

Daily Derivatives & Market Report

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Index Trend Analysis

| Pivot(Daily) | Close | S2 | S1 | Pivot | R1 | R2 | Daily | Weekly | Monthly |
|---------------|-------|-------|-------|-------|-------|-------|---------|---------|---------|
| Nifty | 11069 | 11003 | 11036 | 11077 | 11110 | 11152 | Buy | Buy | Neutral |
| Sensex | 36971 | 36741 | 36856 | 37014 | 37129 | 37287 | Buy | Buy | Buy |
| Nifty Futures | 11083 | 11013 | 11048 | 11095 | 11131 | 11178 | Buy | Buy | Neutral |
| Bank Nifty | 27387 | 27166 | 27277 | 27433 | 27544 | 27700 | Buy | Neutral | Buy |
| CNX IT | 16086 | 15958 | 16022 | 16095 | 16159 | 16232 | Buy | Buy | Buy |
| CNX Midcap | 16845 | 16619 | 16732 | 16822 | 16936 | 17026 | Neutral | Sell | Neutral |
| CNX Small Cap | 6030 | 5952 | 5991 | 6022 | 6061 | 6092 | Sell | Sell | Sell |

Market Summary

| Domestic Indices | Close | Points | % Chg |
|------------------|---------|--------|-------|
| SENSEX | 36971.1 | -4.1 | 0.0 |
| NIFTY | 11069.4 | 7.0 | 0.1 |
| MIDCAP | 14532.0 | 106.9 | 0.7 |
| SMLCAP | 13778.8 | 110.8 | 0.8 |
| BSEFMC | 11758.1 | 68.8 | 0.6 |
| AUTO | 19603.7 | 341.2 | 1.8 |
| POWER | 1816.1 | -8.5 | -0.5 |
| REALTY | 1749.9 | -0.4 | 0.0 |
| BSE IT | 15710.6 | 17.9 | 0.1 |
| BANDEX | 30718.2 | 13.7 | 0.0 |
| OILGAS | 13887.7 | 15.5 | 0.1 |
| METAL | 10629.6 | -3.4 | 0.0 |

| Currency Futures | Close | Pre. Pts | % Chg |
|-------------------|-------|----------|-------|
| 26-Feb-19 EUR-INR | 81.27 | 81.82 | -0.68 |
| 26-Feb-19 USD-INR | 71.56 | 71.71 | -0.20 |
| 26-Feb-19 GBP-INR | 92.42 | 93.02 | -0.64 |
| 26-Feb-19 JPY-INR | 65.25 | 65.46 | -0.33 |

| Advance/ Decline | Adv | Dec | Un Ch. |
|------------------|------|------|--------|
| NSE | 1036 | 758 | 95 |
| BSE | 1406 | 1146 | 168 |

| FII/DII Capital Mkt* | Buy | Sell | Net |
|----------------------|------|------|-----|
| FII | 3331 | 2913 | 418 |
| DII | 3020 | 2725 | 294 |

*NOTE: - FII AND DII data figure is provisional

Market Commentary

The Reserve Bank of India's (RBI) the policy repo rate failed to enthrone Indian equity benchmarks on Thursday, as both the larger peers, Sensex and Nifty, settled the day almost flat. RBI in its sixth bi-monthly monetary policy review of 2018-19, has reduced the policy repo rate under the liquidity adjustment facility (LAF) by 25 basis points from 6.50% to 6.25% with immediate effect. The RBI also decided to change the monetary policy stance from calibrated tightening to neutral. The start of the day was firm, aided by Moody's Investors Service's statement that the tax relief steps for the middle-class and direct cash transfer programme for farmers will give a fiscal stimulus of about 0.45% of Gross Domestic Product (GDP), and support growth through increased consumption over the near term, albeit at a fiscal cost. Some support also came with report that the government allowed export of bio-fuels from special economic zones (SEZs) and export-oriented units (EoUs) with certain conditions. In August 2018, the government imposed restrictions on export of bio-fuels for non-fuel purposes.

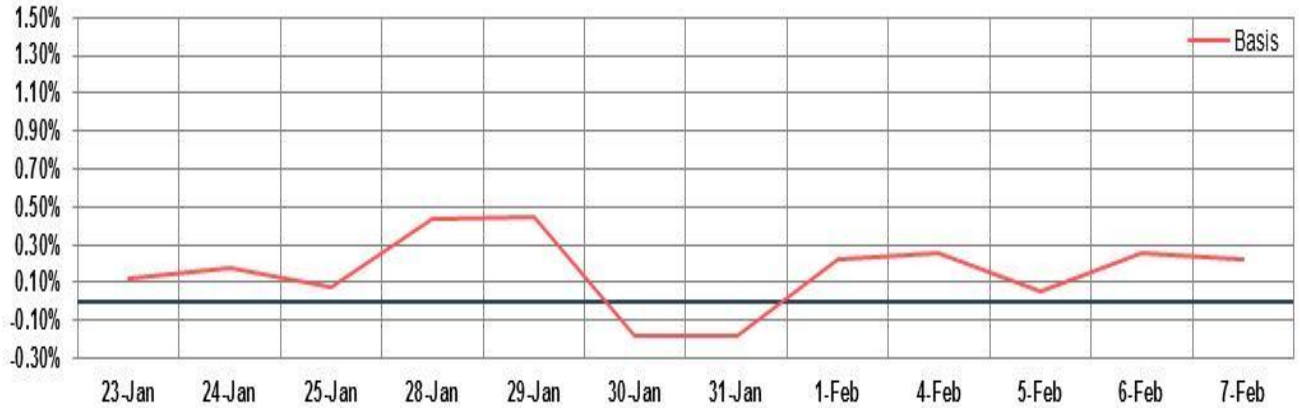
On the global front, European markets were trading in red, as Germany's factory orders decreased for a second straight month in December and at a faster pace, defying expectations for a modest gain. The preliminary data from the Federal Statistical Office showed that manufacturing orders decreased a calendar and seasonally adjusted 1.6% from the previous month, while they were forecast to rise 0.3%. The latest fall was the most since June, when orders shrunk 3.6%. Adding more worries, Italy's construction sector grew at the weakest pace in eight months in January.

Market Turnover & FII Derivative Data

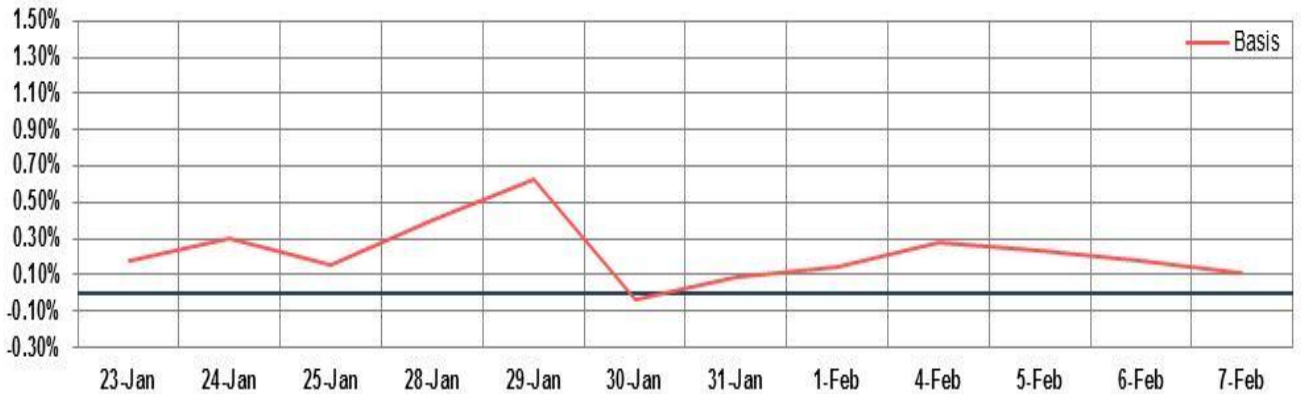
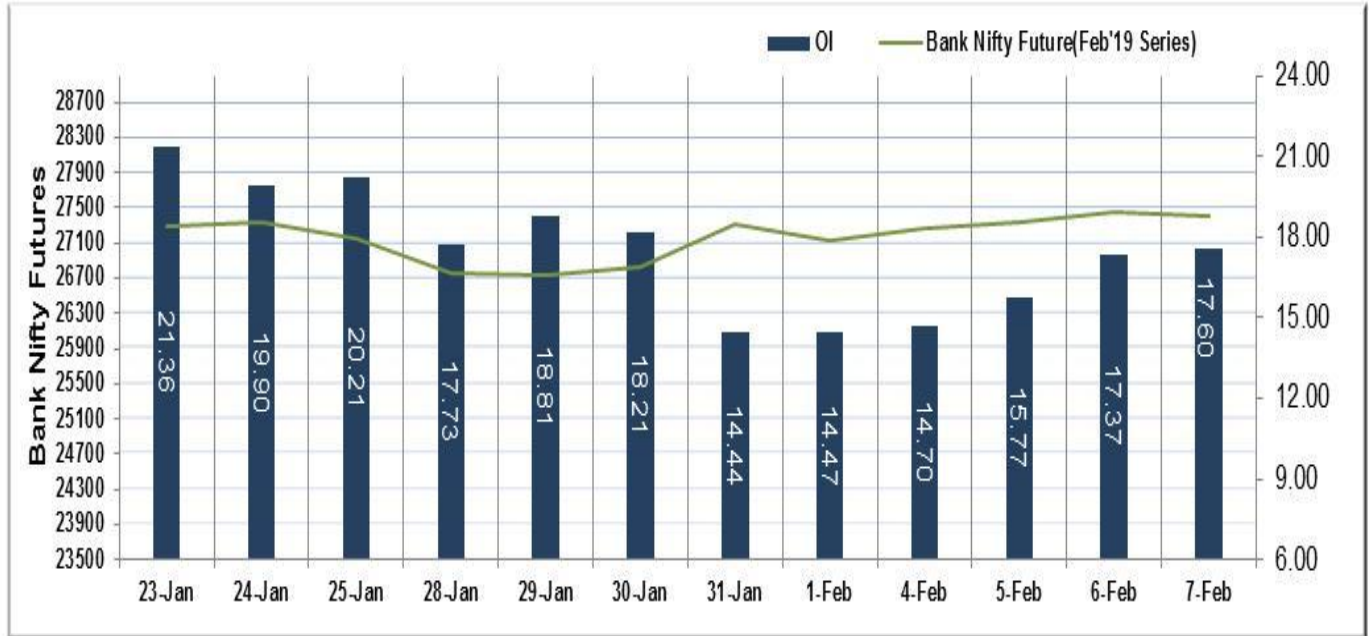
| Market TO | Current | Previous | Net% |
|-----------|---------|----------|------|
| BSE CASH | 2504 | 3134 | (20) |
| NSE CASH | 30955 | 32345 | (4) |
| NSE FO | 1797505 | 650160 | 176 |

| FII Derivatives | Buy | Sell | Net |
|-----------------|--------|--------|------|
| Ind. Futures | 3204 | 2205 | 999 |
| Ind. Options | 189036 | 187863 | 1174 |
| Stk. Futures | 11509 | 11035 | 473 |
| Stk. Options | 8029 | 7944 | 85 |

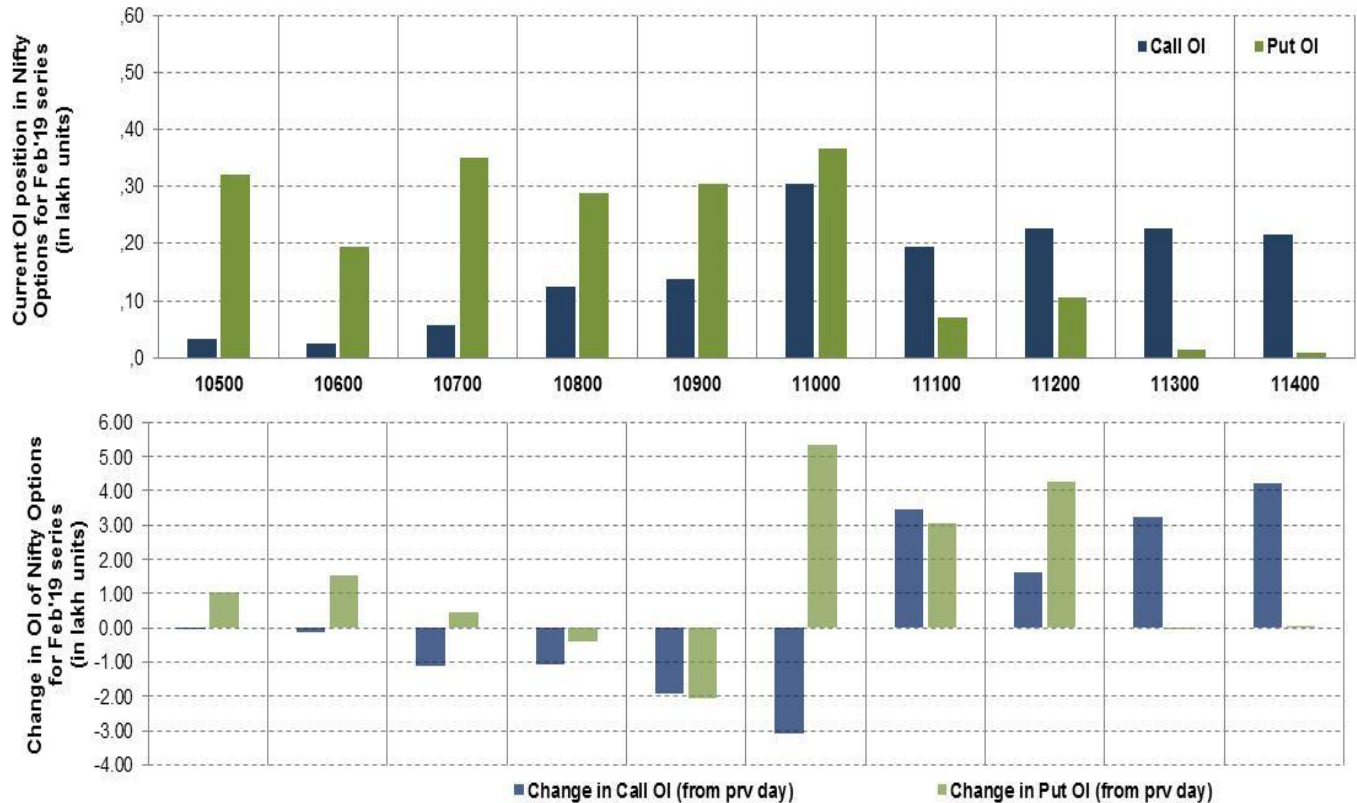
Nifty Futures



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 0.31 million in open interest.
- Among Nifty puts, 11,000 SP from the Feb month expiry was the most active put with an addition of 0.53 million open interests.
- The maximum OI outstanding for Calls was at 11,000 SP (3.05mn) and that for Puts was at 11,000 SP (3.66mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 07/02/19
 Avg Avg



Nifty Cash prices have settled at 11069.4 marginal up by 0.06 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 |
| MUTHOOTFIN | 1,534,500 | 1,986,000 | 29.42 | 516.80 | 7.63 |
| IGL | 2,948,000 | 3,679,500 | 24.81 | 299.70 | 0.08 |
| RAMCOCEM | 516,000 | 640,800 | 24.19 | 619.60 | 2.03 |
| MANAPPURAM | 8,370,000 | 10,332,000 | 23.44 | 104.10 | 7.49 |
| Short-Covering ↓ Open Interest ↑ Price | | | | | |
| Script | Prev. OI | Cur. OI | % Chg. OI | LTP | Price % Chg |
| WOCKPHARMA | 3,970,800 | 3,771,000 | -5.03 | 421.20 | 4.52 |
| TATAELXSI | 1,533,600 | 1,444,000 | -5.84 | 925.95 | 1.56 |
| SREINFRA | 11,232,000 | 10,536,000 | -6.20 | 24.10 | 8.80 |
| L&TFH | 26,158,500 | 24,178,500 | -7.57 | 136.20 | 5.30 |
| Fresh Shorts ↑ Open Interest ↓ Price | | | | | |
| Script | Prev. OI | Cur. OI | % Chg. OI | LTP | Price % Chg |
| RPOWER | 73,152,000 | 97,072,000 | 32.70 | 10.10 | -21.09 |
| UJJIVAN | 3,336,000 | 3,937,600 | 18.03 | 287.05 | -3.35 |
| MRF | 29,830 | 34,800 | 16.66 | 59819.30 | -0.74 |
| ARVIND | 6,178,000 | 7,070,000 | 14.44 | 81.65 | -2.57 |
| Long Unwinding ↓ Open Interest ↓ Price | | | | | |
| Script | Prev. OI | Cur. OI | % Chg. OI | LTP | Price % Chg |
| DHFL | 19,876,500 | 19,039,500 | -4.21 | 114.35 | -3.54 |
| IDBI | 28,920,000 | 27,660,000 | -4.36 | 43.90 | -0.57 |
| SBIN | 86,256,000 | 82,071,000 | -4.85 | 288.45 | -0.48 |
| RELCAPITAL | 9,378,000 | 8,634,000 | -7.93 | 116.85 | -19.80 |

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