

# Daily Derivatives & Market Report

## CONTENTS

Page No.	Particulars
2	Market Summary
3	Nifty Futures – Derivatives Snap
4	Bank Nifty Futures – Derivatives Snap
5	Activity in Nifty Options
6	What do Nifty Technical suggest
7	Derivative Analysis
8	Disclaimer

## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10727	10587	10657	10699	10769	10811	Neutral	Sell	Buy
Sensex	35695	35245	35470	35607	35832	35969	Neutral	Sell	Buy
Nifty Futures	10778	10634	10706	10750	10821	10865	Neutral	Neutral	Buy
Bank Nifty	27195	26783	26989	27132	27338	27480	Buy	Buy	Buy
CNX IT	14146	13754	13950	14155	14351	14555	Sell	Neutral	Neutral
CNX Midcap	17637	17382	17509	17585	17713	17788	Neutral	Neutral	Neutral
CNX Small Cap	6382	6273	6327	6357	6412	6442	Neutral	Neutral	Sell

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	35695.1	181.4	0.5
NIFTY	10727.4	55.1	0.5
MIDCAP	15147.6	71.7	0.5
SMLCAP	14592.4	19.7	0.1
BSEFMC	11710.5	-14.3	-0.1
AUTO	19894.2	83.6	0.4
POWER	1966.2	18.9	1.0
REALTY	1825.2	12.5	0.7
BSE IT	13894.8	-161.4	-1.2
BANKEKX	30438.1	284.8	0.9
OILGAS	13510.7	110.5	0.8
METAL	11240.2	159.8	1.4

Currency Futures	Close	Pre. Pts	% Chg
29-Jan-19 EUR-INR	79.93	80.06	-0.16
29-Jan-19 USD-INR	69.88	70.34	-0.67
29-Jan-19 GBP-INR	88.66	88.44	0.25
29-Jan-19 JPY-INR	64.82	65.50	-1.04

Advance/ Decline	Adv	Dec	Un Ch.
NSE	878	893	109
BSE	1288	1319	158

FII/DII Capital Mkt*	Buy	Sell	Net
FII	3131	3288	(158)
DII	2844	2603	241

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

## Market Commentary

Indian equity bourses bounced back to green on the last trading day of the week, with Sensex and Nifty closing with gains of over a half percent. Key equity indices made a positive start but failed to retain gaining momentum, as India's services sector activity fell in month of December, as growth of new work and activity moderated from November's recent high. As per the survey report, the seasonally adjusted Nikkei Services Business Activity Index slipped to 53.2 in December from 53.7 in November. Further, the Nikkei India Composite PMI Output Index -- which measures both manufacturing and services -- too eased to 53.6 in December from 54.5 in November. Domestic sentiments also got affected with a private report that despite crossing the Rs 1-trillion mark twice this year, the goods and services tax (GST) collections are running well behind the budgeted target. As opposed to a monthly target of Rs 1.04 trillion, the monthly run rate adjusting for refunds, works out to around Rs 89,600 crore. This could force the government to either cut its capital expenditure this year or roll over spending on account of subsidies to next year in order to meet the fiscal deficit target.

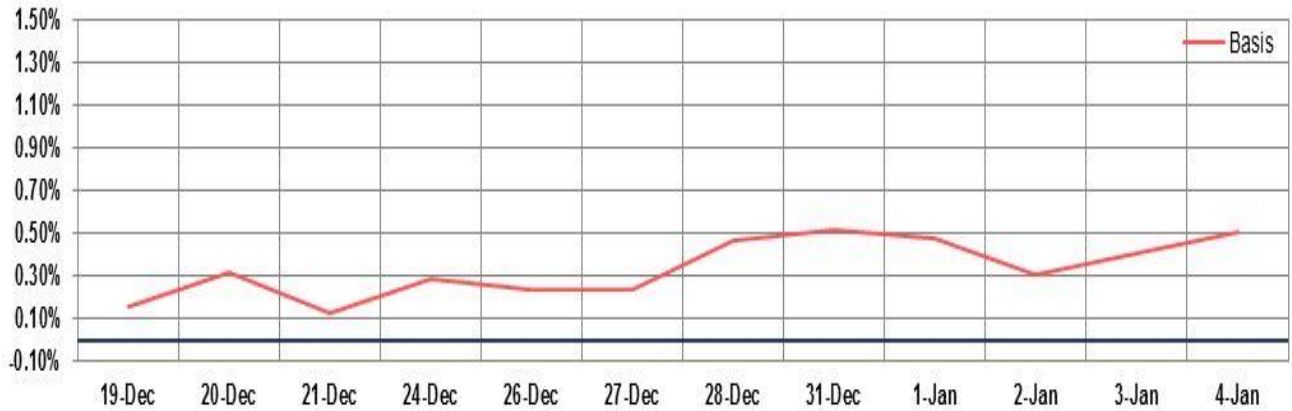
But, in noon deals, the markets bounced back to end the session in green, aided by Finance Minister Arun Jaitley's statement that enacting the Insolvency and Bankruptcy Code (IBC) has helped lenders get Rs 80,000 crore in 66 cases and another about Rs 70,000 crore is likely to be recovered in the remaining months of the current financial year.

## Market Turnover & FII Derivative Data

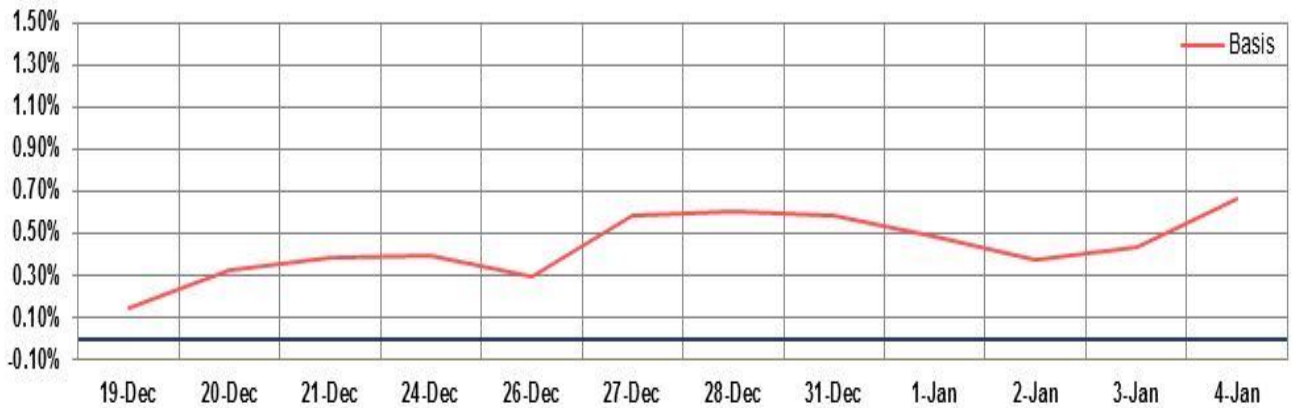
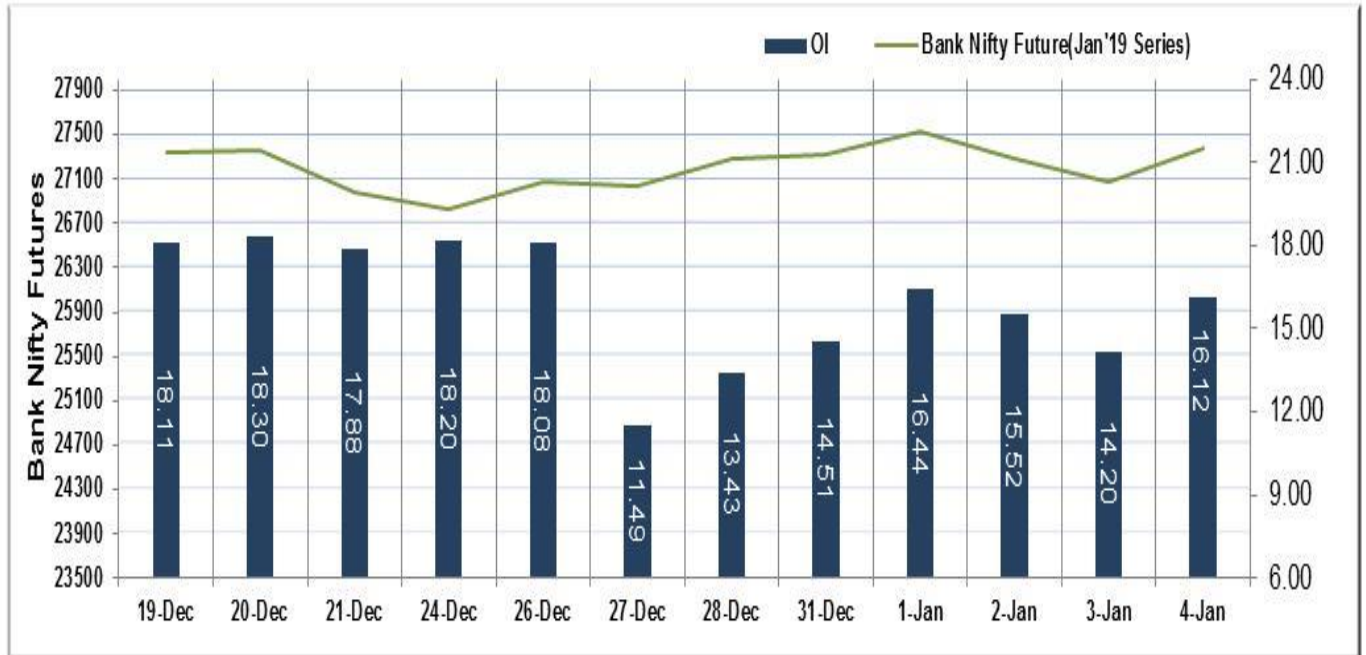
Market TO	Current	Previous	Net%
BSE CASH	2251	2210	2
NSE CASH	28006	27159	3
NSE FO	687035	1881982	(63)

FII Derivatives	Buy	Sell	Net
Ind. Futures	2874	3225	(351)
Ind. Options	87925	88587	(662)
Stk. Futures	12590	12445	145
Stk. Options	6117	5985	132

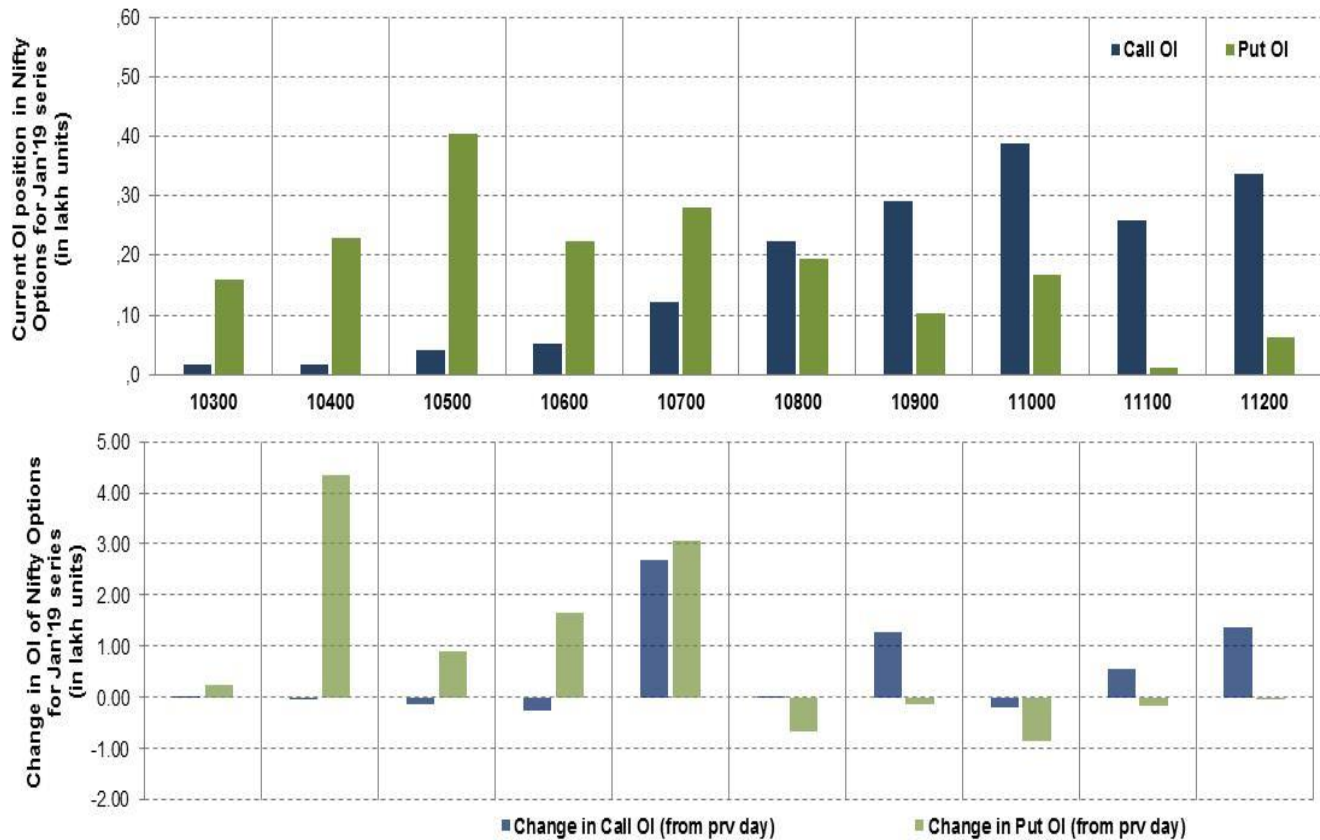
# Nifty Futures



## 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 a reduction of 0.02 million in open interest.
- Among Nifty puts, 10,500 SP from the Jan month expiry was the most active put with an addition of 0.09 million open interests.
- The maximum OI outstanding for Calls was at 11,000 SP (3.89mn) and that for Puts was at 10,500 SP (4.05mn)

## Nifty Technical & Indices Levels

1-Nifty 50 - 04/01/19

Avg Avg



Nifty Cash prices have settled at 10727.35 up by 0.52 percent from the previous close. On the upper side it has resistance of 10800 and 10850 levels, while lower side it has support of 10650 and 10600 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
CANBK	10,644,000	11,630,000	9.26	284.65	2.45
TATACHEM	2,364,750	2,523,750	6.72	703.55	0.80
IDBI	29,390,000	31,360,000	6.70	61.80	0.57
VEDL	38,113,300	40,555,900	6.41	194.30	2.94
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
IGL	5,150,750	4,908,750	-4.70	278.15	1.40
SIEMENS	1,878,800	1,778,150	-5.36	1061.10	1.92
CONCOR	2,332,500	2,192,500	-6.00	679.70	1.29
CHENNPETRO	1,157,400	1,083,600	-6.38	287.55	2.92
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
MINDTREE	2,227,800	2,871,000	28.87	817.30	-2.07
PETRONET	11,118,000	12,192,000	9.66	222.10	-3.33
INDUSINDBK	6,338,700	6,836,700	7.86	1558.65	-0.75
SHREECEM	74,850	80,000	6.88	16824.40	-0.96
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
RAMCOCEM	715,200	704,000	-1.57	629.85	-0.28
PIDILITIND	2,771,500	2,723,000	-1.75	1112.60	-0.11
TATACOMM	2,357,000	2,315,000	-1.78	534.05	-0.77
INFIBEAM	11,708,000	11,488,000	-1.88	45.45	-0.33

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