

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10944	10854	10899	10970	11015	11086	Neutral	Buy	Neutral
Sensex	36546	36233	36390	36638	36795	37043	Neutral	Buy	Buy
Nifty Futures	10957	10856	10907	10986	11037	11116	Neutral	Buy	Neutral
Bank Nifty	27294	27072	27183	27333	27444	27593	Buy	Buy	Buy
CNX IT	16020	15883	15951	16048	16117	16214	Buy	Buy	Buy
CNX Midcap	16597	16407	16502	16667	16763	16928	Sell	Sell	Neutral
CNX Small Cap	5932	5859	5895	5957	5993	6054	Sell	Sell	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	36546.5	-424.6	-1.2
NIFTY	10943.6	-125.8	-1.1
MIDCAP	14328.8	-203.2	-1.4
SMLCAP	13656.8	-122.0	-0.9
BSEFMC	11582.2	-175.9	-1.5
AUTO	18943.6	-660.1	-3.4
POWER	1781.6	-34.5	-1.9
REALTY	1768.7	18.8	1.1
BSE IT	15624.1	-86.6	-0.6
BANDEX	30546.6	-171.6	-0.6
OILGAS	13649.2	-238.5	-1.7
METAL	10266.3	-363.4	-3.4

Currency Futures	Close	Pre. Pts	% Chg
26-Feb-19 EUR-INR	81.13	81.13	0.00
26-Feb-19 USD-INR	71.42	71.42	0.00
26-Feb-19 GBP-INR	92.66	92.66	0.00
26-Feb-19 JPY-INR	65.10	65.10	0.00

Advance/ Decline	Adv	Dec	Un Ch.
NSE	614	1216	98
BSE	923	1616	112

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4435	3591	844
DII	2865	3825	(960)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Friday turned out to be a horrendous day of trade for Indian equity benchmarks with frontline gauges losing over a percent, breaching their crucial 11,000 (Nifty) and 36,600 (Sensex) levels. Sentiments remained dampened since start of the trade as traders remained wary on renewed concerns over US-China trade tiff. Traders failed to take any sense of relief with Finance Minister Piyush Goyal's statement that the rate cut by the RBI will give a boost to the economy by providing affordable credit to small businesses and homebuyers. The RBI has reduced repo rate (at which RBI lends to banks) by 0.25% to 6.25%, a move that will translate into softening interest rates. Traders also shrugged off report that India has jumped eight places to 36th position on the International Intellectual Property (IP) Index, which analyses the IP climate in 50 global economies, this year. India's eight-point jump in 2019 from 44th position in 2018 is the highest increase among 50 nations mapped by the index. The report said the improvement reflects important reforms implemented by Indian policy-makers towards building and sustaining an innovation ecosystem for domestic entrepreneurs and foreign investors alike.

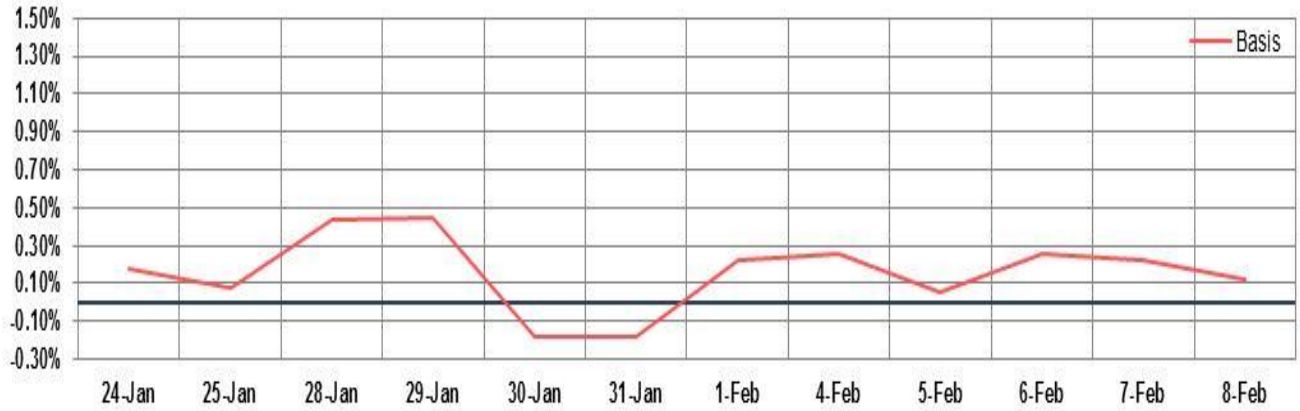
Weakness in Asian markets too weighed on sentiments as trade tensions renewed fears of a slowdown in global growth. Though, European markets were trading mostly in green after Germany's exports rebounded at a faster-than-expected pace in December, exceeding expectations, while imports followed suit. Exports rose a calendar and seasonally adjusted 1.5 percent from November, when they declined 0.3 percent. Street had expected 0.5 percent growth. Imports climbed 1.2 percent month-on-month, recovering from a 1.3 percent slump in November.

Market Turnover & FII Derivative Data

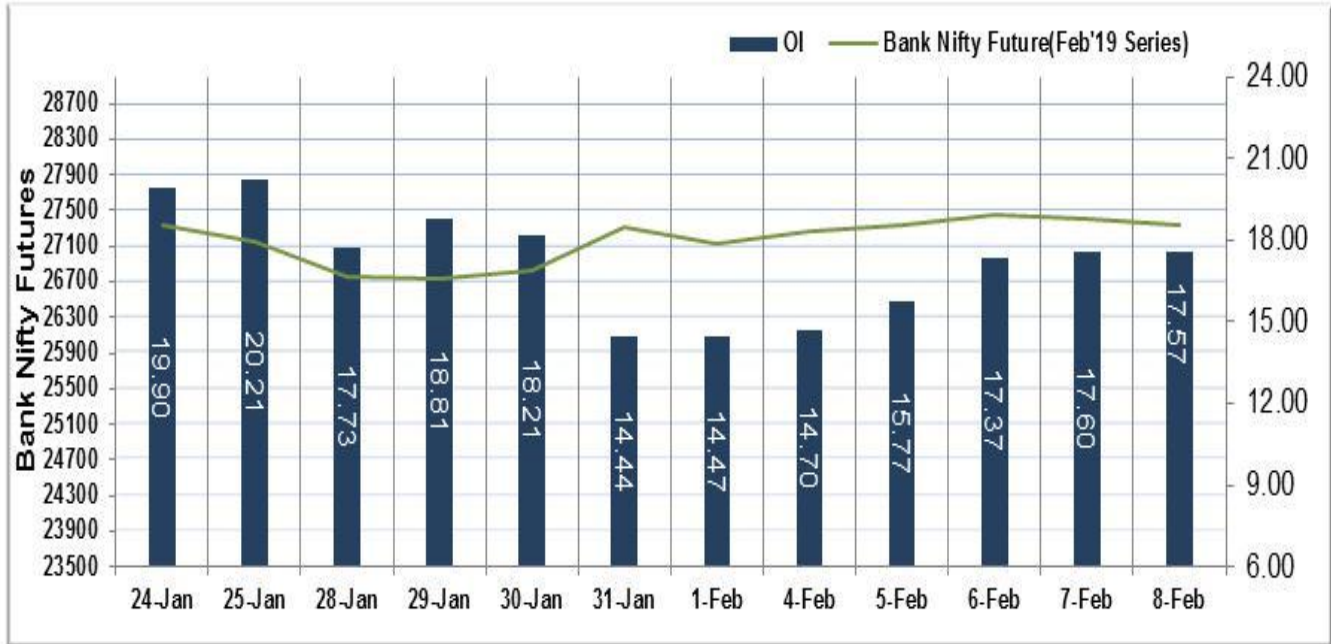
Market TO	Current	Previous	Net%
BSE CASH	2686	2504	7
NSE CASH	30054	30955	(3)
NSE FO	597493	1797505	(67)

FII Derivatives	Buy	Sell	Net
Ind. Futures	3001	3225	(224)
Ind. Options	86224	84346	1878
Stk. Futures	12523	13321	(799)
Stk. Options	9610	9651	(41)

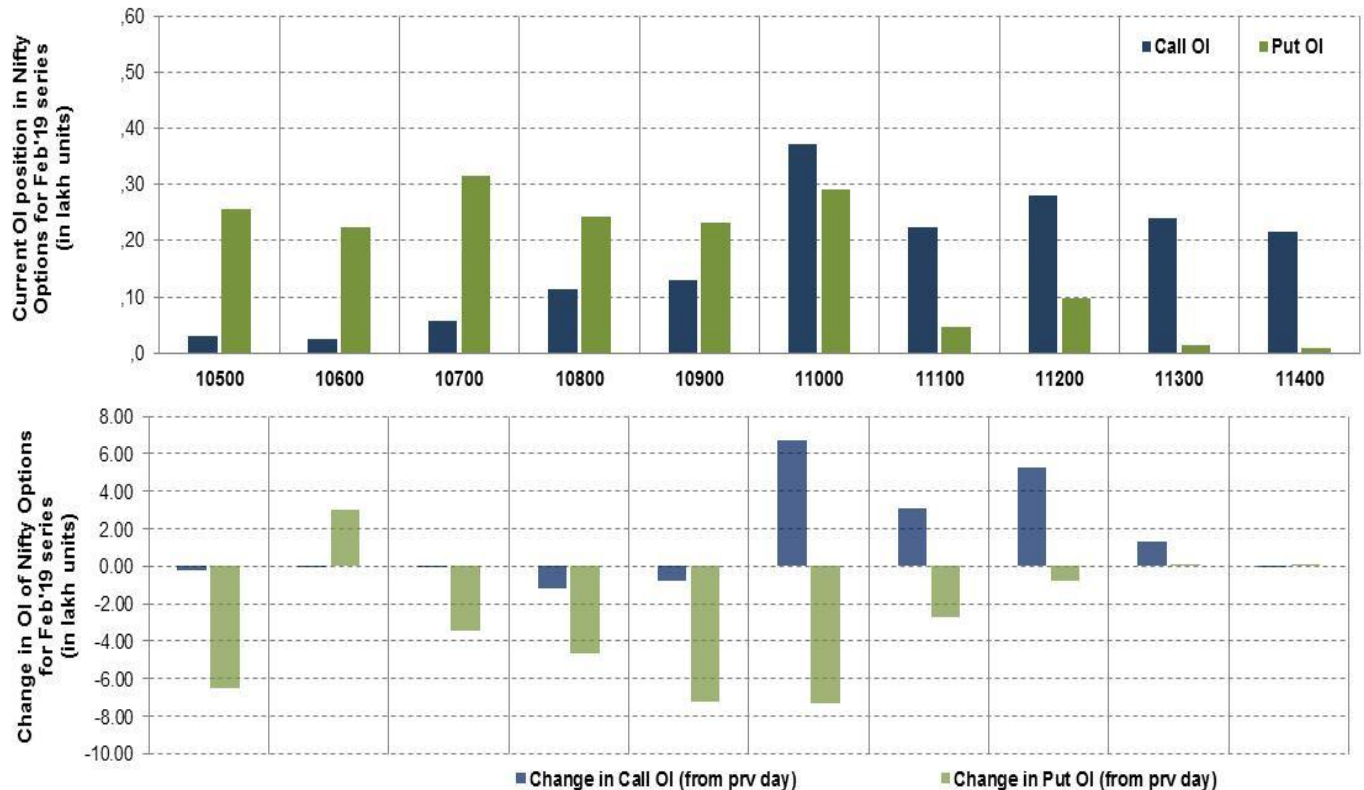
Nifty Futures



Bank Nifty Futures



Nifty Options



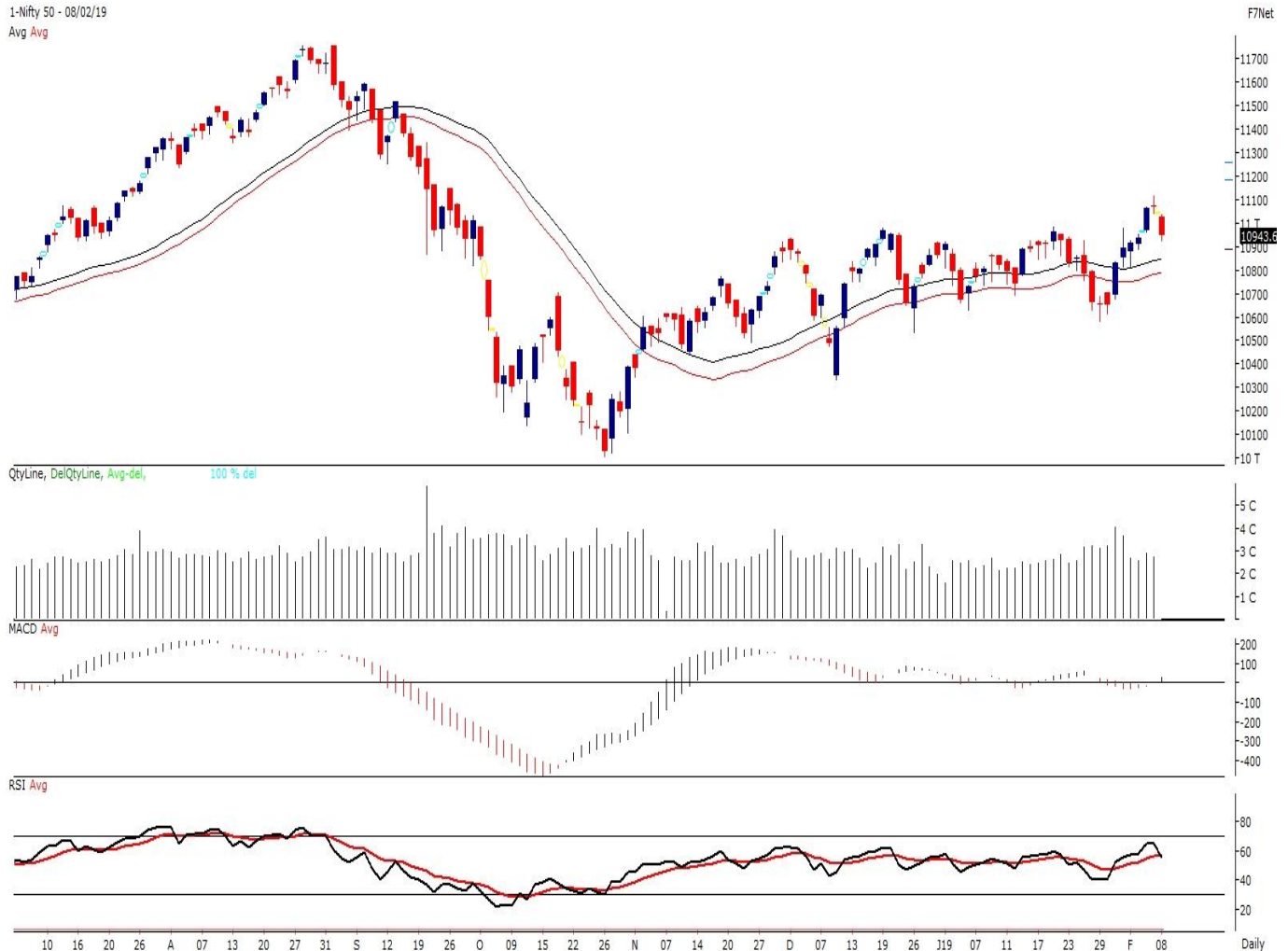
Note – Change in OI of Nifty Options refers to change from previous trading day
 Source-NSE, SIHL Derivatives Research (Institutional Equities)

- Among Nifty calls 11,000 SP from the Feb month expiry was the most active call with an addition of 0.67 million in open interest.
- Among Nifty puts, 10,700 SP from the Feb month expiry was the most active put with a reduction of 0.35 million open interests.
- The maximum OI outstanding for Calls was at 11,000 SP (3.73mn) and that for Puts was at 10,700 SP (3.14mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 08/02/19

Avg Avg



Nifty Cash prices have settled at 10943.06 down by 1.1 percent from the previous close. On the upper side it has resistance of 11000 and 11050 levels, while lower side it has support of 10900 and 10850 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
RELCAPITAL	8,634,000	10,282,500	19.09	129.75	11.04
DLF	23,184,200	24,827,400	7.09	165.45	2.83
KOTAKBANK	9,264,000	9,636,000	4.02	1300.60	0.92
PCJEWELLER	9,873,500	10,211,500	3.42	76.00	5.85
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
RAYMOND	4,352,800	4,080,800	-6.25	689.65	4.99
ARVIND	7,070,000	6,580,000	-6.93	81.80	0.18
RPOWER	97,072,000	89,984,000	-7.30	10.90	7.92
JUBLFOOD	3,083,500	2,857,000	-7.35	1342.60	0.24
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
NHPC	14,904,000	18,846,000	26.45	22.65	-3.41
KSCL	891,000	1,059,000	18.86	537.95	-4.72
BPCL	4,946,400	5,797,800	17.21	325.50	-1.90
POWERGRID	9,900,000	11,544,000	16.61	179.45	-2.31
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
HEROMOTOCO	1,933,200	1,841,000	-4.77	2888.30	-0.20
SUNPHARMA	52,752,700	50,143,500	-4.95	432.00	-0.88
PFC	28,588,200	27,137,400	-5.07	100.65	-4.10
APOLLOTYRE	10,353,000	9,564,000	-7.62	203.90	-1.62

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