

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10780	10723	10751	10793	10821	10863	Neutral	Neutral	Neutral
Sensex	35807	35618	35712	35877	35972	36136	Neutral	Neutral	Neutral
Nifty Futures	10781	10722	10751	10793	10822	10864	Neutral	Neutral	Neutral
Bank Nifty	26879	26593	26736	26988	27131	27383	Neutral	Buy	Neutral
CNX IT	14355	14176	14265	14363	14452	14550	Neutral	Neutral	Buy
CNX Midcap	17631	17491	17561	17646	17716	17801	Neutral	Neutral	Neutral
CNX Small Cap	6329	6285	6307	6344	6366	6403	Neutral	Neutral	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	35807.3	157.3	0.4
NIFTY	10779.8	50.0	0.5
MIDCAP	15218.3	48.6	0.3
SMLCAP	14481.9	45.4	0.3
BSEFMC	11747.2	120.6	1.0
AUTO	20716.5	-77.4	-0.4
POWER	1973.6	8.0	0.4
REALTY	1800.1	-1.2	-0.1
BSE IT	14043.3	182.6	1.3
BANDEX	30026.4	-85.0	-0.3
OILGAS	13663.3	112.0	0.8
METAL	11574.4	-35.6	-0.3

Currency Futures	Close	Pre. Pts	% Chg
29-Jan-19 EUR-INR	80.67	80.19	0.60
29-Jan-19 USD-INR	70.52	70.22	0.44
29-Jan-19 GBP-INR	89.24	89.23	0.01
29-Jan-19 JPY-INR	63.75	63.63	0.19

Advance/ Decline	Adv	Dec	Un Ch.
NSE	959	801	104
BSE	1136	1229	183

FII/DII Capital Mkt*	Buy	Sell	Net
FII	5535	3804	1732
DII	5731	6394	(663)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity bourses ended higher on the last day of the December series of derivatives contracts, with both Sensex and Nifty surging around 0.45% each, amid firm global markets. The start of the Thursday's trading session was positive, buoyed by Reserve Bank of India study report showing that Private sector non-finance firms reported a 41 per cent growth in net profits during the July-September quarter, despite higher expenditure as other income contributed to growth. Domestic sentiments got boost with a private report that with global crude oil prices slumping to below \$50 a barrel just months after crossing \$86, the Prime Minister Narendra Modi-led government is now confident that the current account deficit (CAD) for 2018-19 (FY19) can be contained at about 2 per cent of gross domestic product (GDP). Some support also came in after another private report that the government is likely to infuse Rs 28,615 crore into seven public sector banks (PSBs) through recapitalisation bonds by the end of this month. The amount infused will help the banks meet regulatory capital requirement, and its disbursement might take place before December 31.

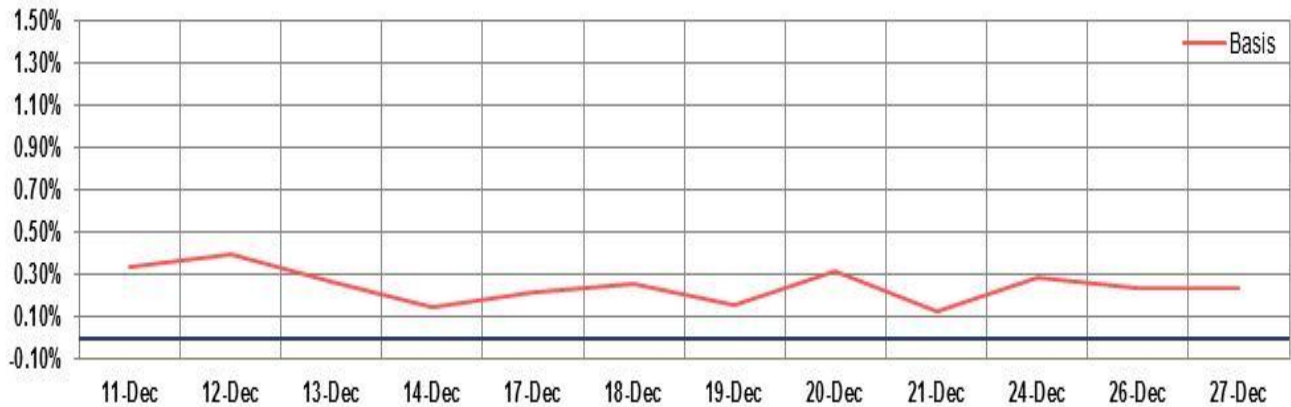
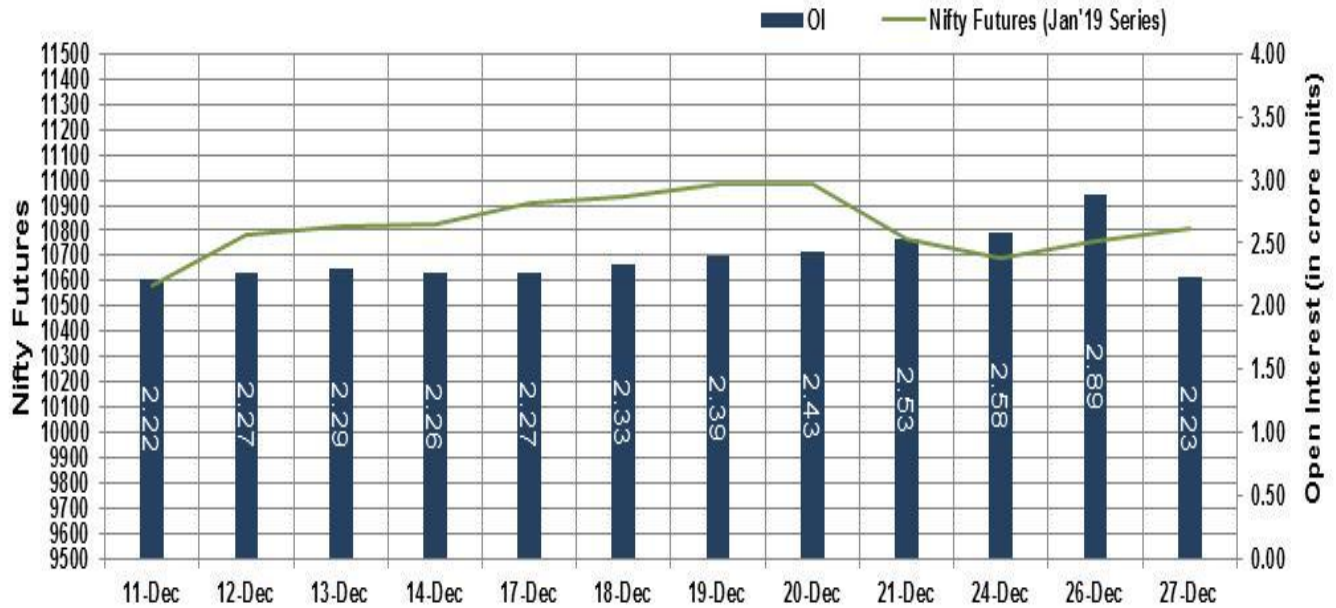
The markets remained in green throughout the session, as buying got intensified with the commerce and industry minister Suresh Prabhu's statement that that India will aim to receive \$100 billion of foreign direct investments (FDI) in the next two years, from different sectors. He also noted that the country would remain a top destination for foreign investors in the next year 2019.

Market Turnover & FII Derivative Data

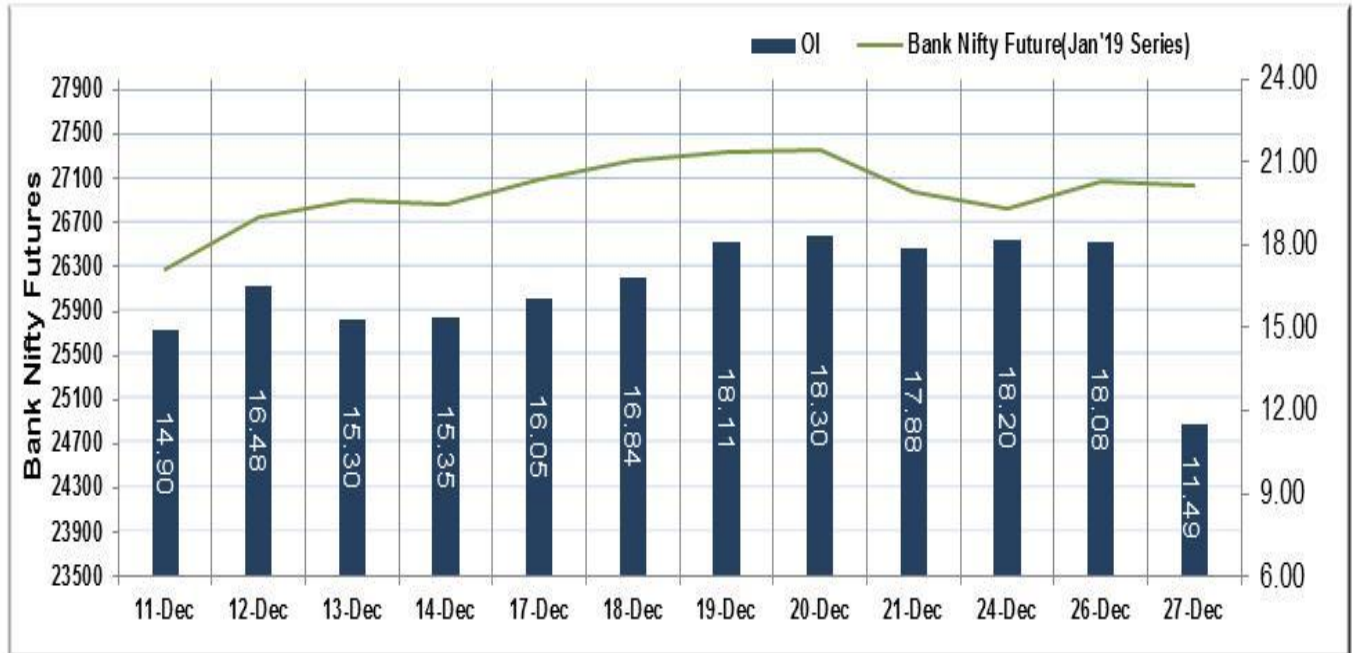
Market TO	Current	Previous	Net%
BSE CASH	2242	2552	(12)
NSE CASH	35800	27416	31
NSE FO	2162816	1522811	42

FII Derivatives	Buy	Sell	Net
Ind. Futures	8337	7296	1041
Ind. Options	191853	193665	(1813)
Stk. Futures	20660	19990	670
Stk. Options	4986	4693	294

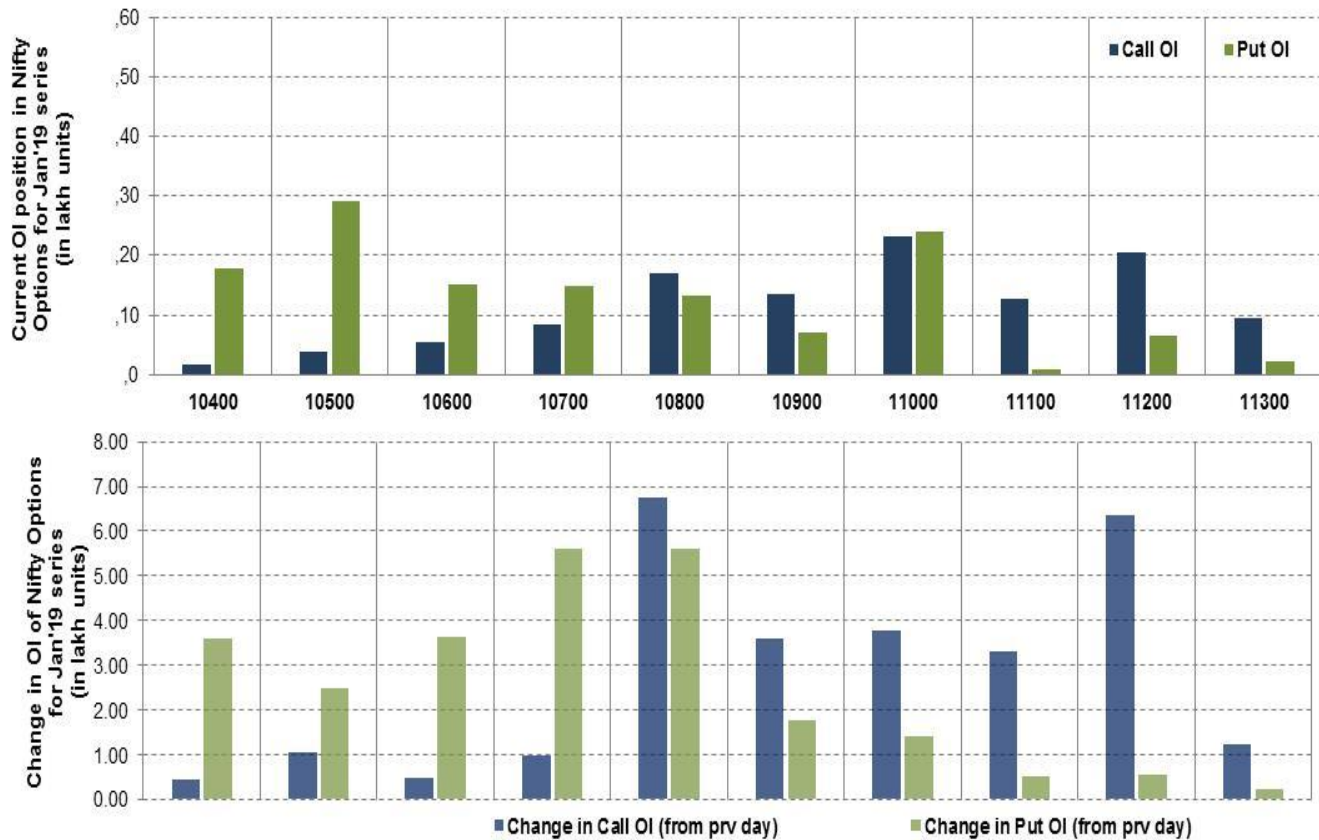
Nifty Futures



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 Jan month expiry was the most active call with an addition of 0.37 million in open interest.
- Among Nifty puts, 10,500 SP from the Jan month expiry was the most active put with an addition of 0.84 million open interests.
- The maximum OI outstanding for Calls was at 11,000 SP (2.32mn) and that for Puts was at 10,500 SP (2.91mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 27/12/18

Avg Avg



Nifty Cash prices have settled at 10779.80 up by 0.47 percent from the previous close. On the upper side it has resistance of 10850 and 10900 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
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
AJANTPHARM	200,500	18,000	-91.02	1179.85	4.62
KSCL	507,000	43,500	-91.42	579.60	2.51
ADANIPOWER	30840000	2280000	-92.61	51.45	0.88
RPOWER	10465000	728000	-93.04	28.45	2.71
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
INDIACEM	3,671,500	339,500	-90.75	93.35	-0.11
DCBBANK	1,156,500	85,500	-92.61	162.65	-0.34
INDIANB	1,222,000	76,000	-93.78	239.60	-0.42
STAR	771,200	24,000	-96.89	456.65	-0.79

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