

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10907	10820	10863	10896	10939	10972	Buy	Neutral	Buy
Sensex	36374	36102	36238	36353	36489	36604	Buy	Neutral	Buy
Nifty Futures	10937	10836	10887	10925	10976	11014	Buy	Neutral	Buy
Bank Nifty	27457	27315	27386	27481	27552	27647	Neutral	Buy	Buy
CNX IT	14893	14628	14760	14842	14975	15056	Buy	Buy	Neutral
CNX Midcap	17517	17373	17445	17564	17636	17755	Neutral	Sell	Neutral
CNX Small Cap	6371	6310	6341	6394	6425	6478	Neutral	Neutral	Sell

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	36386.6	12.5	0.0
NIFTY	10907.0	1.8	0.0
MIDCAP	15023.4	-118.9	-0.8
SMLCAP	14504.6	-106.9	-0.7
BSEFMC	11872.7	-69.3	-0.6
AUTO	19917.3	-74.1	-0.4
POWER	1954.5	-8.9	-0.5
REALTY	1847.3	-22.9	-1.2
BSE IT	14670.9	21.0	0.1
BANSEX	30739.8	-72.4	-0.2
OILGAS	13578.6	48.8	0.4
METAL	11080.3	-20.8	-0.2

Currency Futures	Close	Pre. Pts	% Chg
29-Jan-19 EUR-INR	81.11	81.33	-0.28
29-Jan-19 USD-INR	71.08	71.30	-0.30
29-Jan-19 GBP-INR	91.57	91.73	-0.17
29-Jan-19 JPY-INR	65.40	65.59	-0.28

Advance/ Decline	Adv	Dec	Un Ch.
NSE	519	1230	117
BSE	867	1678	166

FII/DII Capital Mkt*	Buy	Sell	Net
FII	3458	3583	(125)
DII	3282	3283	(1)

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

## Market Commentary

The Indian equity benchmarks saw volatility on the last trading day of the week but managed to end in green terrain with minor gains. The markets made a slightly higher opening, buoyed by India Ratings and Research's (Ind-Ra) latest report that India's Gross Domestic Product (GDP) growth is likely to grow a tad higher at 7.5% in 2019-20 (FY20) on account of steady improvement in major sectors -- industry and services. Traders were seen reacting positively towards reports that India Inc has urged the Reserve Bank of India (RBI) to cut its benchmark interest rate and lower the cash reserve ratio (CRR) to boost growth. It suggested various measures to ease tight liquidity situation and reduce high cost of credit in the light of consistently falling inflation. But soon, the key indices turned volatile to swung between gains & losses, on the back of cautiousness on the street ahead of corporate earnings results. Traders took note of RBI official's statement that with the country's GDP size increasing in quantitative terms, there could be need for more currency in the economy.

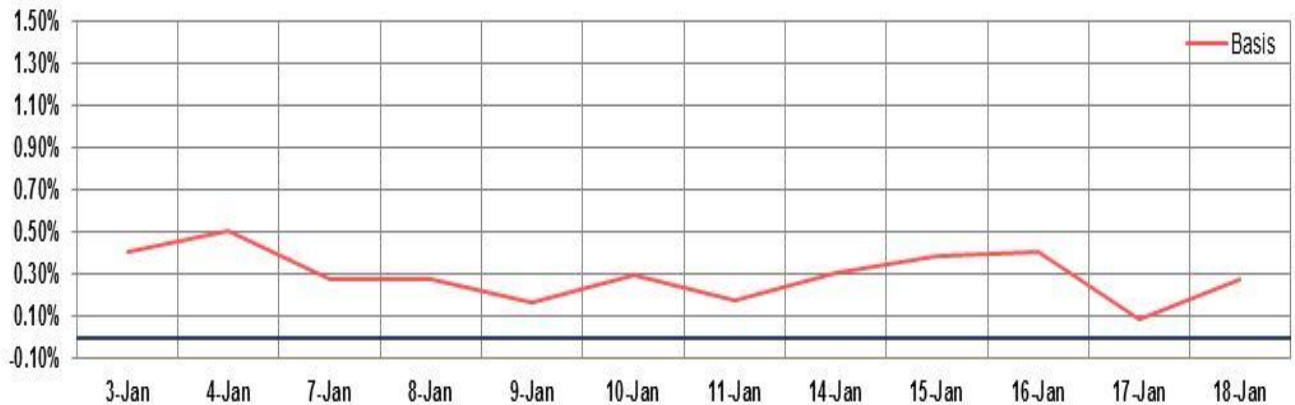
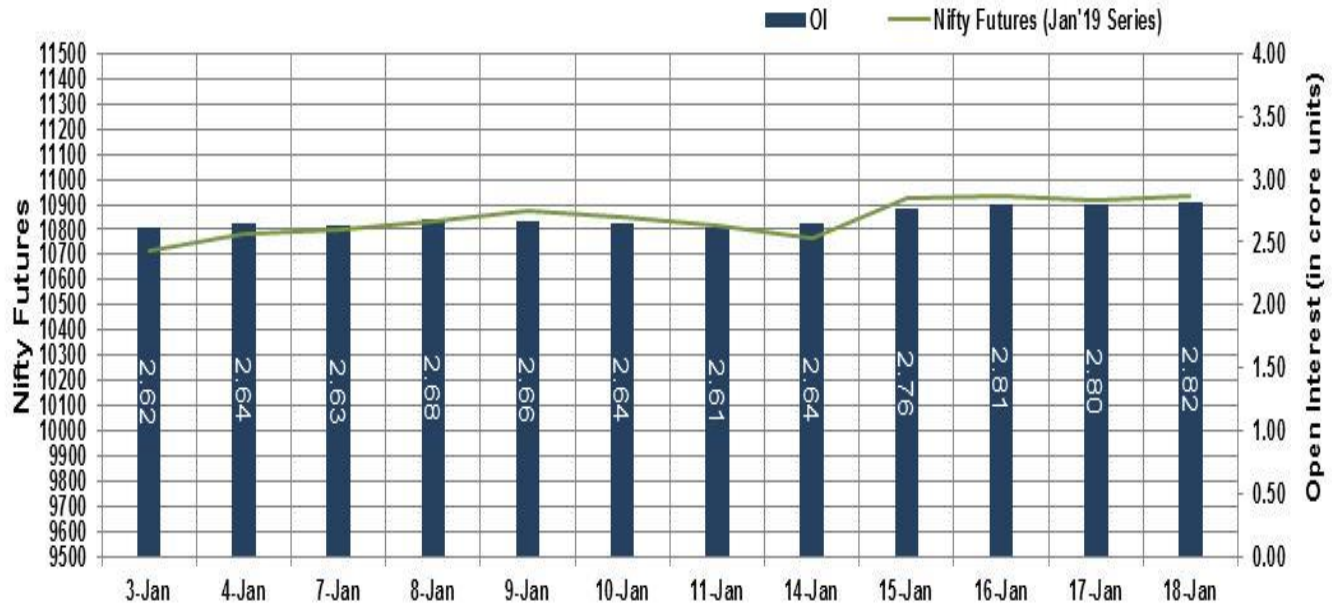
However, in the last leg of the trade, the markets erased all of their losses to end flat with positive bias, tracking positive global markets. Domestic sentiments got relief came with a private report that eighteen micro finance non-banking financial companies (NBFC-MFIs) have pooled assets worth a combined Rs 835 crore for securitisation, to tide over a liquidity problem in the sector.

## Market Turnover & FII Derivative Data

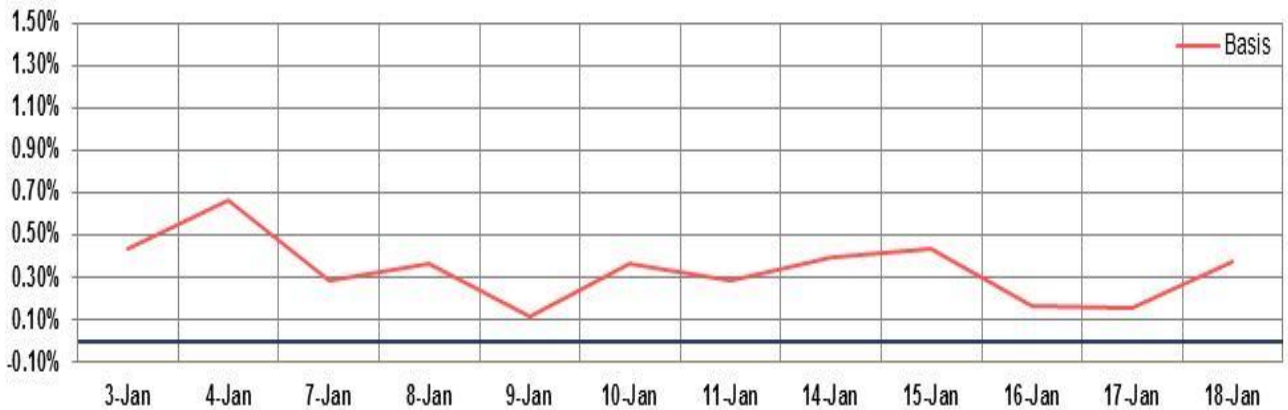
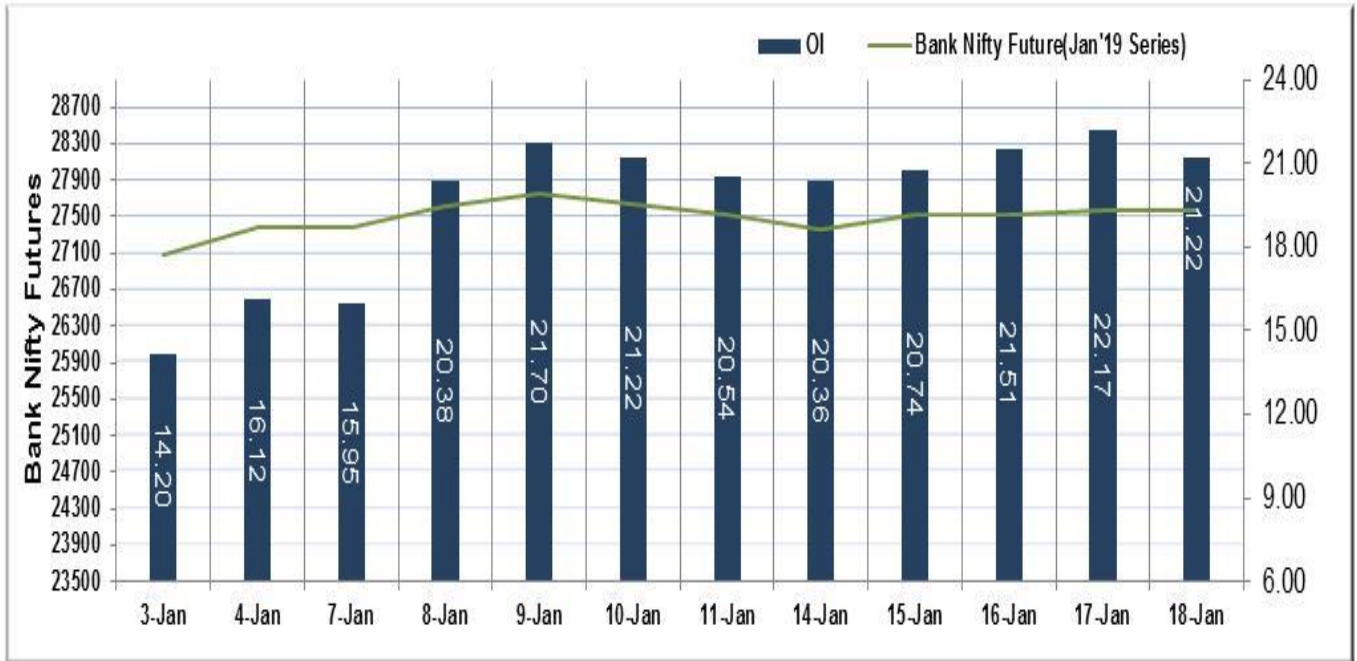
Market TO	Current	Previous	Net%
BSE CASH	2414	2456	(2)
NSE CASH	28532	27590	3
NSE FO	513332	1748183	(71)

FII Derivatives	Buy	Sell	Net
Ind. Futures	1973	2372	(398)
Ind. Options	64279	65333	(1054)
Stk. Futures	12750	12212	538
Stk. Options	9774	9888	(115)

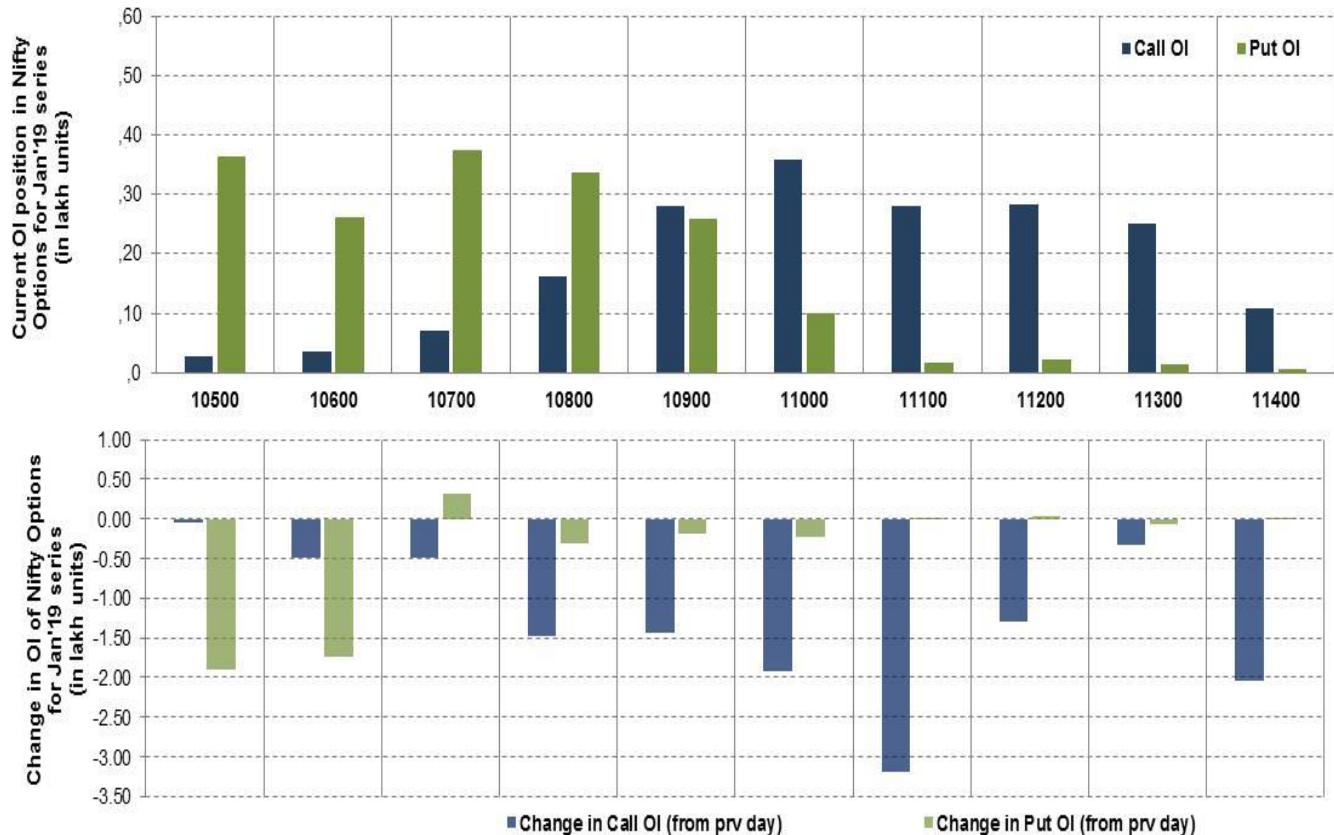
# Nifty Futures



## 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 0.19 million in open interest.
- Among Nifty puts, 10,700 SP from the Jan month expiry was the most active put with an addition of 0.03 million open interests.
- The maximum OI outstanding for Calls was at 11,000 SP (3.59mn) and that for Puts was at 10,700 SP (3.74mn)

## Nifty Technical & Indices Levels



Nifty Cash prices have settled at 10906.95 up by 0.02 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
APOLLOHOSP	738,500	811,000	9.82	1359.20	1.16
SREINFRA	14,544,000	15,456,000	6.27	33.65	0.15
ASIANPAINT	6,421,200	6,745,200	5.05	1406.65	0.79
WIPRO	29,378,400	30,398,400	3.47	345.50	2.78
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
IGL	3,720,750	3,341,250	-10.20	280.50	1.08
RELIANCE	44,030,500	39,530,000	-10.22	1186.45	4.27
KPIT	4,745,250	4,243,500	-10.57	215.80	0.89
KTKBANK	15,411,300	13,766,300	-10.67	122.10	0.41
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
SUNPHARMA	47,062,400	56,243,000	19.51	392.15	-8.30
SUNTV	7,397,000	8,201,000	10.87	526.50	-7.24
ULTRACEMCO	1,845,400	2,000,600	8.41	3820.05	-0.84
GAIL	12,182,860	13,166,980	8.08	323.20	-2.64
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
KSCL	1,282,500	1,209,000	-5.73	556.90	-1.98
REPCOHOME	992,200	916,300	-7.65	429.05	-3.37
ITC	75,045,600	68,311,200	-8.97	291.85	-0.87
SBIN	77,787,000	68,526,000	-11.91	296.45	-0.80

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