

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10835	10658	10747	10818	10906	10977	Sell	Neutral	Neutral
Sensex	35974	35495	35734	35953	36193	36412	Neutral	Neutral	Buy
Nifty Futures	10823	10646	10735	10814	10903	10982	Neutral	Neutral	Neutral
Bank Nifty	26953	26548	26751	26939	27141	27330	Sell	Neutral	Buy
CNX IT	15990	15784	15887	15978	16081	16172	Buy	Buy	Buy
CNX Midcap	16579	16059	16319	16482	16741	16904	Neutral	Sell	Neutral
CNX Small Cap	5878	5730	5804	5859	5932	5987	Neutral	Sell	Sell

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	35973.7	-239.7	-0.7
NIFTY	10835.3	-44.8	-0.4
MIDCAP	14192.1	-37.9	-0.3
SMLCAP	13550.3	-67.7	-0.5
BSEFMC	11354.8	-53.3	-0.5
AUTO	18874.4	60.2	0.3
POWER	1820.0	0.3	0.0
REALTY	1772.8	-29.4	-1.6
BSE IT	15457.9	-24.6	-0.2
BANKEKX	30125.0	-226.3	-0.8
OILGAS	13649.4	24.8	0.2
METAL	10717.5	7.5	0.1

Currency Futures	Close	Pre. Pts	% Chg
26-Feb-19 EUR-INR	81.25	81.11	0.17
26-Feb-19 USD-INR	71.32	71.23	0.12
26-Feb-19 GBP-INR	94.19	93.29	0.96
26-Feb-19 JPY-INR	64.47	64.44	0.05

Advance/ Decline	Adv	Dec	Un Ch.
NSE	608	1184	87
BSE	915	1623	128

FII/DII Capital Mkt*	Buy	Sell	Net
FII	6530	4855	1674
DII	3525	4246	(720)

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

## Market Commentary

Indian equities suffered weakness on Tuesday, with both the larger peers, Sensex and Nifty closing the day below their psychological levels of 36,000 and 10,850, respectively. The indices made a weak start of the session impacted by domestic ratings agency Ica's report that India Inc witnessed a dip in both revenue growth as well as margins in the December quarter compared to the preceding three months. The analysis is based on the aggregate numbers reported by 648 listed companies, which shows a revenue growth of 17.3% in Q3 down from 19.4% in the preceding three months. Domestic sentiments also got hit with Bibek Debroy, the head of Prime Minister's economic advisory panel, stating that India lacks good data on economy and jobs as it is majorly an informal economy. Some concerns also came with reports that the flow of foreign direct investment (FDI) into India is dropping and may suffer its first full-year decline since Prime Minister Narendra Modi came to power in 2014. Inbound FDI dropped 7% to \$33.5 billion in the nine months between April and December 2018, compared with \$36 billion in the year-earlier period.

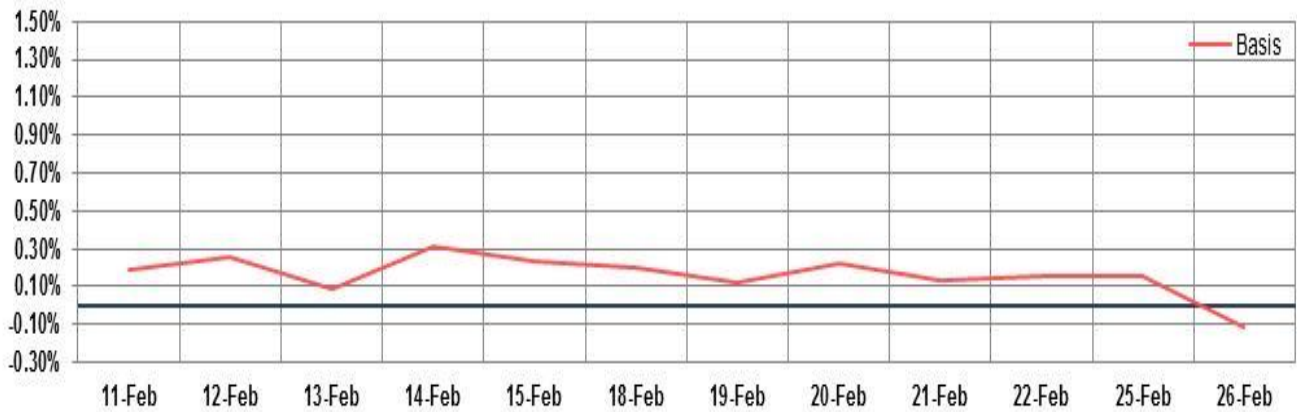
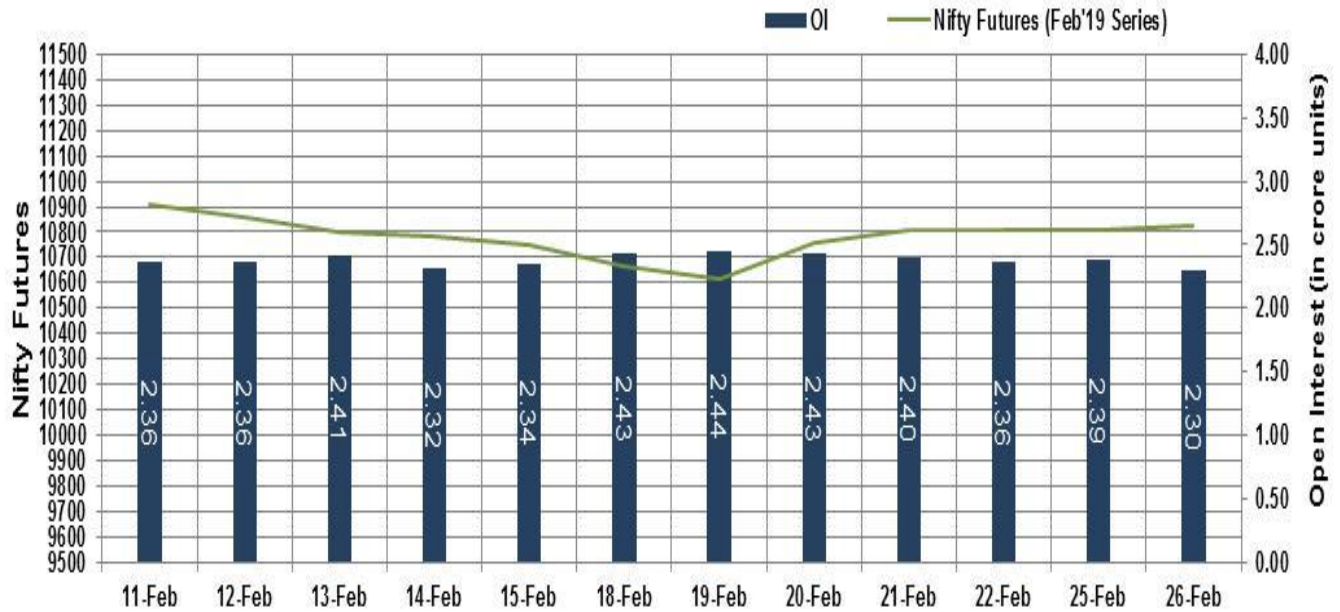
The markets remained sluggish throughout the day but managed to settle off day's low points, taking support from the State Bank of India (SBI) Research report that Indian economy is likely to grow in the range of 6.6-6.7 percent during the third quarter of the current fiscal year 2018-19 (FY19). It added that for the full financial year, the growth will be 7.2 percent.

## Market Turnover & FII Derivative Data

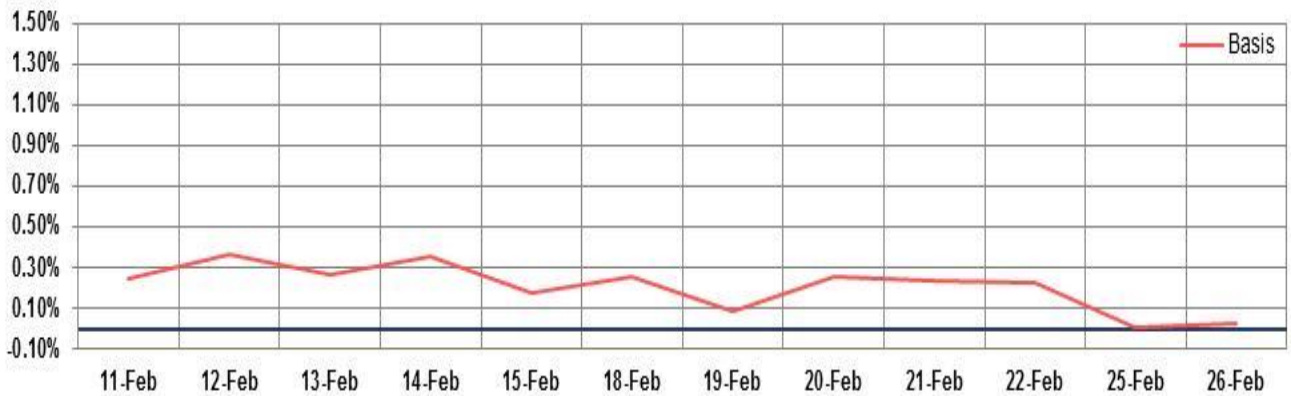
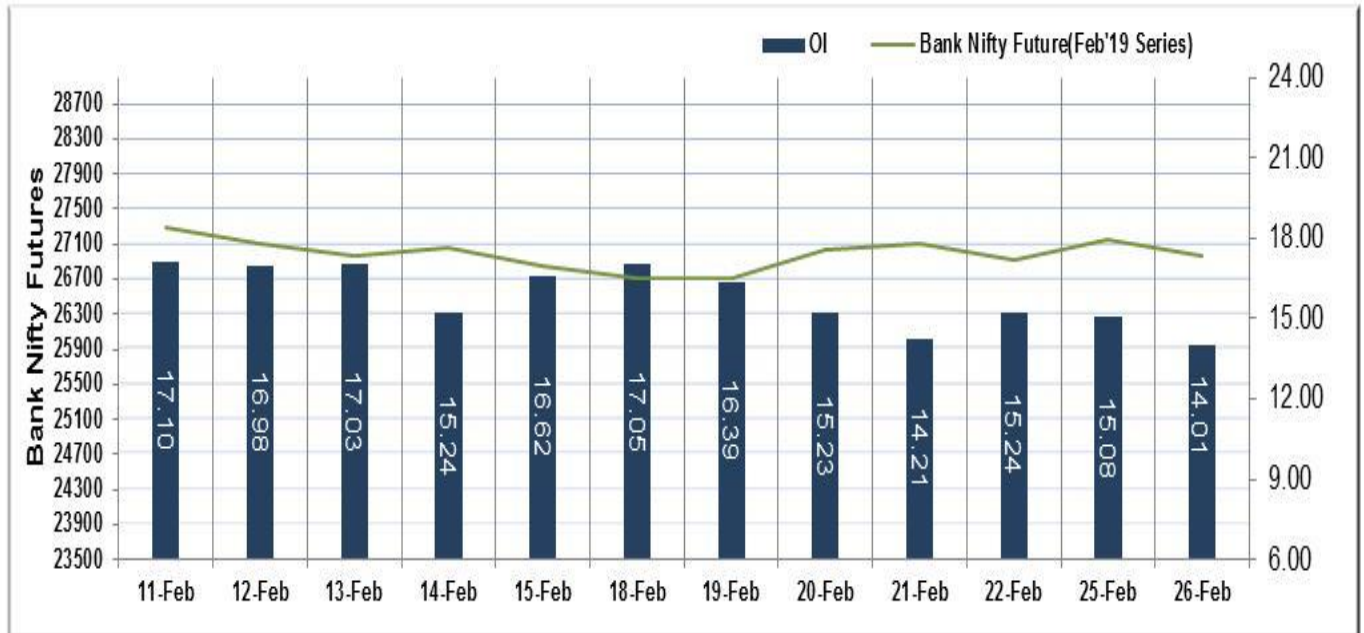
Market TO	Current	Previous	Net%
BSE CASH	2548	2135	19
NSE CASH	33658	33084	2
NSE FO	1190981	624374	91

FII Derivatives	Buy	Sell	Net
Ind. Futures	7199	7897	(698)
Ind. Options	196037	196609	(572)
Stk. Futures	34003	33441	562
Stk. Options	9237	9428	(191)

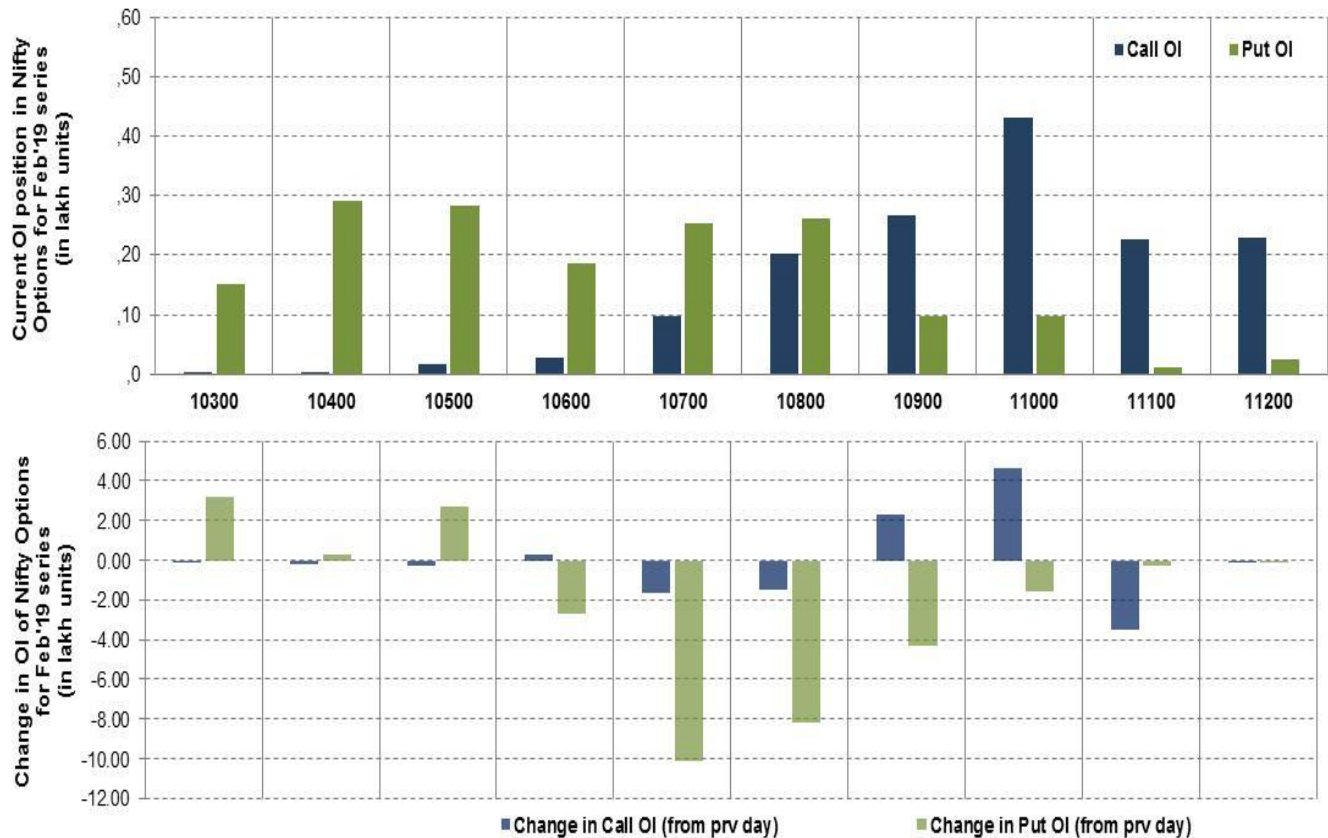
# Nifty Futures



## Bank Nifty Futures



## Nifty Options



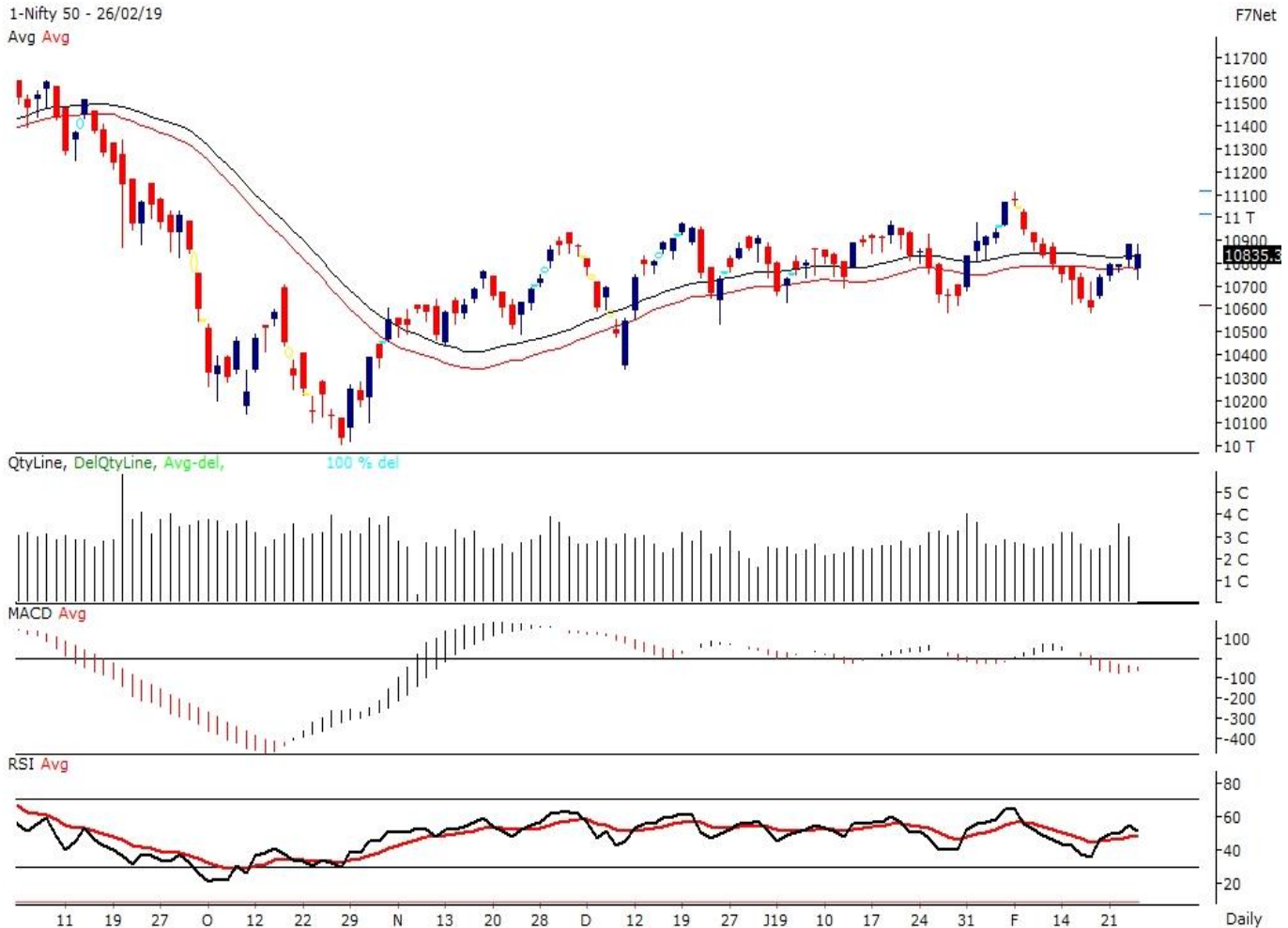
Note – Change in OI of Nifty Options refers to change from previous trading day  
 Source-NSE, SIHL Derivatives Research (Institutional Equities)

- Among Nifty calls 11,000 SP from the Feb month expiry was the most active call with a addition of 0.46 million in open interest.
- Among Nifty puts, 10,400 SP from the Feb month expiry was the most active put with a reduction of 0.02 million open interests.
- The maximum OI outstanding for Calls was at 11,000 SP (4.30mn) and that for Puts was at 10,400 SP (2.92mn)

## Nifty Technical & Indices Levels

1-Nifty 50 - 26/02/19

Avg Avg



Nifty Cash prices have settled at 10835.30 down by 0.41 percent from the previous close. On the upper side it has resistance of 10900 and 10950 levels, while lower side it has support of 10750 and 10700 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
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
INDIACEM	16,668,000	9,589,500	-42.47	85.95	0.23
PVR	1,007,600	560,000	-44.42	1507.75	0.87
AMBUJACEM	10512500	5820000	-44.64	211.25	1.12
BHARATFORG	8554800	4113600	-51.91	507.40	2.52
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
OFSS	136,350	66,750	-51.05	3473.60	-1.21
ADANI PORTS	21,527,500	10,485,000	-51.29	324.35	-0.46
HEXAWARE	2,392,500	1,158,000	-51.60	353.80	-0.35
SYNDIBANK	19,440,000	9,135,000	-53.01	32.75	-1.21

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