

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10860	10780	10820	10857	10897	10933	Buy	Neutral	Neutral
Sensex	36077	35778	35928	36061	36210	36344	Buy	Neutral	Neutral
Nifty Futures	10910	10806	10858	10902	10954	10998	Buy	Neutral	Neutral
Bank Nifty	27125	26952	27039	27126	27213	27300	Buy	Buy	Neutral
CNX IT	14386	14319	14352	14402	14435	14485	Neutral	Neutral	Buy
CNX Midcap	17793	17643	17718	17769	17844	17895	Buy	Neutral	Neutral
CNX Small Cap	6400	6336	6368	6389	6421	6443	Buy	Neutral	Neutral

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	36076.7	269.4	0.8
NIFTY	10859.9	80.1	0.7
MIDCAP	15360.2	141.9	0.9
SMLCAP	14605.7	123.8	0.9
BSEFMC	11835.8	88.6	0.8
AUTO	20826.8	110.3	0.5
POWER	1991.4	17.8	0.9
REALTY	1803.0	2.9	0.2
BSE IT	14052.1	8.8	0.1
BANSEX	30330.4	304.0	1.0
OILGAS	13781.1	117.8	0.9
METAL	11672.6	98.2	0.9

Currency Futures	Close	Pre. Pts	% Chg
29-Jan-19 EUR-INR	80.63	80.67	-0.05
29-Jan-19 USD-INR	70.13	70.52	-0.56
29-Jan-19 GBP-INR	89.14	89.24	-0.12
29-Jan-19 JPY-INR	63.69	63.75	-0.11

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1129	643	114
BSE	1586	1064	148

FII/DII Capital Mkt*	Buy	Sell	Net
FII	2532	2651	(120)
DII	3191	1991	1199

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

## Market Commentary

Key Indian equity benchmarks gathered pace to close the session on strong note, on the first day of January F&O series. The start of the Friday's session remained jubilant, with Ministry of Commerce & Industry's report showing that the growth of manufacturing sector as measured by the Index of Industrial Production (IIP) with base year 2011-12, has been consistently increasing over the past three years and the current year. As per data report, manufacturing sector grew at the rate of 5.6% during April-October period (Provisional), while in 2017-18, the growth rate was 4.6% as against 4.4% in 2016-17. Traders took encouragement with a private report stating that India has been getting more foreign investment than China. In 2018, India saw more than \$38 billion of inbound deals compared with China's \$32 billion, buoyed by stable fundamentals. Domestic sentiments also remained firm with the new foreign direct investment (FDI) policy in the e-commerce sector may not impact jobs immediately. The new FDI policy released by the government on December 26 aims to protect the interests of local businessmen, who had accused the online marketplaces of butchering their revenue.

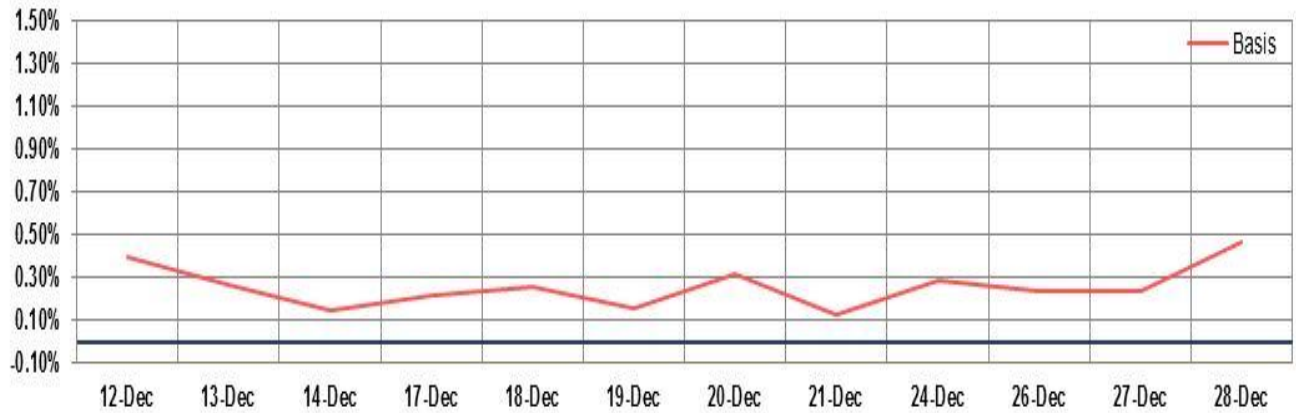
The markets remained in the grip of the bulls throughout the session, tracking positive global cues. The trade remained positive amid reports that under attack for the agrarian crisis, the government is contemplating several incentives, including a big financial package, to woo farmers ahead of the 2019 Lok Sabha elections.

## Market Turnover & FII Derivative Data

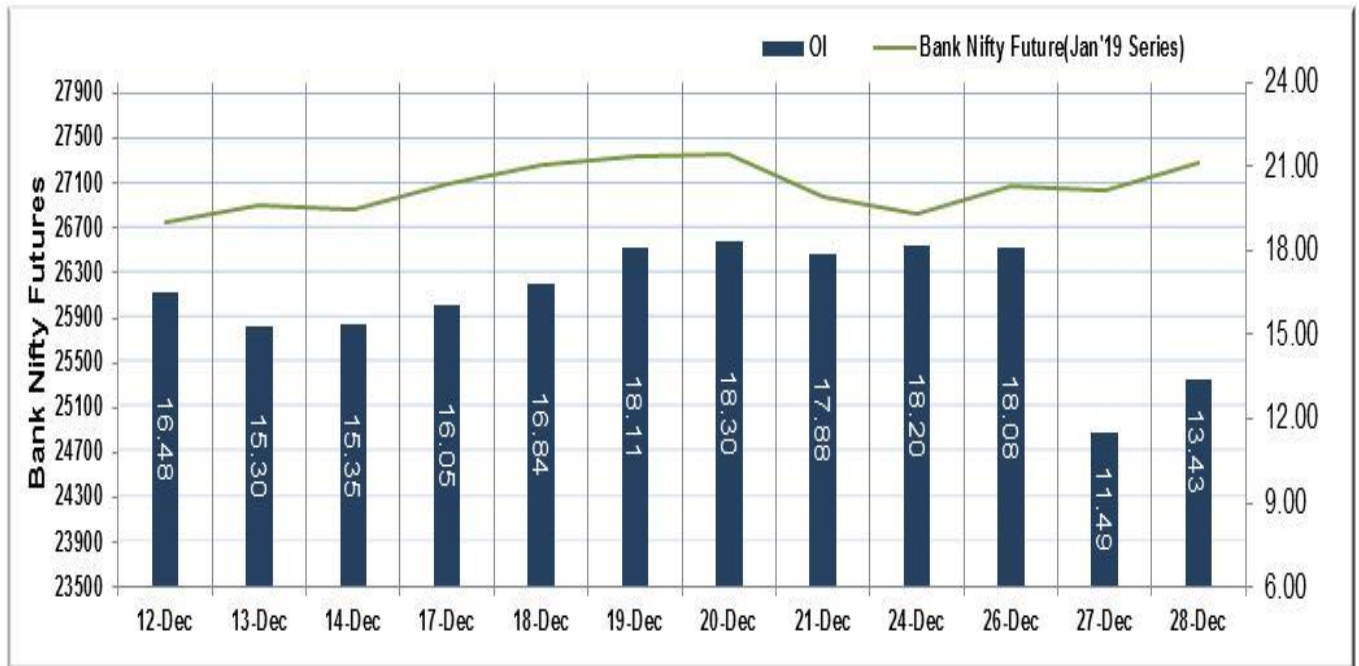
Market TO	Current	Previous	Net%
BSE CASH	2048	2242	(9)
NSE CASH	25670	35800	(28)
NSE FO	400246	2162816	(81)

FII Derivatives	Buy	Sell	Net
Ind. Futures	2774	2142	632
Ind. Options	48310	45714	2595
Stk. Futures	9999	9175	824
Stk. Options	3455	3158	296

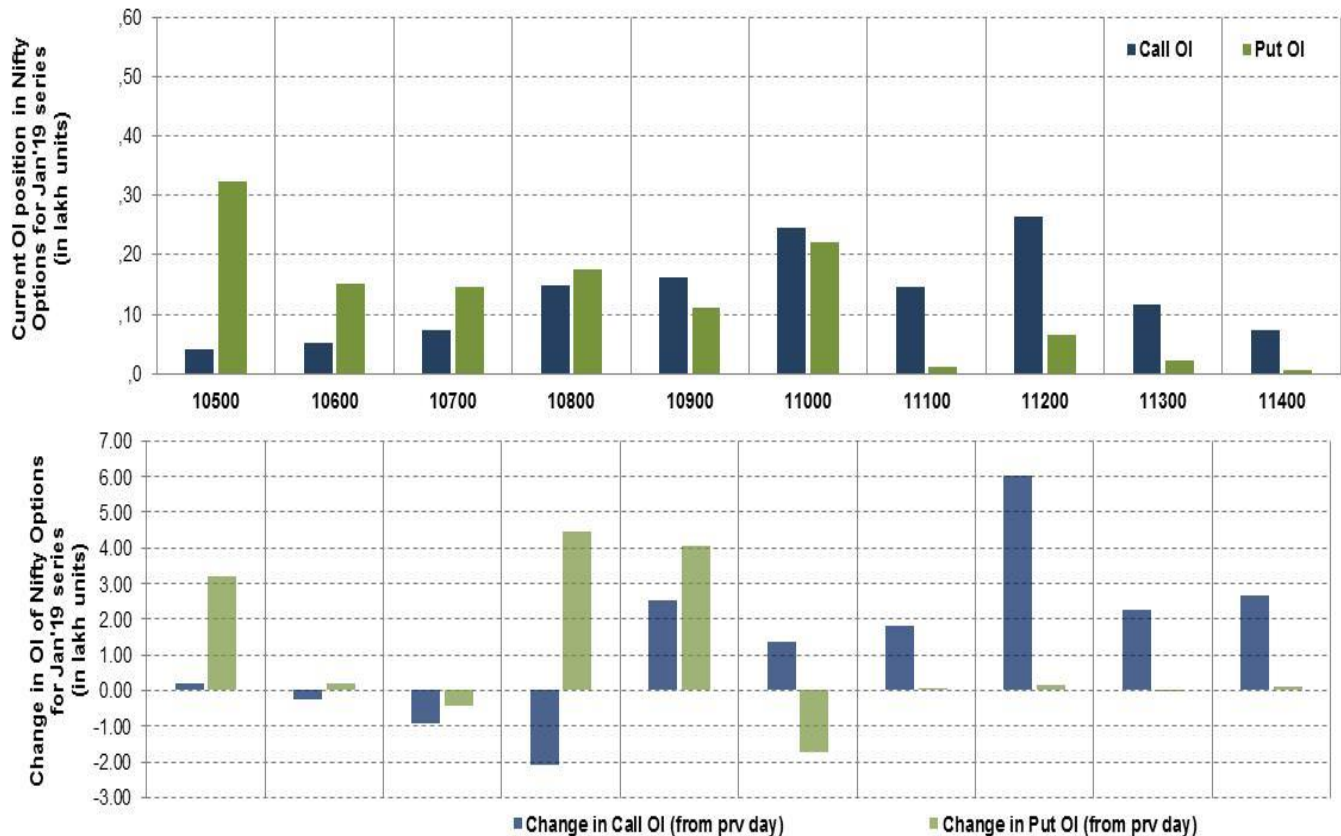
# Nifty Futures



## 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 11,200 SP from the Jan month expiry was the most active call with an addition of 0.60 million in open interest.
- Among Nifty puts, 10,500 SP from the Jan month expiry was the most active put with an addition of 0.32 million open interests.
- The maximum OI outstanding for Calls was at 11,200 SP (2.64mn) and that for Puts was at 10,500 SP (3.23mn)

## Nifty Technical & Indices Levels

1-Nifty 50 - 28/12/18

Avg Avg



Nifty Cash prices have settled at 10859.9 up by 0.74 percent from the previous close. On the upper side it has resistance of 10950 and 11000 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
BERGEPAIN	1,760,000	2,068,000	17.50	330.15	0.20
SIEMENS	1,844,150	2,126,850	15.33	1045.85	1.34
TORNTPOWER	1,998,000	2,244,000	12.31	260.00	0.02
MUTHOOTFIN	1,936,500	2,170,500	12.08	506.60	2.50
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
INDIACEM	15,921,000	15,480,000	-2.77	95.90	2.40
VEDL	36,558,500	35,518,900	-2.84	200.70	1.77
IOC	53,805,500	52,094,000	-3.18	137.95	2.87
HINDPETRO	13,080,900	12,612,600	-3.58	249.05	1.26
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
RAMCOCEM	524,000	655,200	25.04	642.95	-0.23
PIDILITIND	2,560,500	2,801,500	9.41	1108.40	-1.00
ONGC	45,776,250	49,635,000	8.43	145.25	-0.27
NHPC	20,034,000	21,276,000	6.20	25.55	-0.97
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
ADANIPOWER	120,860,000	120,260,000	-0.50	51.20	-1.54
JUSTDIAL	2,373,000	2,287,600	-3.60	503.35	-0.21
TITAN	13,863,000	14,442,000	4.18	789.95	1.42
CHENNPETRO	1,089,000	906,000	-16.80	253.55	-8.61

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