

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10831	10768	10800	10855	10887	10942	Neutral	Buy	Neutral
Sensex	36154	35893	36023	36244	36375	36596	Neutral	Buy	Buy
Nifty Futures	10859	10799	10829	10880	10910	10962	Neutral	Buy	Neutral
Bank Nifty	27011	26798	26904	27095	27202	27393	Neutral	Buy	Buy
CNX IT	15939	15634	15786	15940	16093	16247	Neutral	Buy	Buy
CNX Midcap	16328	16214	16271	16343	16400	16472	Sell	Sell	Neutral
CNX Small Cap	5806	5753	5779	5808	5835	5864	Sell	Sell	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	36153.6	-241.4	-0.7
NIFTY	10831.4	-57.4	-0.5
MIDCAP	14108.6	-8.9	-0.1
SMLCAP	13392.2	-58.3	-0.4
BSEFMC	11455.3	-83.8	-0.7
AUTO	18611.5	-95.0	-0.5
POWER	1771.1	-1.5	-0.1
REALTY	1729.8	-22.6	-1.3
BSE IT	15508.7	-146.7	-0.9
BANKEK	30165.8	-246.1	-0.8
OILGAS	13449.2	-8.2	-0.1
METAL	10376.8	168.6	1.7

Currency Futures	Close	Pre. Pts	% Chg
26-Feb-19 EUR-INR	80.03	80.78	-0.93
26-Feb-19 USD-INR	70.85	71.31	-0.64
26-Feb-19 GBP-INR	91.14	92.23	-1.19
26-Feb-19 JPY-INR	64.19	64.81	-0.96

Advance/ Decline	Adv	Dec	Un Ch.
NSE	716	1077	103
BSE	1023	1516	132

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4020	4487	(467)
DII	2441	2564	(123)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity markets extended southward journey on Tuesday, as both the larger peers, Sensex and Nifty, ended the day with sharp losses. The bourses made a cautious start of the day to trade mostly in red terrain, affected by the Agricultural & Processed Food Products Export Development Authority's (Apeda) data showing that India's exports of agricultural commodities nosedived by up to a staggering 46 per cent in volume terms due to supply glut in the international market which prompted stockists to defer their purchase plans amid expectations of further price fall. But, losses remained limited in the first half of the trading session, with Minister of State for Micro, Small and Medium Enterprises (MSMEs) Giriraj Singh's statement that the value of MSME related products' export reached \$147,390.08 million during 2017-18, as per the information received from Directorate General of Commercial Intelligence and Statistics (DGCIS).

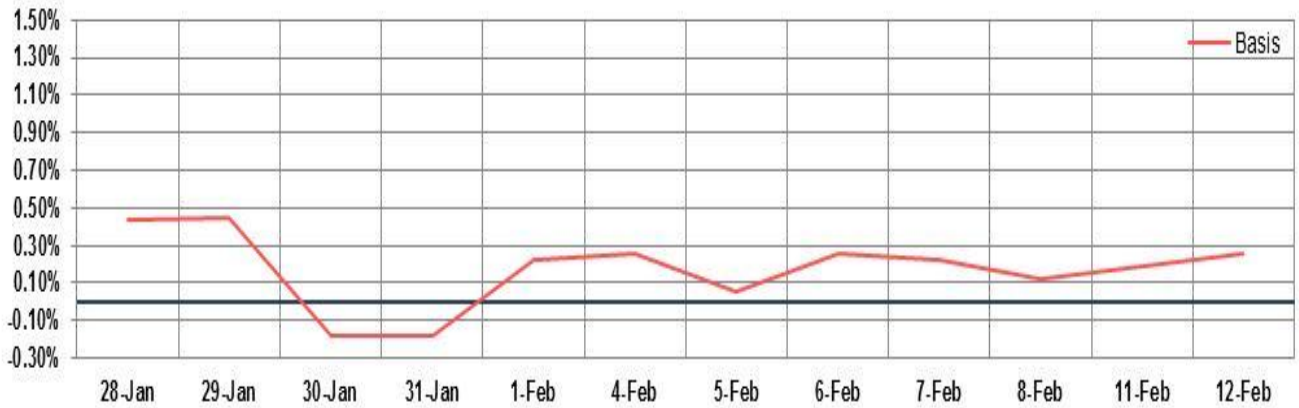
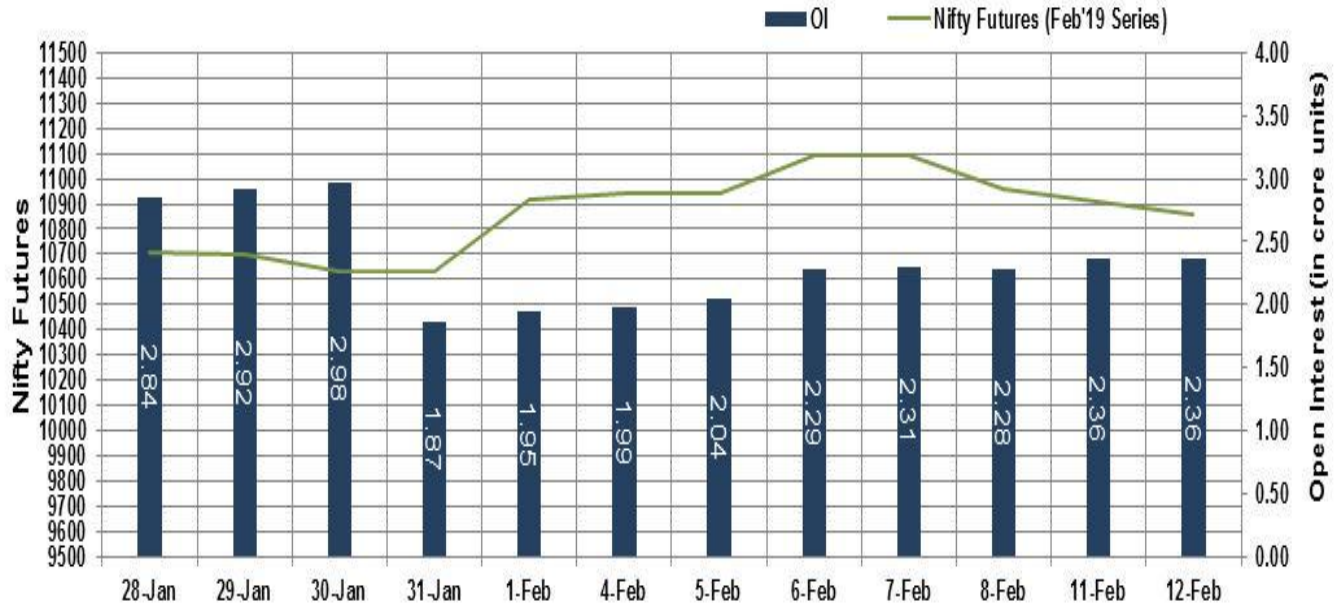
On the global front, European markets were trading in green, after the Bank of France predicted a 0.4% growth for the French economy in the first quarter of this year, which is slightly faster than the 0.3% expansion in the final quarter of 2018. However, the Bank of France survey showed that the business confidence indicator for the manufacturing industry fell to 99 in January from 102 in December. The confidence measure for the services sector eased to 100 from 101, while the index for construction remained unchanged at 105. Asian markets ended in green, as investors bet on an end to the trade war between the U.S. and China. Two days of high-level talks starting Thursday would involve US Trade Representative Robert Lighthizer, Treasury Secretary Steven Mnuchin and Chinese Vice Premier Liu He.

Market Turnover & FII Derivative Data

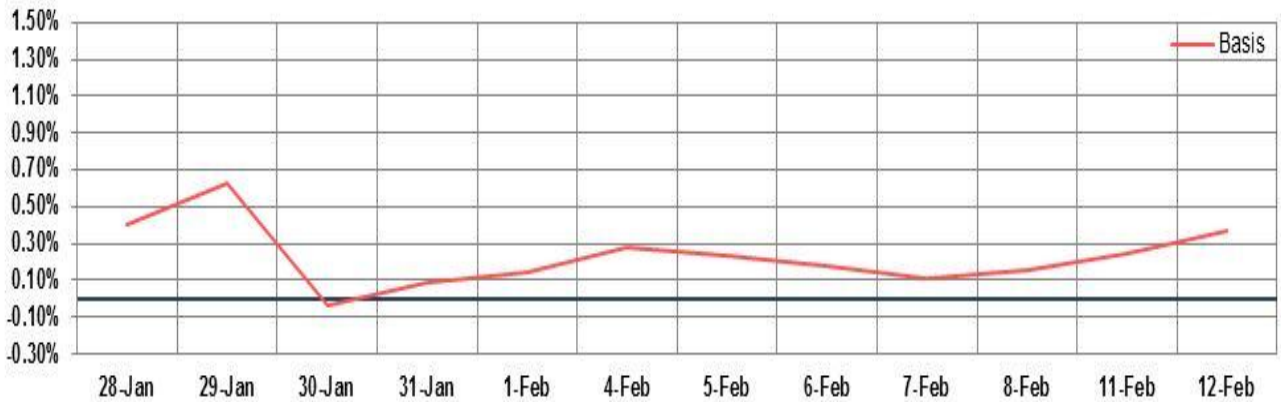
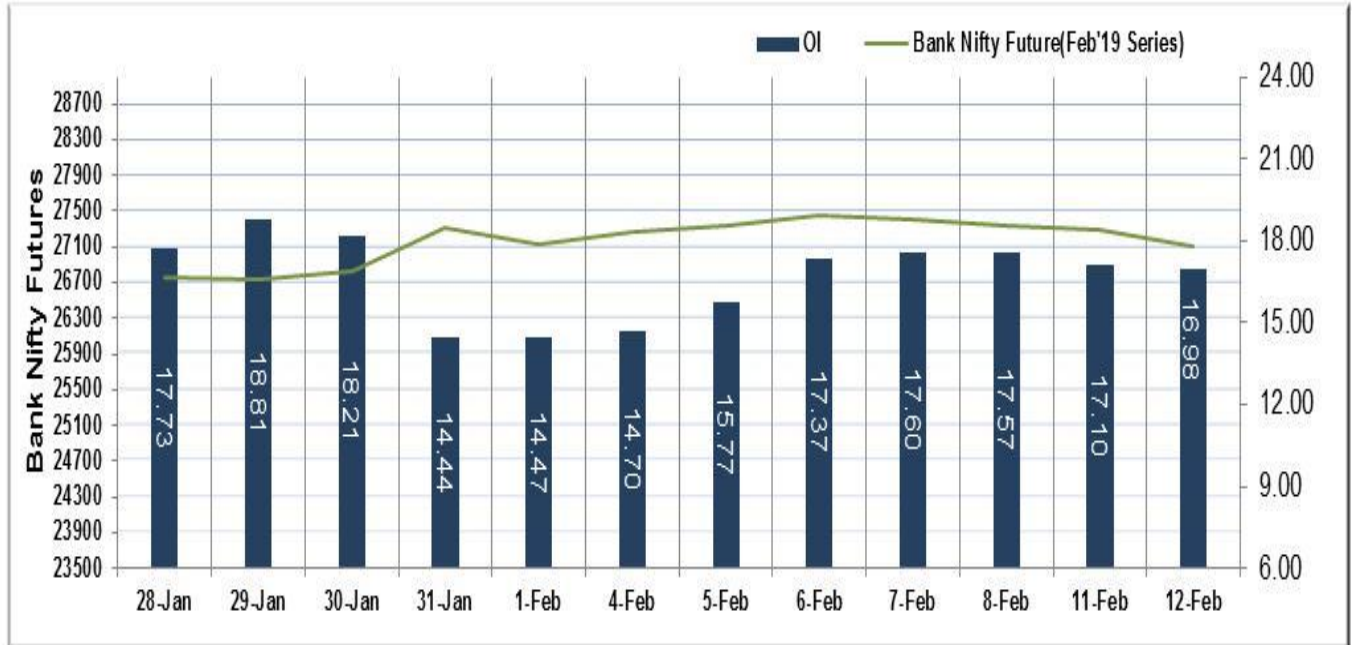
Market TO	Current	Previous	Net%
BSE CASH	2160	2336	(8)
NSE CASH	27934	27308	2
NSE FO	683891	546033	25

FII Derivatives	Buy	Sell	Net
Ind. Futures	2361	1959	401
Ind. Options	91208	90601	607
Stk. Futures	10982	11528	(546)
Stk. Options	8569	8337	233

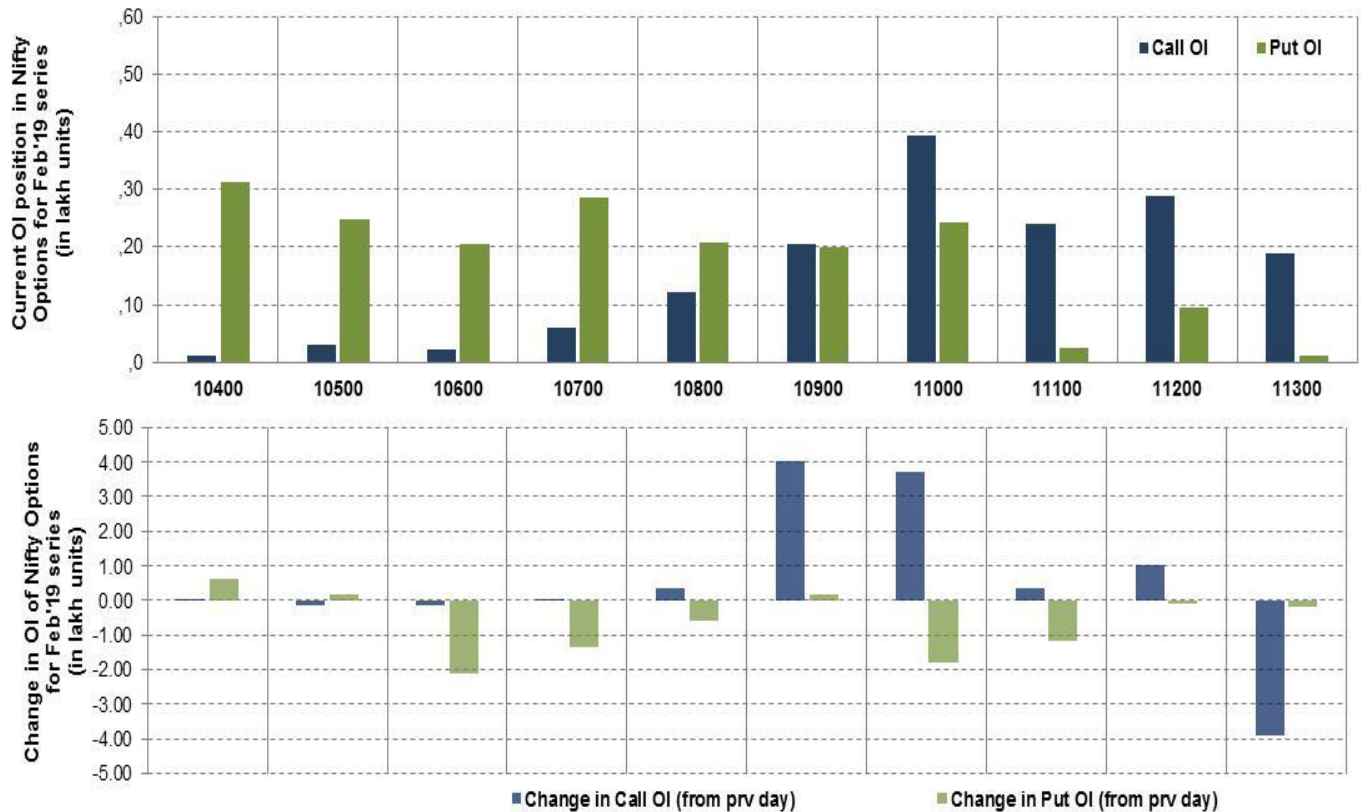
Nifty Futures



Bank Nifty Futures



Nifty Options

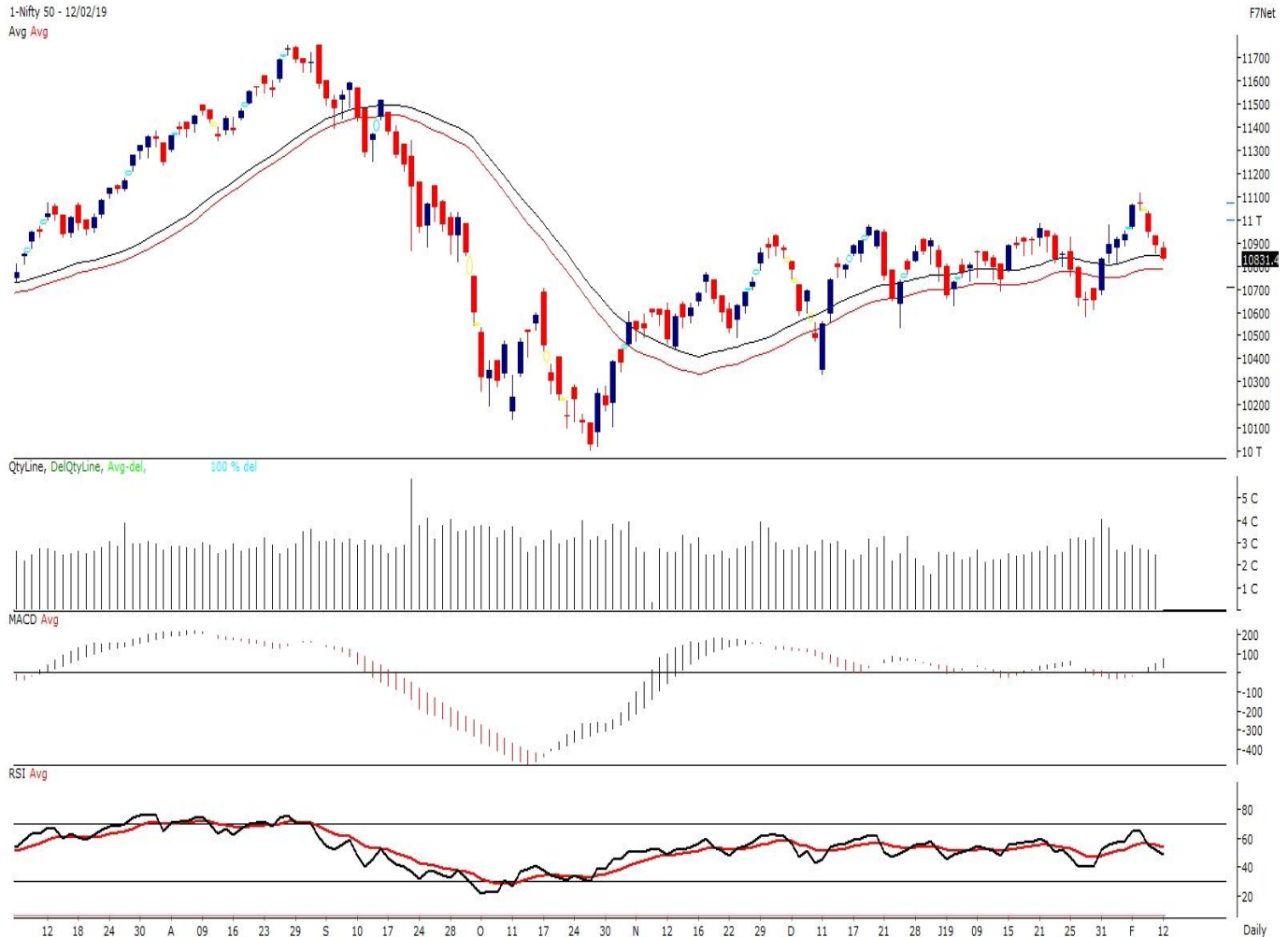


Note – Change in OI of Nifty Options refers to change from previous trading day
 Source-NSE, SIHL Derivatives Research (Institutional Equities)

- 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, 10,400 SP from the Feb month expiry was the most active put with an addition of 0.06 million open interests.
- The maximum OI outstanding for Calls was at 11,000 SP (3.93mn) and that for Puts was at 10,400 SP (3.12mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 12/02/19
 Avg Avg



Nifty Cash prices have settled at 10831.4 down by 0.53 percent from the previous close. On the upper side it has resistance of 10900 and 10950 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
BATAINDIA	2,266,000	2,804,450	23.76	1199.90	0.65
MUTHOOTFIN	1,945,500	2,317,500	19.12	514.00	2.21
NTPC	29,644,000	35,100,000	18.41	132.15	1.58
JINDALSTEL	26,883,000	31,169,250	15.94	141.90	9.79
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
SAIL	86,040,000	84,120,000	-2.23	47.40	5.33
REPCOHOME	930,600	897,600	-3.55	371.00	2.09
RCOM	75,650,000	72,760,000	-3.82	5.65	5.61
RELCAPITAL	9,114,000	8,674,500	-4.82	136.85	0.96
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
MGL	800,400	1,055,400	31.86	878.70	-4.20
RELINFRA	9,001,200	10,726,300	19.17	111.30	-4.05
ESCORTS	4,218,500	5,018,200	18.96	613.40	-3.78
NATIONALUM	28,000,000	33,240,000	18.71	51.95	-0.57
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
SUNTV	8,028,000	7,892,000	-1.69	560.95	-2.20
SRF	965,500	949,000	-1.71	2208.05	-0.56
NIITTECH	1,728,750	1,695,750	-1.91	1297.00	-2.53
HDFCBANK	11,768,750	11,422,750	-2.94	2138.60	-0.32

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