

# 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	10887	10734	10811	10854	10930	10973	Buy	Neutral	Buy
Sensex	36318	35807	36063	36206	36462	36605	Buy	Neutral	Buy
Nifty Futures	10770	10671	10720	10770	10820	10870	Buy	Neutral	Neutral
Bank Nifty	27401	27258	27329	27388	27460	27519	Buy	Buy	Buy
CNX IT	14659	14112	14385	14535	14809	14959	Neutral	Neutral	Neutral
CNX Midcap	17705	17605	17655	17689	17738	17772	Buy	Neutral	Neutral
CNX Small Cap	6450	6380	6415	6434	6469	6489	Buy	Neutral	Sell

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	36318.3	464.8	1.3
NIFTY	10886.8	149.2	1.4
MIDCAP	15190.2	88.0	0.6
SMLCAP	14638.4	102.3	0.7
BSEFMC	12043.0	105.4	0.9
AUTO	20041.3	91.0	0.5
POWER	1960.1	6.1	0.3
REALTY	1851.4	31.2	1.7
BSE IT	14484.8	424.0	3.0
BANDEX	30681.8	132.3	0.4
OILGAS	13334.4	222.9	1.7
METAL	11191.9	185.8	1.7

Currency Futures	Close	Pre. Pts	% Chg
29-Jan-19 EUR-INR	81.41	81.51	-0.13
29-Jan-19 USD-INR	71.13	71.03	0.15
29-Jan-19 GBP-INR	91.38	91.30	0.08
29-Jan-19 JPY-INR	65.61	65.80	-0.29

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1136	626	123
BSE	1549	1022	164

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4249	4089	160
DII	3713	3295	417

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

## Market Commentary

Bulls made comeback on Dalal Street on Tuesday, with both the larger peers ending the trading session with strong gains of around 1.30% each. After a fabulous start, the key indices remained firm throughout the session, as India's retail inflation based on Consumer Price Index (CPI) continued its easing trend for third straight month in December mainly on account of sliding prices of fruits, vegetables and fuel. CPI softened to an 18-month low of 2.19% in December 2018 as compared to 2.33% in November and 5.21% in December 2017. The inflation has remained below the RBI's medium-term target of 4% for the fifth straight month and it fell to its lowest level since June 2017 of 1.46%. Investors remained encouraged amid reports that the government is considering credit guarantee for term loans of up to Rs 100 crore as well as interest subsidy on loans up to Rs 1,000 crore for electronic manufacturing companies under the new policy in works.

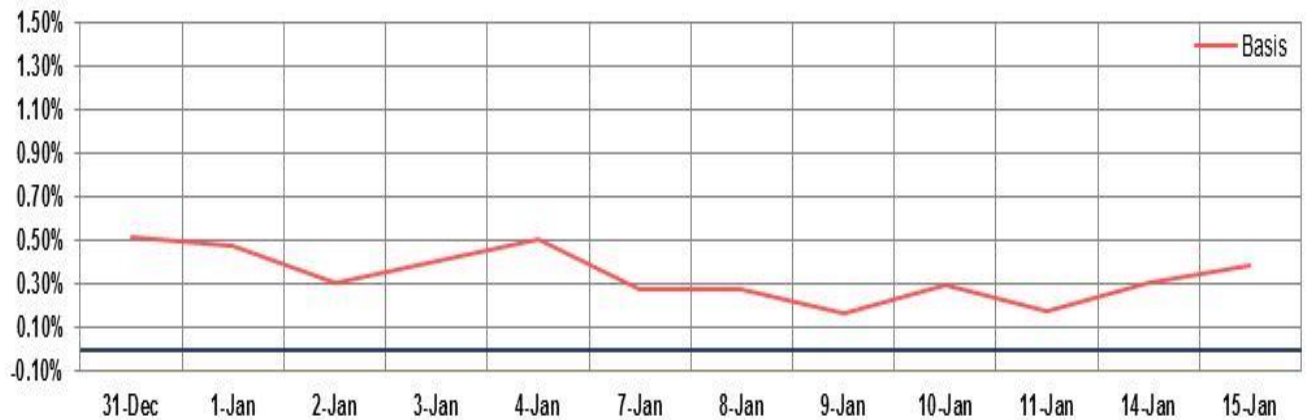
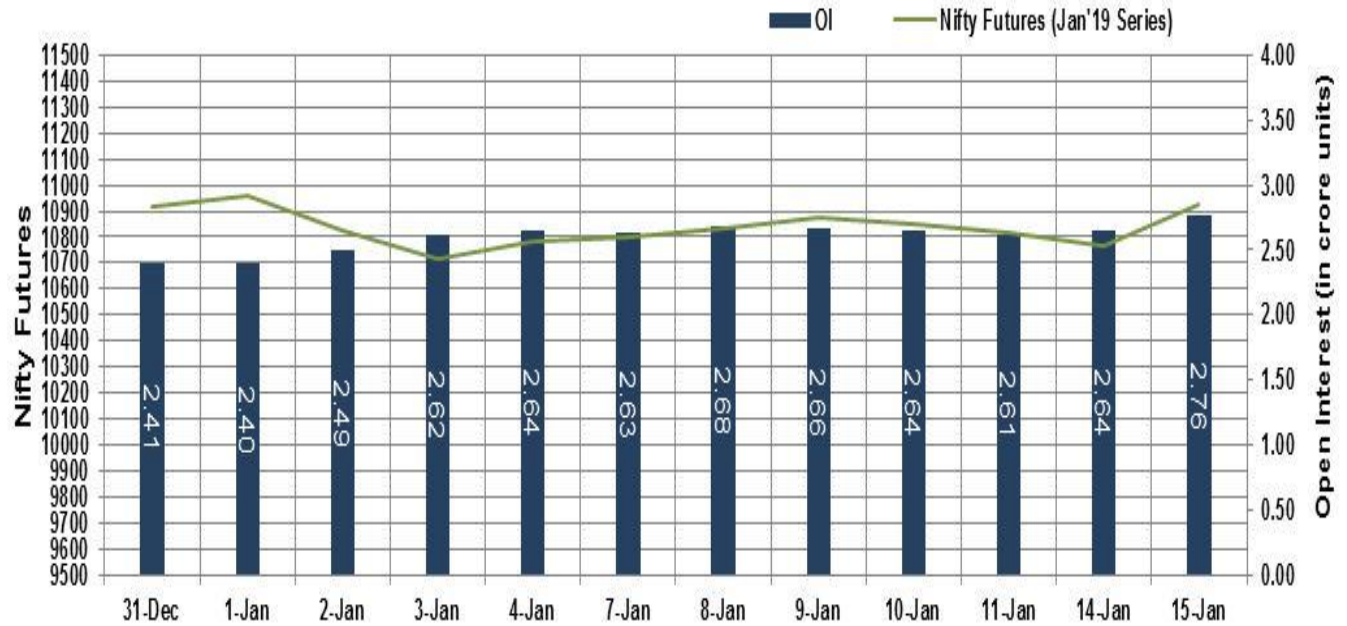
On the global front, European markets were trading in green, as Germany's wholesale prices rose at a slower pace in December. The data showed wholesale price inflation slowed to 2.5% in the month, from 3.5% in November. The traders overlooked reports that Eurozone's industrial production decreased at a faster-than-expected pace in November. Industrial production decreased a seasonally adjusted 1.7% from October, when it edged up 0.1%, revised from 0.2%. On a year-on-year basis, industrial production fell a calendar adjusted 3.3% in November after a 1.2% increase. Street had predicted a 2.1% slump.

## Market Turnover & FII Derivative Data

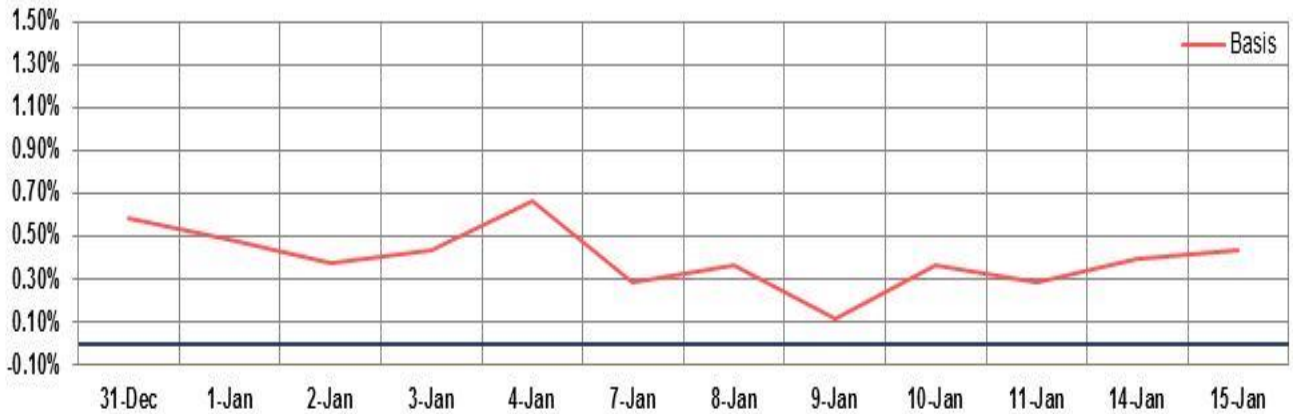
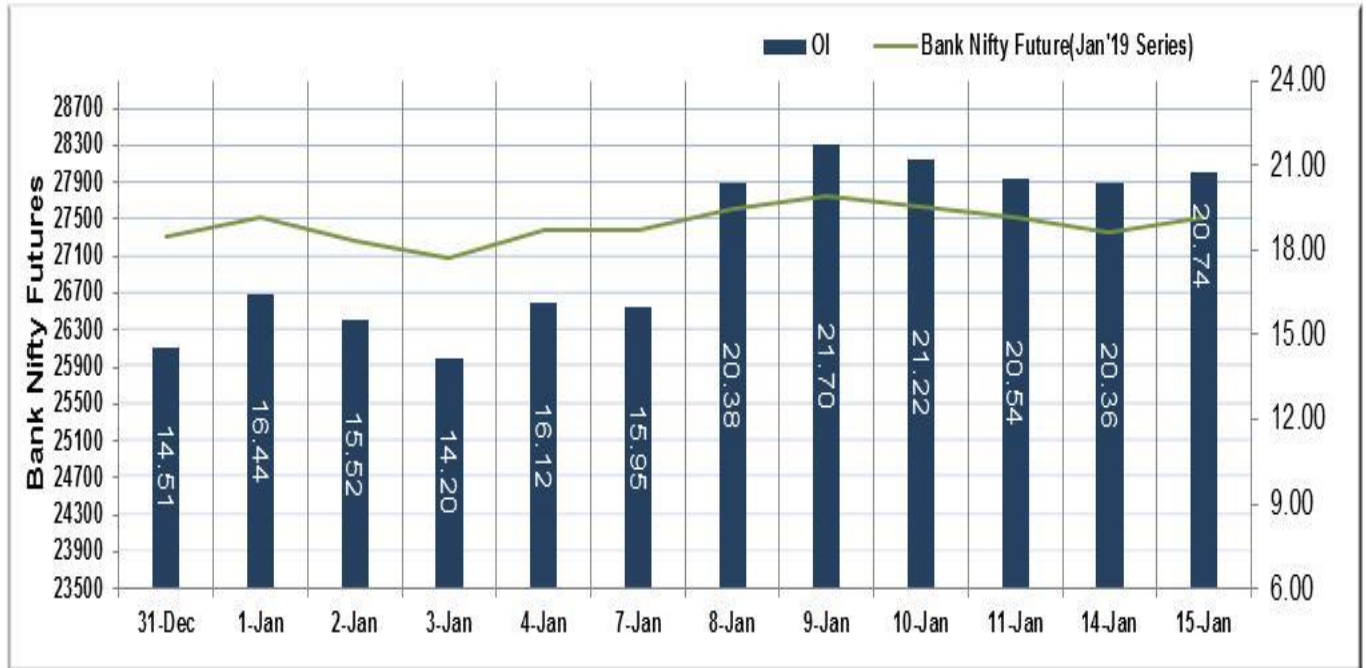
Market TO	Current	Previous	Net%
BSE CASH	2434	2735	(11)
NSE CASH	27886	24924	12
NSE FO	613406	504355	22

FII Derivatives	Buy	Sell	Net
Ind. Futures	3807	2653	1153
Ind. Options	63882	63688	194
Stk. Futures	12010	11415	595
Stk. Options	6815	6606	208

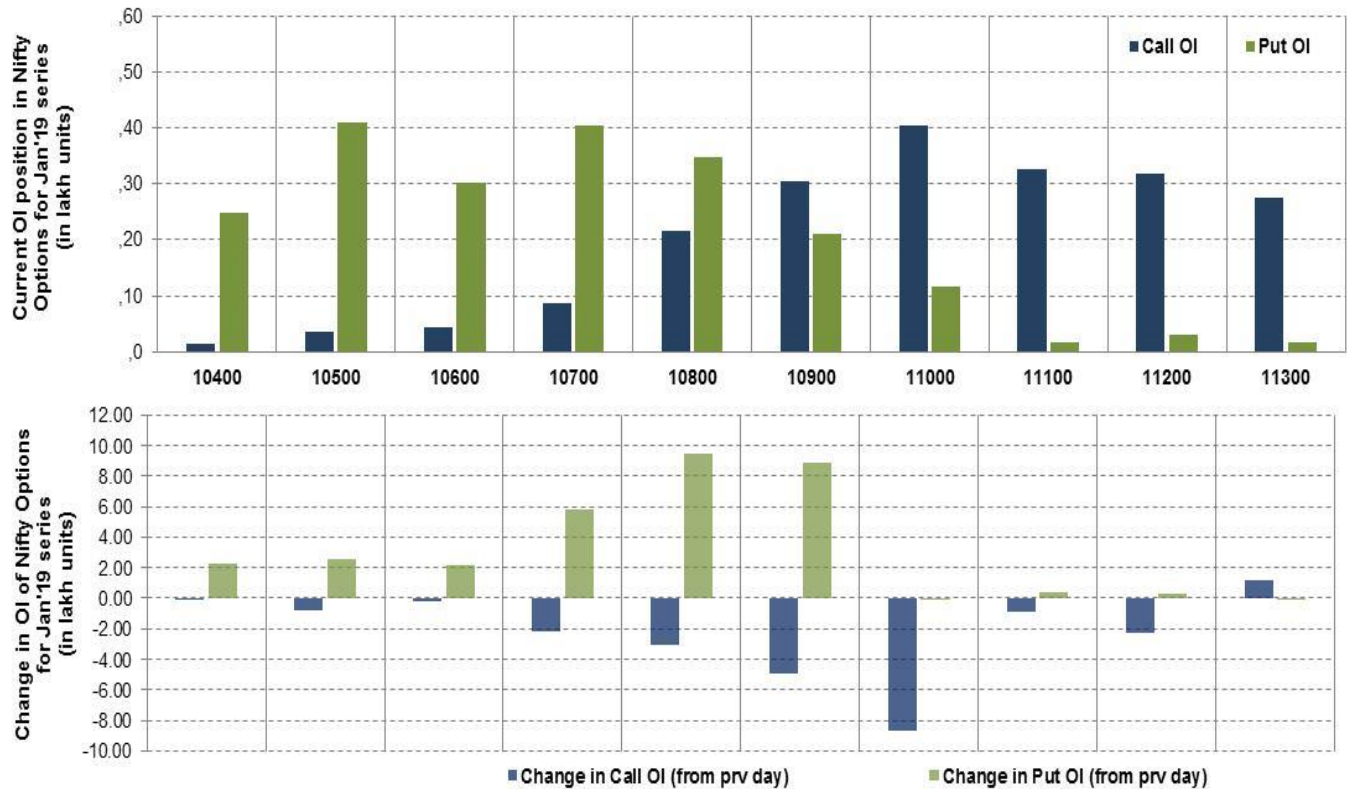
# Nifty Futures



## 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 0.87 million in open interest.
- Among Nifty puts, 10,500 SP from the Jan month expiry was the most active put with an addition of 0.26 million open interests.
- The maximum OI outstanding for Calls was at 11,000 SP (4.05mn) and that for Puts was at 10,500 SP (4.09mn)

## Nifty Technical & Indices Levels

1-Nifty 50 - 15/01/19

Avg Avg



Nifty Cash prices have settled at 10886.8 up by 1.39 percent from the previous close. On the upper side it has resistance of 10950 and 11000 levels, while lower side it has support of 10850 and 10800 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
DCBBANK	4,365,000	5,283,000	21.03	183.10	1.22
GODFRYPHLP	584,500	662,900	13.41	988.35	6.94
COLPAL	1,334,200	1,482,600	11.12	1332.50	1.44
HEXAWARE	2,754,000	3,010,500	9.31	321.70	1.32
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
INFY	35,625,600	33,411,600	-6.21	726.95	3.84
TCS	13,923,250	12,889,500	-7.42	1870.10	2.78
HDFC	26,285,000	24,329,500	-7.44	1999.25	1.15
PIDILITIND	2,523,000	2,330,000	-7.65	1172.45	3.03
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
AJANTPHARM	564,500	626,500	10.98	1165.75	-1.29
CEATLTD	960,000	1,052,800	9.67	1231.00	-2.53
NIITTECH	1,838,250	1,972,500	7.30	1192.15	-0.16
DABUR	12,728,750	13,650,000	7.24	428.70	-1.33
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
GLENMARK	3,799,000	3,719,000	-2.11	669.10	-0.03
MARICO	7,589,400	7,404,800	-2.43	383.80	-0.10
JETAIRWAYS	5,678,200	5,524,200	-2.71	273.50	-1.74
POWERGRID	23,724,000	22,092,000	-6.88	192.45	-0.05

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