400	13.79	1183.00	3.01
RBLBANK	5,289,600	5,988,000	13.20	602.40	4.39
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
SHREECEM	81,750	81,300	-0.55	15912.75	0.32
KOTAKBANK	9,520,000	9,396,000	-1.30	1278.35	1.33
ESCORTS	4,348,300	4,290,000	-1.34	683.00	0.65
BAJAJ-AUTO	2,147,500	2,095,750	-2.41	2666.00	1.85
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
CONCOR	1,643,750	2,363,256	43.77	518.65	-21.34
RELCAPITAL	10,884,000	14,898,000	36.88	152.20	-19.75
RPOWER	42,688,000	57,024,000	33.58	17.05	-35.54
VGUARD	2,397,000	3,180,000	32.67	190.60	-3.27
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
INFIBEAM	16,388,000	16,188,000	-1.22	35.90	-4.90
CESC	1,043,900	1,023,550	-1.95	675.70	-2.45
DLF	23,688,600	23,103,600	-2.47	164.40	-1.38
IDBI	35,140,000	34,150,000	-2.82	49.50	-6.07

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