

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	11062	10923	10993	11033	11102	11142	Buy	Buy	Neutral
Sensex	36975	36563	36769	36887	37093	37211	Buy	Buy	Buy
Nifty Futures	11098	10948	11023	11061	11137	11175	Buy	Buy	Neutral
Bank Nifty	27402	27240	27321	27375	27456	27510	Buy	Neutral	Buy
CNX IT	16056	15739	15897	15994	16152	16249	Buy	Buy	Buy
CNX Midcap	16721	16433	16577	16664	16807	16894	Sell	Sell	Neutral
CNX Small Cap	5988	5851	5919	5957	6026	6063	Sell	Sell	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	36975.2	358.4	1.0
NIFTY	11062.5	128.1	1.2
MIDCAP	14425.1	-17.2	-0.1
SMLCAP	13668.0	6.3	0.1
BSEFMC	11689.4	81.0	0.7
AUTO	19262.5	213.1	1.1
POWER	1824.6	-4.1	-0.2
REALTY	1750.3	6.9	0.4
BSE IT	15692.7	253.9	1.6
BANSEX	30704.5	145.4	0.5
OILGAS	13872.2	217.3	1.6
METAL	10633.1	252.8	2.4

Currency Futures	Close	Pre. Pts	% Chg
26-Feb-19 EUR-INR	81.82	82.05	-0.28
26-Feb-19 USD-INR	71.71	71.74	-0.04
26-Feb-19 GBP-INR	93.02	93.41	-0.41
26-Feb-19 JPY-INR	65.46	65.36	0.15

Advance/ Decline	Adv	Dec	Un Ch.
NSE	742	1045	99
BSE	1034	1527	151

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4040	3346	695
DII	3509	2984	525

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity benchmarks ended Wednesday's trading session near their intraday high points. The start of day was positive, with the finance ministry expecting economic growth to accelerate to 7.5% in 2019-20 from 7.2% projected for the current fiscal. Domestic sentiments also got cheer, after the UN Conference on Trade and Development (UNCTAD) latest report said that India is among the several countries that stand to benefit from the ongoing trade tensions between the world's top two economies - the US and China. As per the report, US and China's tariffs will divert trade to other countries, with this India is likely to see rise of 3.5% in exports, while the European Union will be the biggest winner. Adding some optimism among traders, the Minister of Petroleum and Natural Gas & Skill Development and Entrepreneurship Dharmendra Pradhan said that India has emerged as a bright spot in the global economy in the recent years. He also added that with strong economy and supportive policy environment, the Government remains committed to inclusive, holistic and sustainable high economic growth.

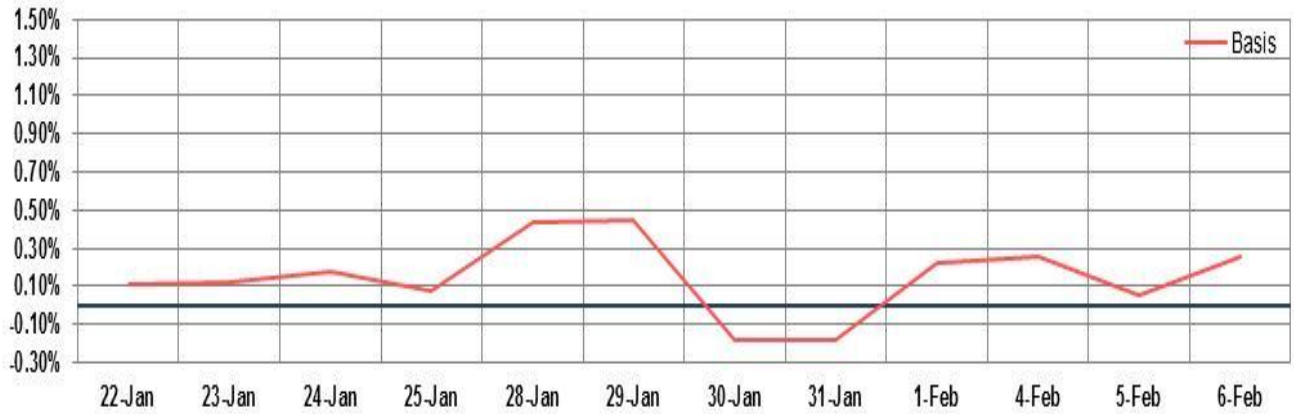
On the global front, European markets were trading red, as the IHS Markit data showed growth in Eurozone almost stalled in January. The IHI's composite final PMI dipped to 51.0 in the month from December's 51.1, its lowest reading since July 2013. A measure of Euro zone retail sales also fell as expected in December amid declines in non-food sales and online purchases. Besides, UK service sector growth also slowed more-than-expected in January, moving closer to stagnation, as new orders decreased for the first time in two-an-a-half years.

Market Turnover & FII Derivative Data

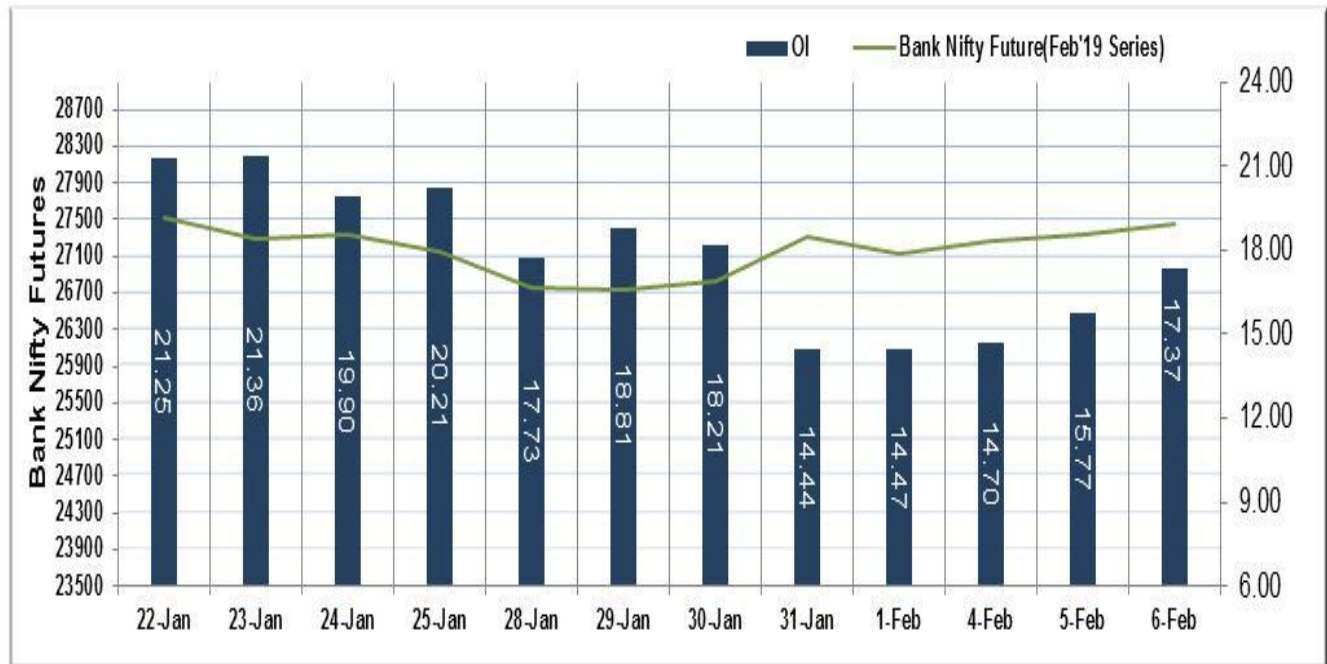
Market TO	Current	Previous	Net%
BSE CASH	3134	2569	22
NSE CASH	32345	28850	12
NSE FO	650160	558363	16

FII Derivatives	Buy	Sell	Net
Ind. Futures	4821	2003	2818
Ind. Options	76070	75807	263
Stk. Futures	12265	11399	866
Stk. Options	7522	7440	82

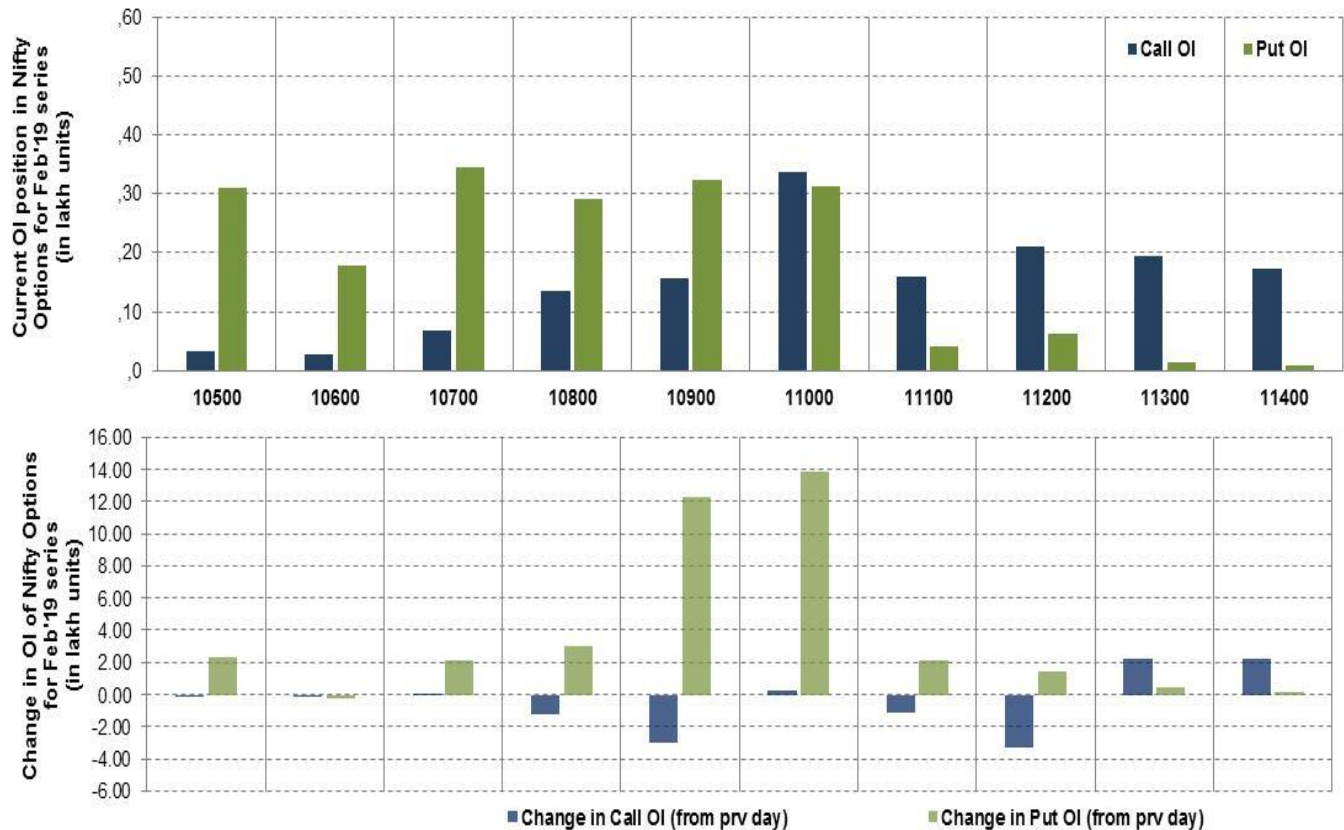
Nifty Futures



Bank Nifty Futures



Nifty Options

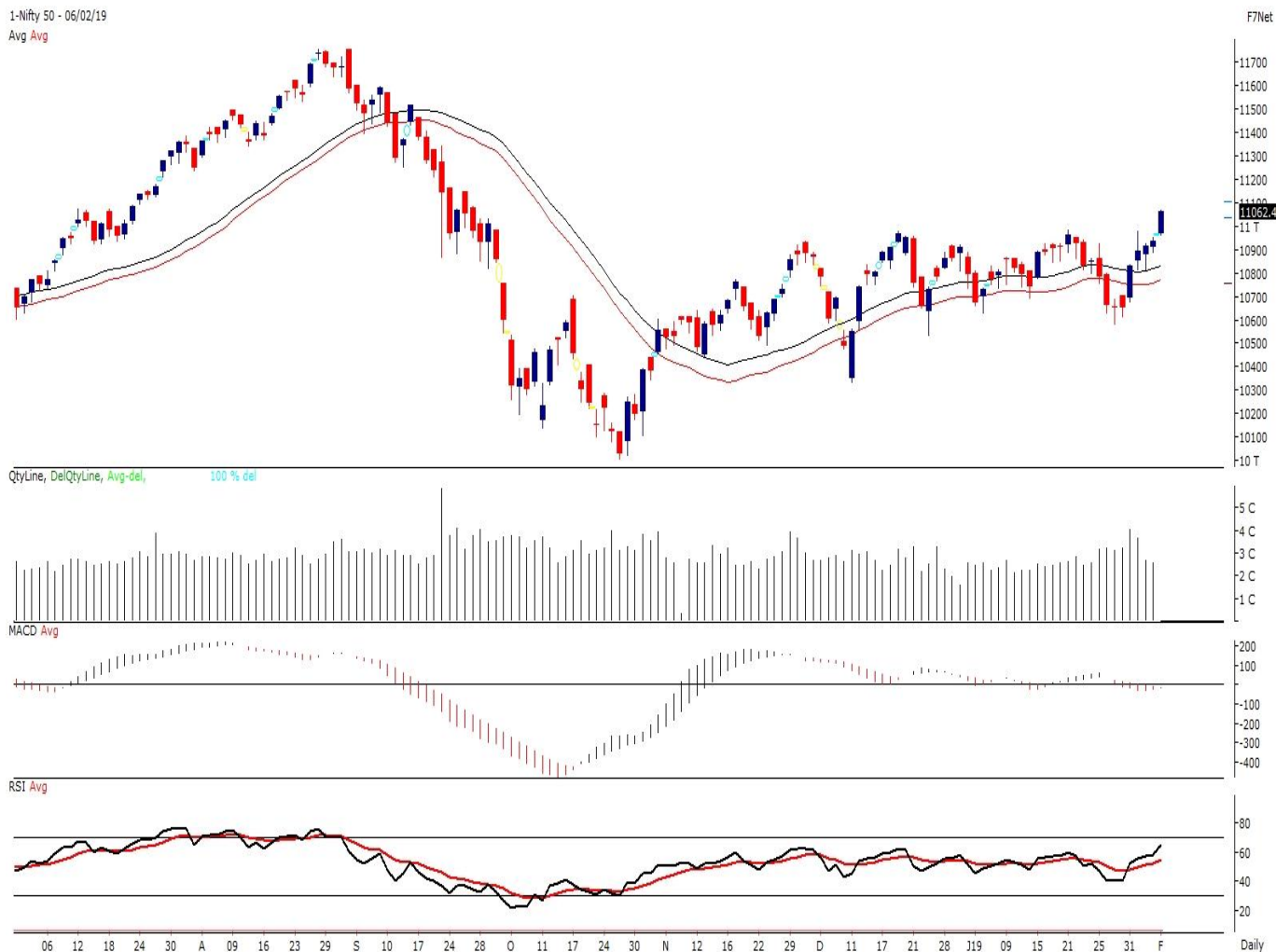


Note – Change in OI of Nifty Options refers to change from previous trading day
 Source-NSE, SIHL Derivatives Research (Institutional Equities)

- Among Nifty calls 11,000 SP from the Feb month expiry was the most active call with an addition of 0.02 million in open interest.
- Among Nifty puts, 10,700 SP from the Feb month expiry was the most active put with an addition of 0.21 million open interests.
- The maximum OI outstanding for Calls was at 11,000 SP (3.36mn) and that for Puts was at 10,700 SP (3.44mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 06/02/19
Avg Avg



Nifty Cash prices have settled at 11062.45 up by 1.17 percent from the previous close. On the upper side it has resistance of 11100 and 11150 levels, while lower side it has support of 11000 and 10950 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
CIPLA	7,413,000	9,882,000	33.31	530.60	4.46
CESC	909,150	1,153,900	26.92	715.35	6.02
SRF	832,000	977,000	17.43	2221.45	9.55
TECHM	13,040,400	15,032,400	15.28	815.50	7.77
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
IRB	6,985,600	6,528,000	-6.55	129.25	5.47
MGL	898,200	813,600	-9.42	958.05	0.20
BANKINDIA	23,970,000	21,600,000	-9.89	92.45	1.32
RAMCOCEM	572,800	516,000	-9.92	607.30	1.54
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
MUTHOOTFIN	1,309,500	1,534,500	17.18	480.15	-3.51
RELINFRA	10,942,100	12,135,500	10.91	155.15	-32.07
EXIDEIND	7,744,000	8,520,000	10.02	220.30	-0.54
VOLTAS	4,716,000	5,168,000	9.58	526.45	-1.70
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
IDBI	30,940,000	28,920,000	-6.53	44.15	-5.86
JUBLFOOD	3,063,500	2,825,000	-7.79	1293.95	-0.69
DHFL	21,679,500	19,876,500	-8.32	118.55	-1.90
SREINFRA	12,780,000	11,232,000	-12.11	22.15	-0.45

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