

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10735	10605	10670	10712	10777	10818	Neutral	Neutral	Neutral
Sensex	35756	35347	35551	35674	35879	36002	Neutral	Neutral	Buy
Nifty Futures	10759	10606	10683	10726	10803	10846	Neutral	Neutral	Neutral
Bank Nifty	26956	26638	26797	26891	27050	27144	Neutral	Neutral	Buy
CNX IT	15609	15210	15410	15531	15731	15852	Neutral	Buy	Buy
CNX Midcap	16300	16124	16212	16268	16356	16413	Neutral	Sell	Neutral
CNX Small Cap	5746	5685	5715	5735	5766	5785	Neutral	Sell	Sell

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	35756.3	403.7	1.1
NIFTY	10735.5	131.1	1.2
MIDCAP	13992.2	125.8	0.9
SMLCAP	13272.4	110.7	0.8
BSEFMC	11259.0	25.8	0.2
AUTO	18248.5	124.8	0.7
POWER	1786.9	26.5	1.5
REALTY	1783.6	3.5	0.2
BSE IT	15098.7	213.7	1.4
BANDEX	30152.1	285.6	1.0
OILGAS	13406.4	287.0	2.2
METAL	10381.3	301.6	3.0

Currency Futures	Close	Pre. Pts	% Chg
26-Feb-19 EUR-INR	80.74	80.97	-0.28
26-Feb-19 USD-INR	71.19	71.42	-0.33
26-Feb-19 GBP-INR	92.75	92.40	0.38
26-Feb-19 JPY-INR	64.30	64.67	-0.57

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1117	674	103
BSE	1490	1121	155

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4702	3988	713
DII	2562	2448	113

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

## Market Commentary

Indian equity bourses bounced back on Wednesday to end the trading session with strong gains of over a per cent. The start of day was a fabulous, aided by Care Ratings' report that signalling an end to the liquidity crisis that NBFCs have been facing since last September, corporate bond issuances by them have risen by 30% in January, reflecting renewed confidence among both issuers as well as investors. Trading sentiments also got boost, after Union Minister of Commerce & Industry and Civil Aviation, Suresh Prabhu cleared a proposal aiming at simplifying the process of exemptions for Start-ups under Section 56 (2) (viib) of Income Tax Act, which will encourage investments in Start-Ups. Adding comfort among traders, the government said the revised GDP figures for demonetisation year was not cooked up and, in fact, the growth rates are likely to go up further due to the GST. On January 31, the government revised the GDP growth rates by 110 basis points (bps) from 7.1% to 8.2% for 2016-17, the year of demonetisation, and by 50 bps from 6.7% to 7.2% for fiscal 2017-18.

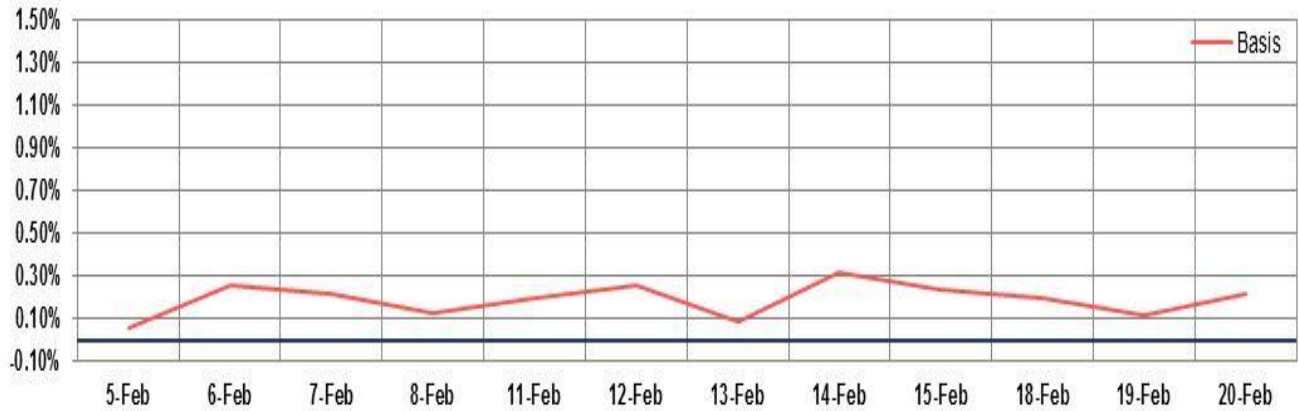
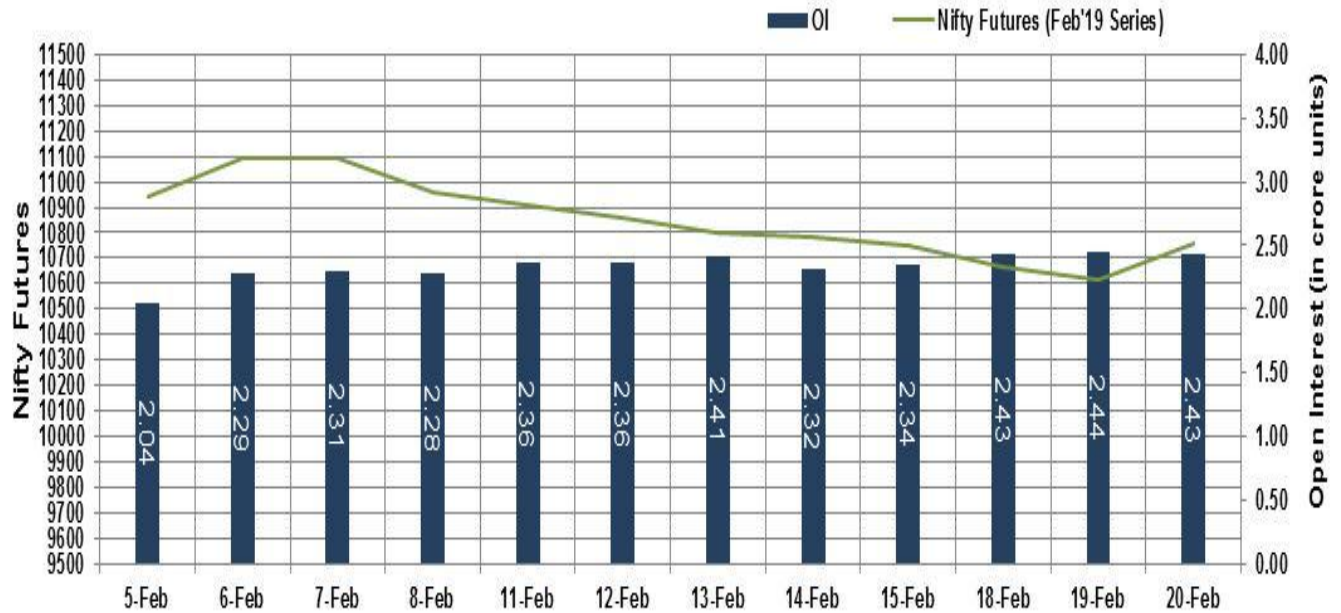
On the global front, European markets were trading in green, as Germany's investor confidence improved further to its highest level in five months in February. The survey data from the ZEW - Leibniz Centre for European Economic Research showed that the ZEW Indicator of Economic Sentiment for Germany rose to -13.4 points from -15.0 points in January. Asian markets ended in green after US President Donald Trump said the US-China trade talks are going very well and added that an early March deadline to reach a deal could be postponed. Investors also awaited the minutes of the Federal Reserve's January policy meeting for clues on policymakers' thinking on interest rates and its balance sheet reduction policy.

## Market Turnover & FII Derivative Data

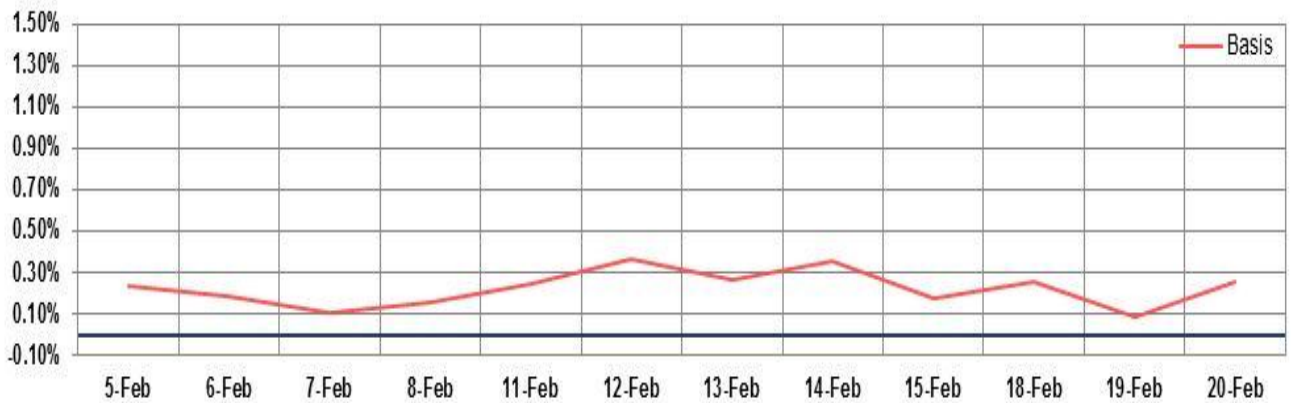
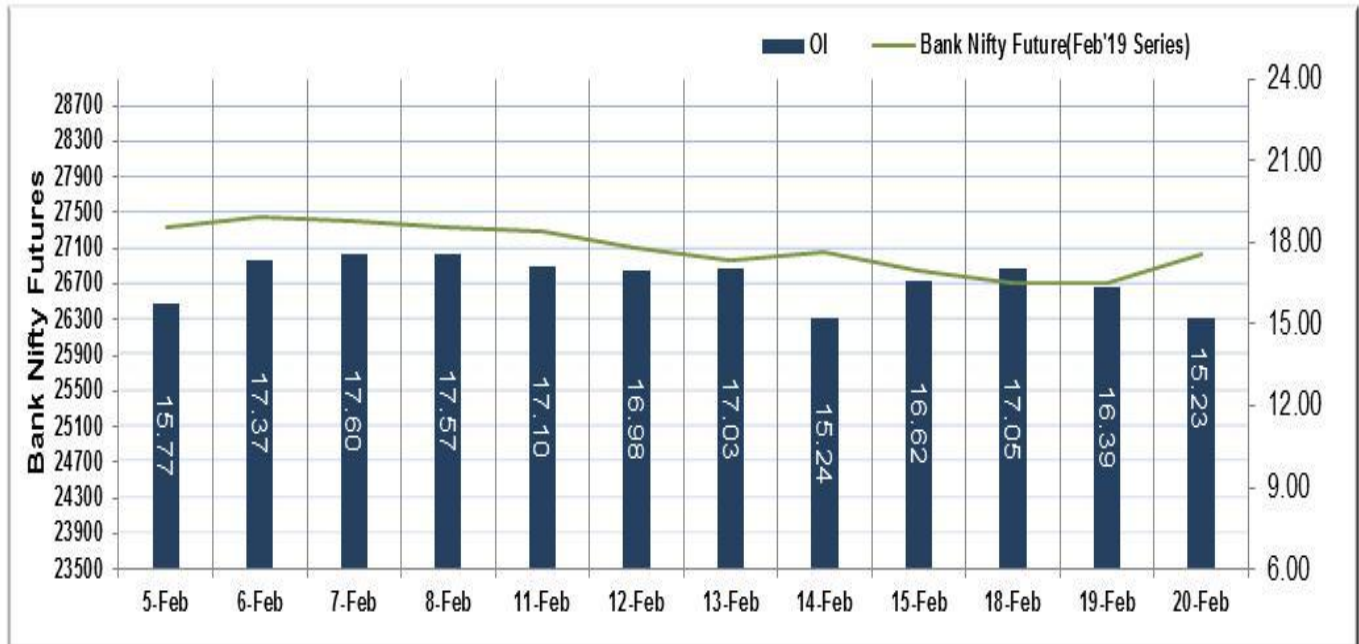
Market TO	Current	Previous	Net%
BSE CASH	2044	1706	20
NSE CASH	26796	26097	3
NSE FO	1011506	868444	16

FII Derivatives	Buy	Sell	Net
Ind. Futures	3194	2447	746
Ind. Options	173831	171625	2206
Stk. Futures	12455	12189	266
Stk. Options	7151	7262	(112)

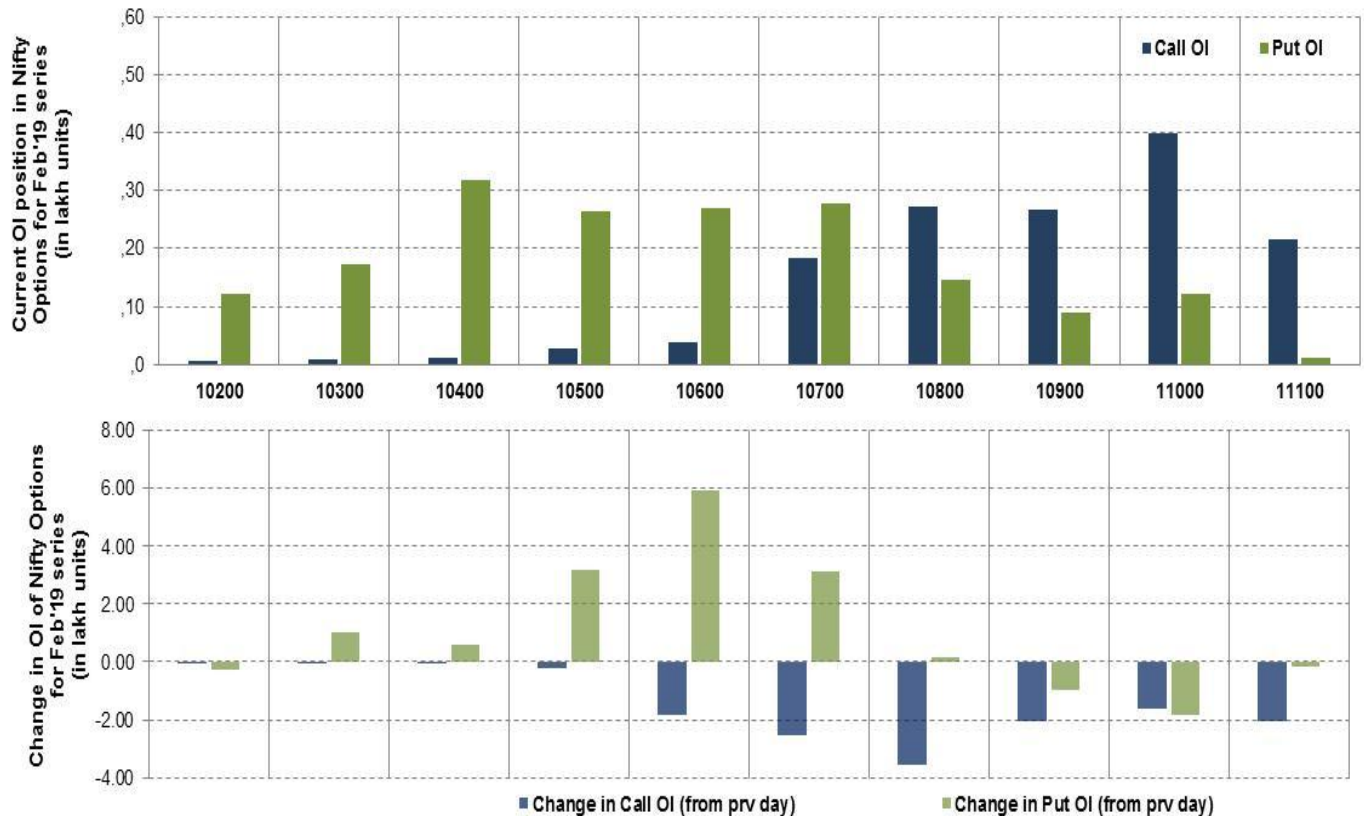
# Nifty Futures



## Bank Nifty Futures



## Nifty Options

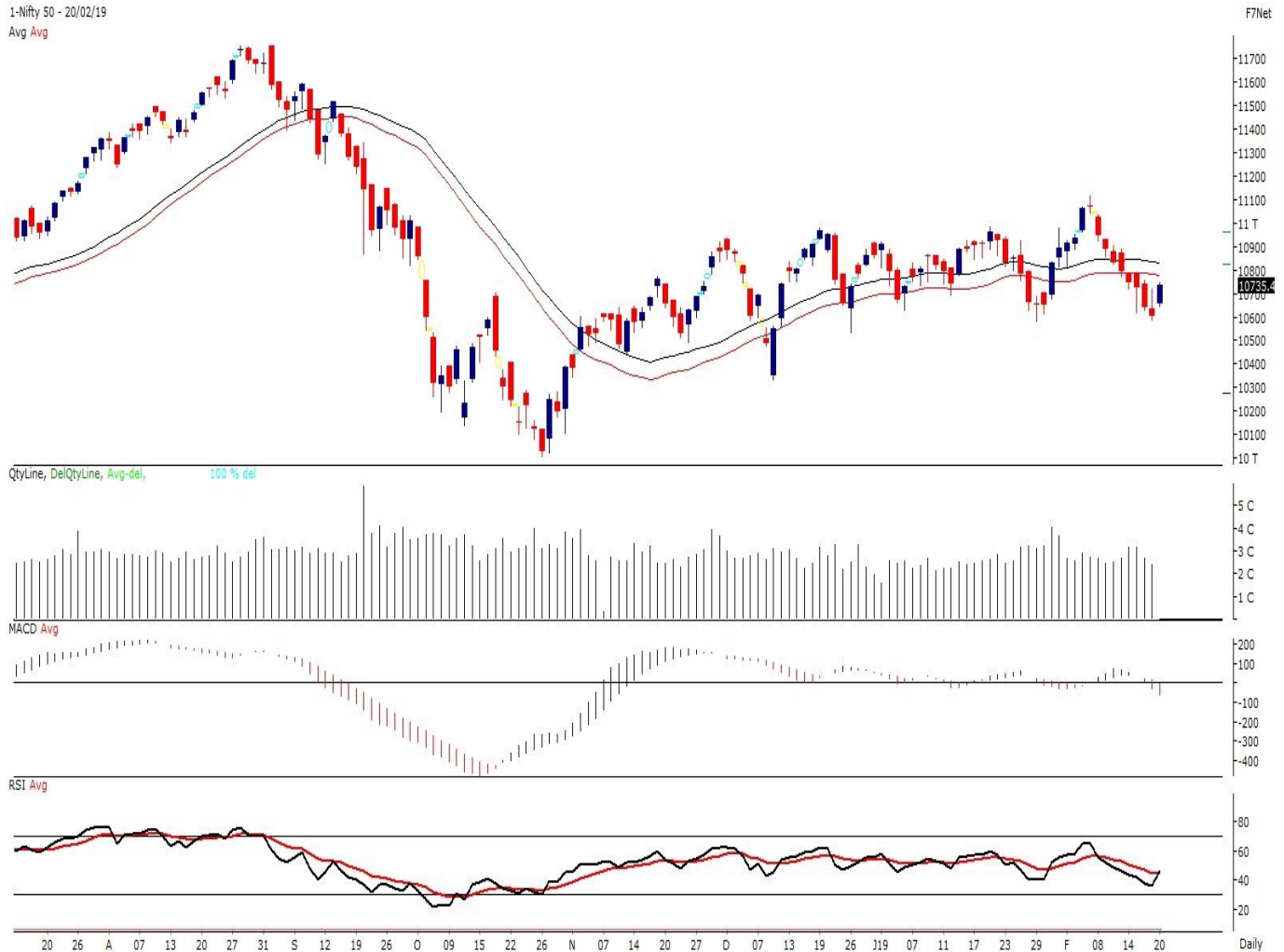


Note – Change in OI of Nifty Options refers to change from previous trading day  
 Source-NSE, SIHL Derivatives Research (Institutional Equities)

- Among Nifty calls 11,000 SP from the Feb month expiry was the most active call with a reduction of 0.16 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 (3.98mn) and that for Puts was at 10,400 SP (3.17mn)

## Nifty Technical & Indices Levels

1-Nifty 50 - 20/02/19  
Avg Avg



Nifty Cash prices have settled at 10735.45 up by 1.24 percent from the previous close. On the upper side it has resistance of 10800 and 10850 levels, while lower side it has support of 10700 and 10650 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
JSWSTEEL	57,588,000	72,729,000	26.29	277.15	3.72
OIL	6,019,629	7,233,072	20.16	179.95	1.47
EXIDEIND	9,464,000	11,094,000	17.22	207.00	0.83
TORNTPOWER	1,848,000	2,109,000	14.12	239.75	2.35
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
CENTURYTEX	5,048,400	4,918,800	-2.57	743.50	3.58
NESTLEIND	336,550	327,900	-2.57	10530.00	0.02
GMRINFRA	155,070,000	150,120,000	-3.19	15.60	0.65
TORNTPHARM	429,000	414,500	-3.38	1776.70	0.55
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
JUBLFOOD	2,670,000	3,319,500	24.33	1280.10	-3.98
PETRONET	11,088,000	12,591,000	13.56	214.15	-0.63
MARICO	6,637,800	7,378,800	11.16	334.95	-0.37
TVSMOTOR	5,276,000	5,830,000	10.50	465.25	-1.75
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
DLF	22,919,000	22,653,800	-1.16	163.60	-0.18
RPOWER	73,312,000	72,176,000	-1.55	10.75	-1.38
RELINFRA	9,896,900	9,438,000	-4.64	121.00	-1.31
TITAN	13,863,000	14,442,000	4.18	789.95	1.42

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