

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10604	10500	10552	10638	10690	10775	Sell	Neutral	Neutral
Sensex	35353	34983	35168	35472	35657	35961	Sell	Neutral	Buy
Nifty Futures	10615	10503	10559	10658	10714	10812	Sell	Neutral	Neutral
Bank Nifty	26685	26398	26541	26769	26912	27140	Sell	Neutral	Buy
CNX IT	15334	15060	15197	15424	15561	15789	Neutral	Buy	Buy
CNX Midcap	16133	15965	16049	16154	16238	16342	Sell	Sell	Neutral
CNX Small Cap	5686	5631	5658	5693	5720	5754	Sell	Sell	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	35352.6	-145.8	-0.4
NIFTY	10604.4	-36.6	-0.3
MIDCAP	13866.5	71.0	0.5
SMLCAP	13161.7	43.2	0.3
BSEFMC	11233.2	28.9	0.3
AUTO	18123.6	12.5	0.1
POWER	1760.4	-10.1	-0.6
REALTY	1780.1	29.2	1.7
BSE IT	14885.0	-317.4	-2.1
BANDEX	29866.6	49.5	0.2
OILGAS	13119.4	83.2	0.6
METAL	10079.7	143.3	1.4

Currency Futures	Close	Pre. Pts	% Chg
26-Feb-19 EUR-INR	80.97	80.97	0.00
26-Feb-19 USD-INR	71.42	71.42	0.00
26-Feb-19 GBP-INR	92.40	92.40	0.00
26-Feb-19 JPY-INR	64.67	64.67	0.00

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1020	752	100
BSE	1356	1185	132

FII/DII Capital Mkt*	Buy	Sell	Net
FII	3436	4250	(814)
DII	2902	1738	1164

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Last hour sell-off dragged Indian equity indices lower on Tuesday, with Sensex and Nifty closing below their crucial psychological levels of 35,500 and 10,650, respectively. After a positive start, the markets gained traction to trade firm for the most part of the session, as the Reserve Bank of India (RBI) said it would inject Rs 12,500 crore into the system through purchase of government securities on February 21 to increase liquidity. The purchase will be made through open market operations (OMOs). Trading sentiments got boost, with Union Minister of Commerce & Industry and Civil Aviation, Suresh Prabhu's statement that exports have been growing for the last three years. He said the Ministry of Commerce and industry has made a plan to improve the ease of doing business at district level. He also added that if GDP of districts grow by 3% it will lead to overall growth of national GDP. Adding enthusiasm among traders, the President of India, Ram Nath Kovind said that in trade and technology, agriculture and Antarctic science, cyberspace and satellites, India's transformative growth and Argentine capabilities are creating new bilateral opportunities.

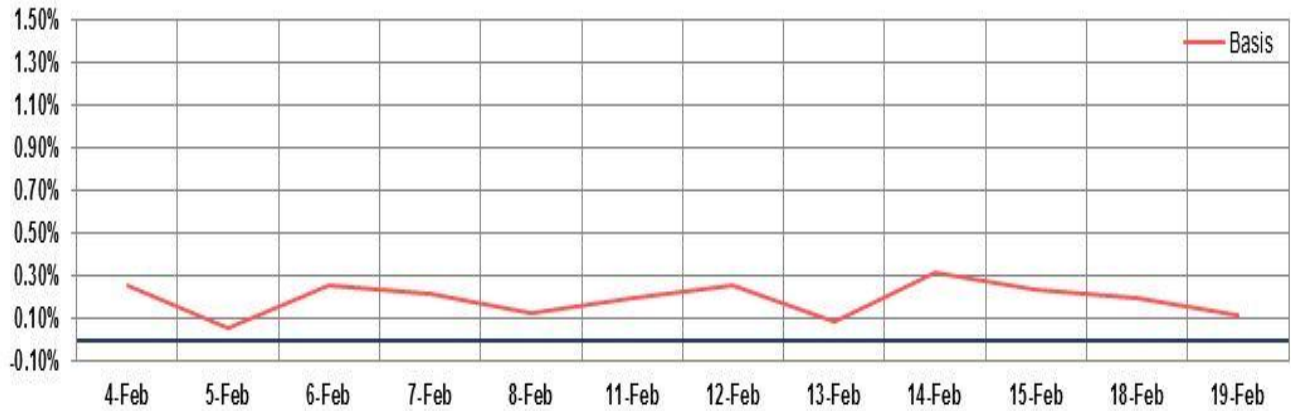
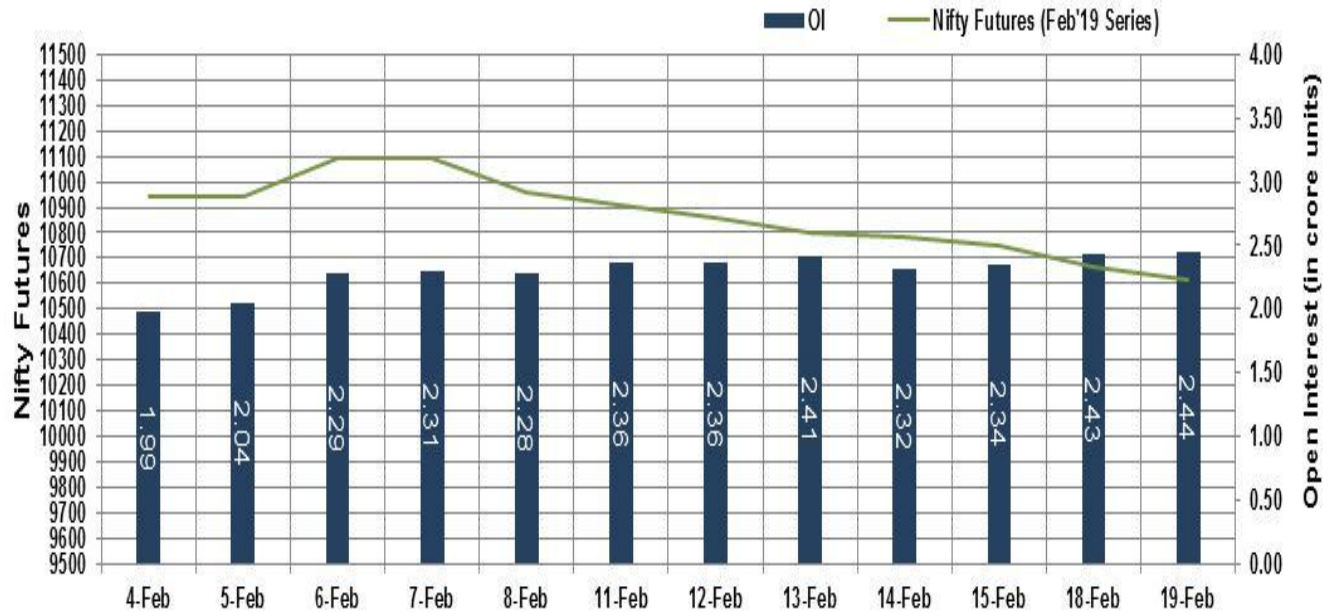
On the global front, European markets were trading in red, UK households' assessment of their financial well-being fell to the lowest level in eleven months in February. The survey data from the IHS Markit showed that the IHS Markit Household Finance Index, or HFI, fell to 43.4 from 44.7 in January, marking the lowest reading since March 2018. Job security perceptions weakened for the fourth straight month to lowest since January 2018, hurting the year-ahead financial health expectations.

Market Turnover & FII Derivative Data

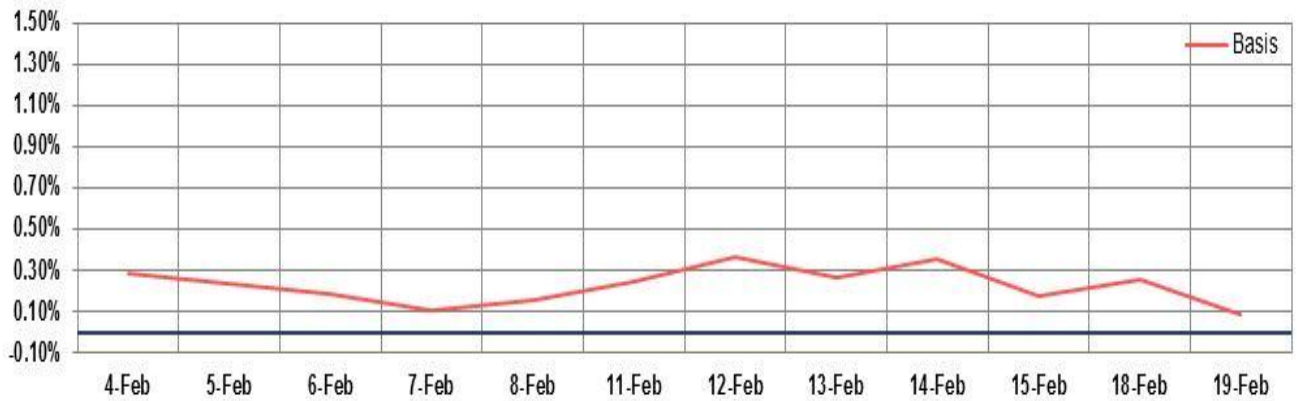
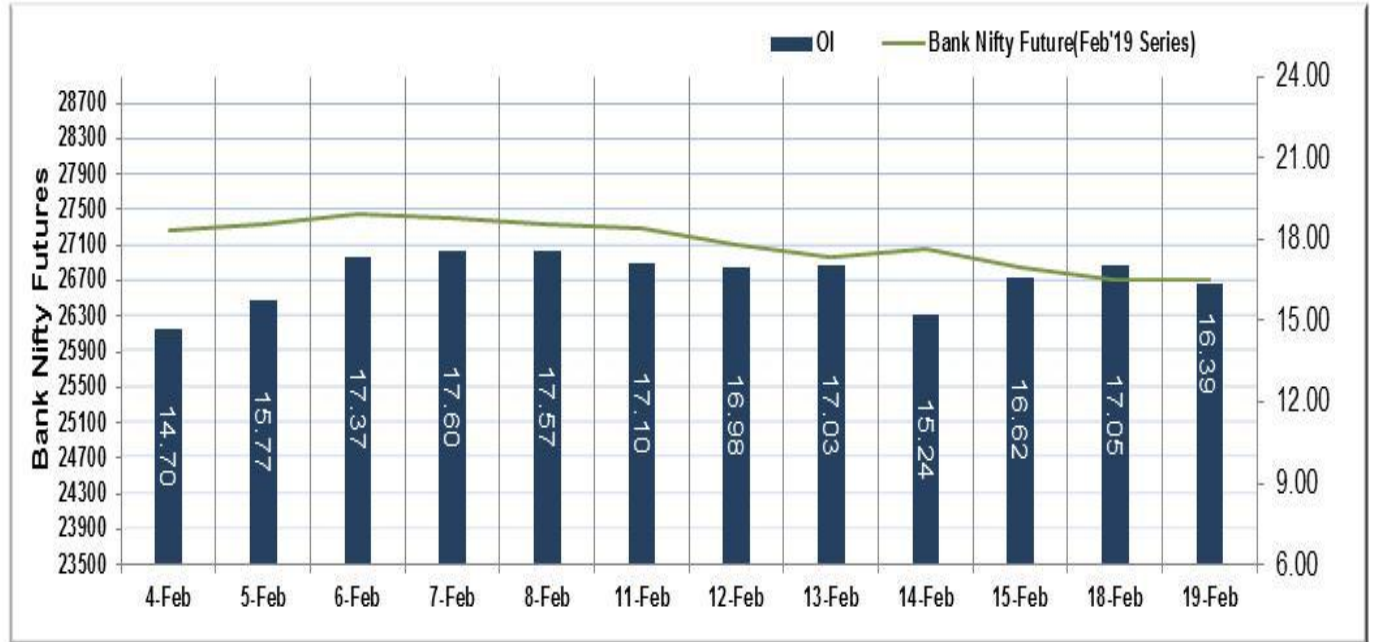
Market TO	Current	Previous	Net%
BSE CASH	1706	3549	(52)
NSE CASH	26097	29300	(11)
NSE FO	868444	549669	58

FII Derivatives	Buy	Sell	Net
Ind. Futures	2929	2154	774
Ind. Options	130140	130296	(156)
Stk. Futures	10571	10407	164
Stk. Options	8220	8358	(138)

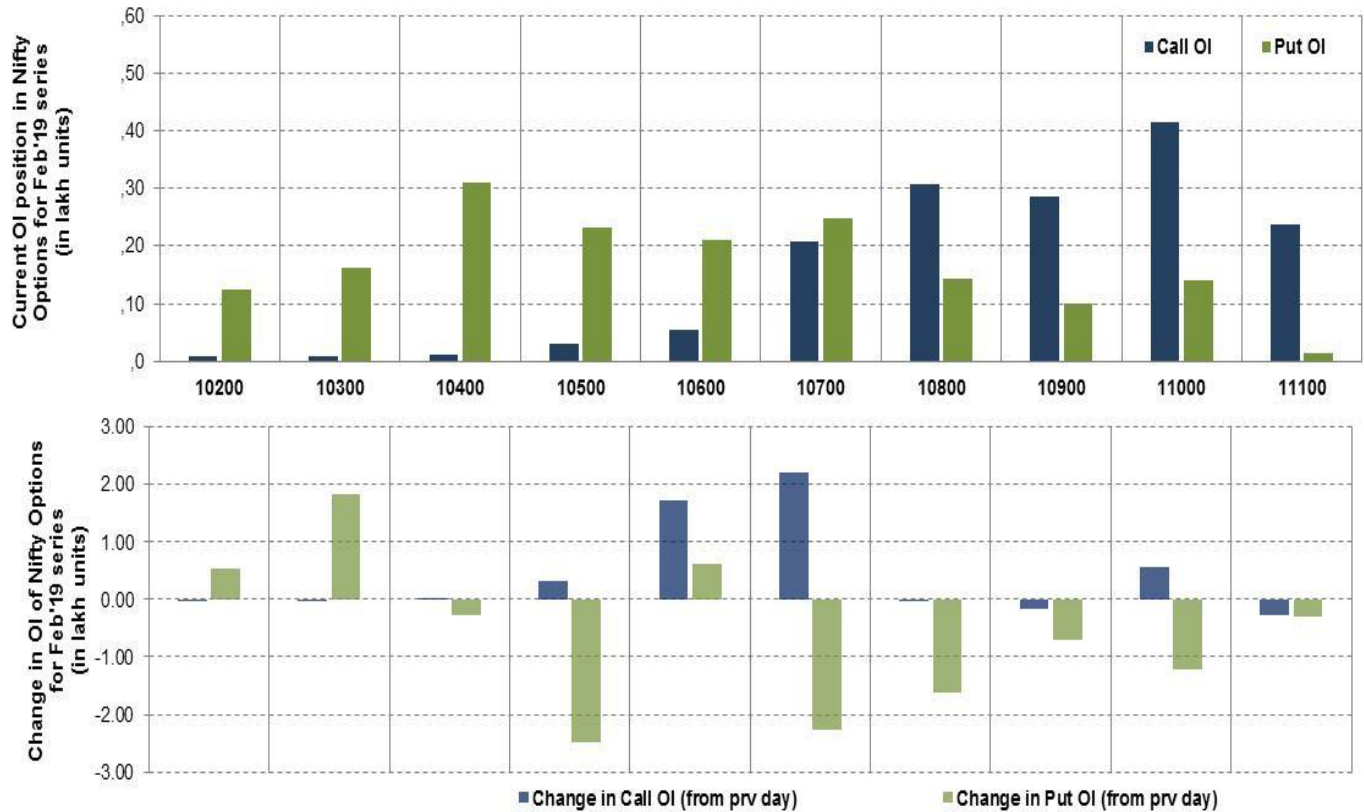
Nifty Futures



Bank Nifty Futures



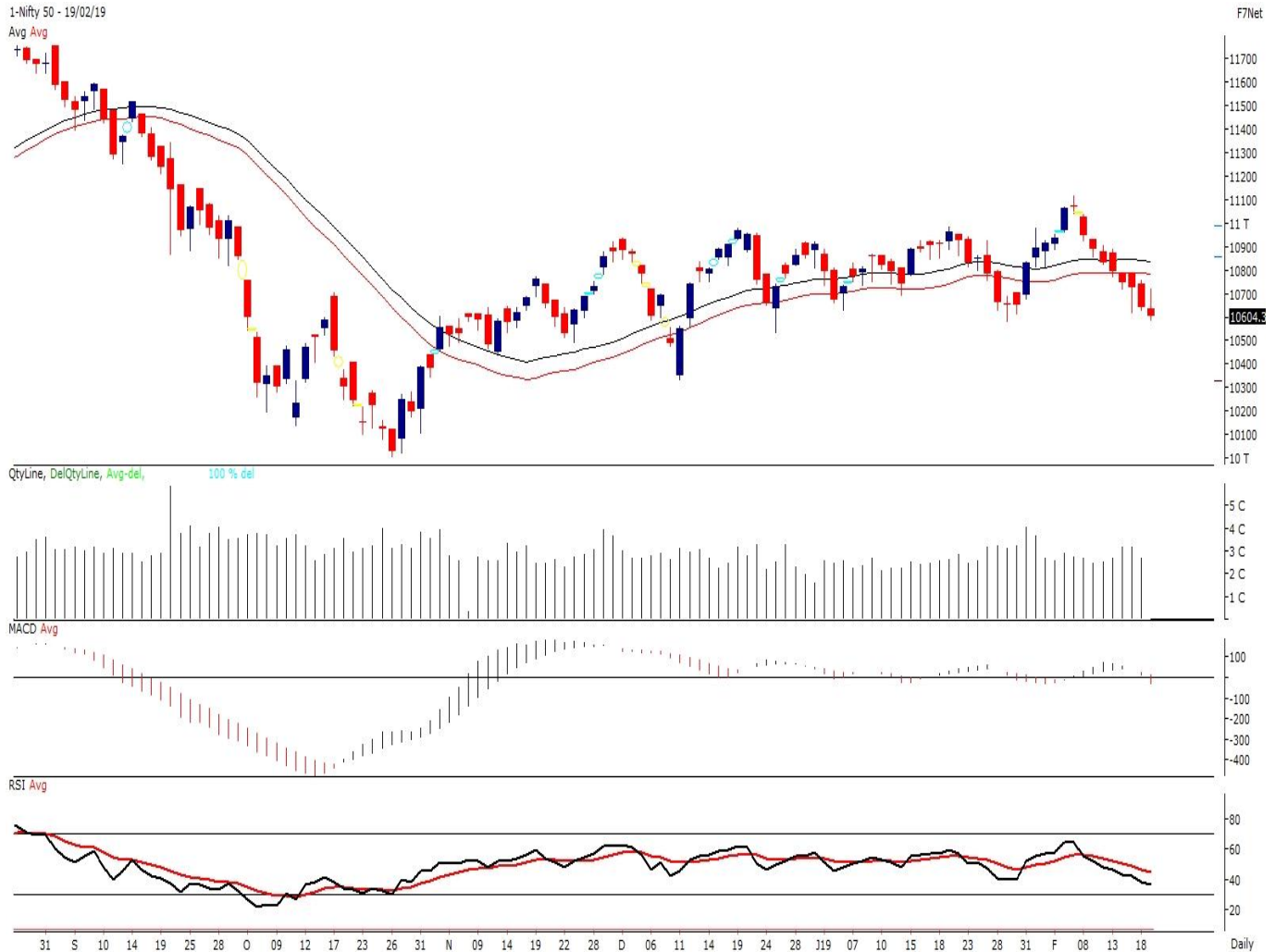
Nifty Options



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 0.05 million in open interest.
- Among Nifty puts, 10,400 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 (4.14mn) and that for Puts was at 10,400 SP (3.11mn)

Nifty Technical & Indices Levels



Nifty Cash prices have settled at 10604.35 down by 0.34 percent from the previous close. On the upper side it has resistance of 10650 and 10700 levels, while lower side it has support of 10550 and 10500 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
ENGINEERSIN	9,614,500	12,783,800	32.96	105.05	1.55
IRB	7,353,600	8,112,000	10.31	112.85	0.71
MINDTREE	2,574,000	2,766,000	7.46	890.10	2.08
BPCL	8,998,200	9,667,800	7.44	324.25	2.27
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
IDEA	163,320,000	151,272,000	-7.38	29.90	4.73
SREINFRA	8,604,000	7,932,000	-7.81	26.05	2.36
M&M	22,084,000	20,326,000	-7.96	633.95	1.24
GODFRYPHLP	480,900	442,400	-8.01	877.60	0.61
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
KSCL	1,531,500	2,002,500	30.75	418.60	-10.06
NHPC	30,267,000	33,399,000	10.35	23.20	-0.22
NTPC	60,592,000	64,016,000	5.65	133.35	-2.56
INDIGO	2,479,200	2,596,200	4.72	1102.75	-0.47
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
DRREDDY	4,150,750	3,995,250	-3.75	2547.05	-1.17
CGPOWER	41,820,000	39,888,000	-4.62	28.95	-0.34
RELINFRA	10,624,900	9,896,900	-6.85	122.60	-0.81
INFY	35,540,400	32,358,000	-8.95	726.80	-2.19

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