

# 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	10781	10648	10714	10823	10889	10998	Neutral	Neutral	Buy
Sensex	36026	35630	35828	36151	36349	36672	Neutral	Neutral	Buy
Nifty Futures	10789	10642	10715	10835	10908	11028	Neutral	Neutral	Buy
Bank Nifty	27115	26810	26962	27198	27351	27586	Neutral	Neutral	Buy
CNX IT	15039	14809	14924	15043	15158	15277	Buy	Buy	Neutral
CNX Midcap	17013	16700	16856	17112	17268	17524	Sell	Sell	Neutral
CNX Small Cap	6158	6046	6102	6201	6257	6355	Sell	Sell	Sell

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	36025.5	-169.6	-0.5
NIFTY	10780.6	-69.3	-0.6
MIDCAP	14681.8	-178.2	-1.2
SMLCAP	14000.2	-225.2	-1.6
BSEFMC	11657.4	-45.7	-0.4
AUTO	18624.2	-604.5	-3.1
POWER	1883.3	-18.8	-1.0
REALTY	1790.4	-76.4	-4.1
BSE IT	14784.4	29.2	0.2
BANKEX	30377.5	-193.1	-0.6
OILGAS	13765.0	24.7	0.2
METAL	10735.5	-117.4	-1.1

Currency Futures	Close	Pre. Pts	% Chg
29-Jan-19 EUR-INR	80.77	80.64	0.16
29-Jan-19 USD-INR	71.17	71.10	0.10
29-Jan-19 GBP-INR	93.14	92.64	0.54
29-Jan-19 JPY-INR	64.84	64.81	0.05

Advance/ Decline	Adv	Dec	Un Ch.
NSE	457	1263	341
BSE	677	1885	142

FII/DII Capital Mkt*	Buy	Sell	Net
FII	5042	4353	689
DII	3118	3266	(147)

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

## Market Commentary

Last hour sell-off pulled Indian equity benchmarks lower on Friday, with both the larger peers, the Sensex and the Nifty ending the session lower by over 150 and 50 points, respectively. The markets made a fabulous start of the day, aided by apex exporters' body, Federation of Indian Export Organisations (FIEO) stating that the tariff war between the US and China is benefitting India as its exports to the neighbouring country have increased by about 32 per cent during the June-November 2018 period to \$8.46 billion. Exports to China had stood at \$6.37 billion in June-November 2017. Growth in exports to China is beneficial for India as it has huge trade deficit with the neighbouring country. Adding some optimism, Vice President M Venkaiah Naidu said that the country's Goods and Services Tax would usher in long term gains despite initial problems and claimed that the world would take a cue from the GST experiment.

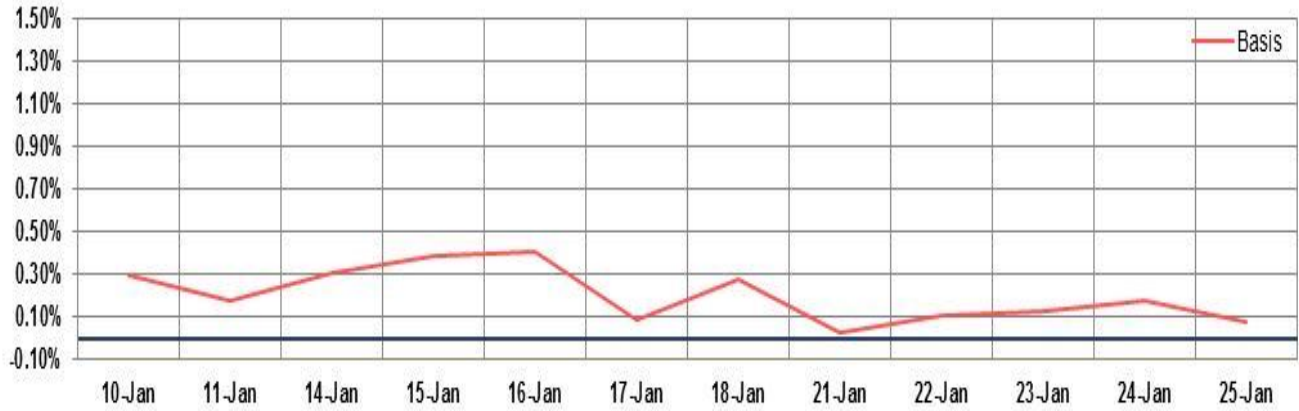
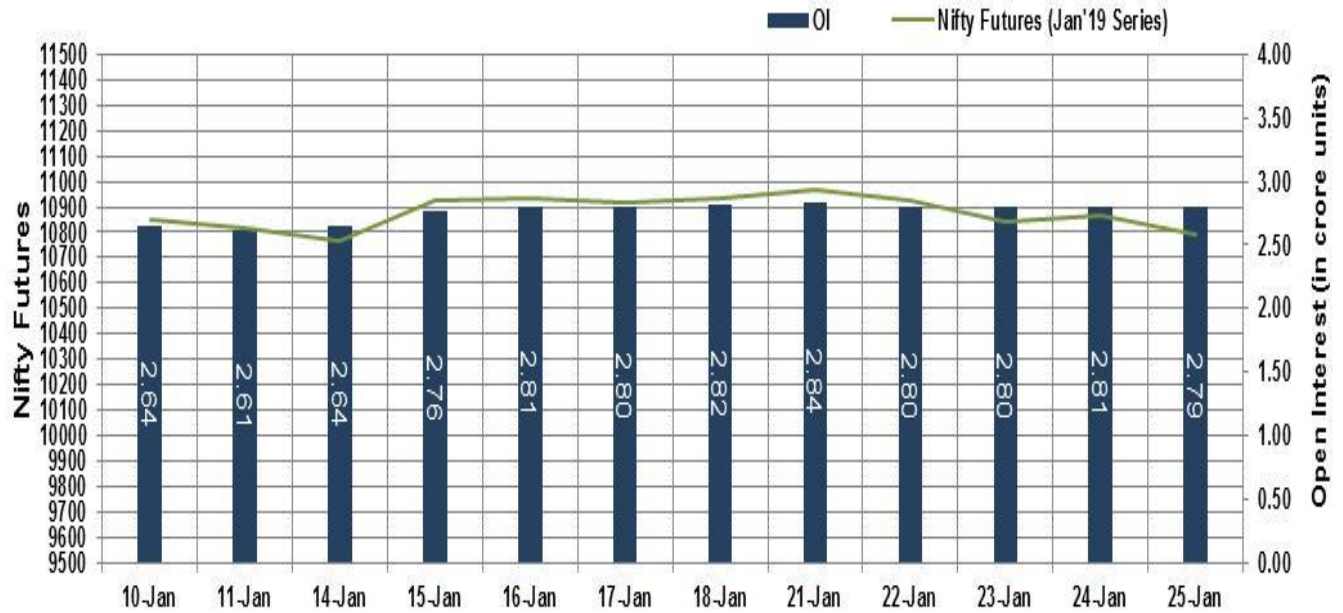
However, key indices failed to hold the momentum and ended the session in negative terrain, despite positive cues from global markets. Domestic sentiments got hit after Global rating agency Moody's said that the government policies to support the incomes of small enterprises and low-income households ahead of Lok Sabha elections will make fiscal consolidation harder. It further said that the fiscal deficit may touch 3.4 per cent of gross domestic product (GDP) for year ending March 2019, breach the target of 3.3 per cent. Adding some anxiety, United Nations head Antonio Guterres said that trade tensions impacting the world economy were essentially a 'political problem' and warned that a fragmented response to global challenges was a recipe for disaster.

## Market Turnover & FII Derivative Data

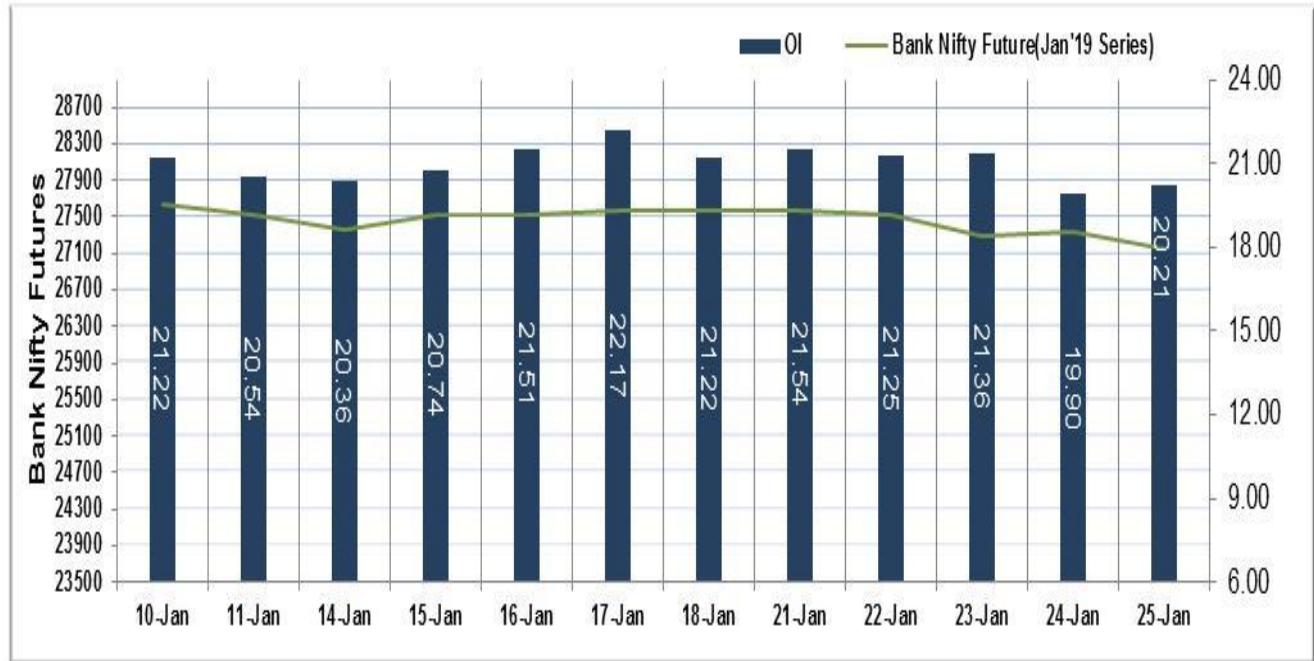
Market TO	Current	Previous	Net%
BSE CASH	2952	2791	6
NSE CASH	35103	28615	23
NSE FO	724056	1641865	(56)

FII Derivatives	Buy	Sell	Net
Ind. Futures	4503	3295	1208
Ind. Options	89962	89527	435
Stk. Futures	17953	18247	(294)
Stk. Options	11403	11729	(326)

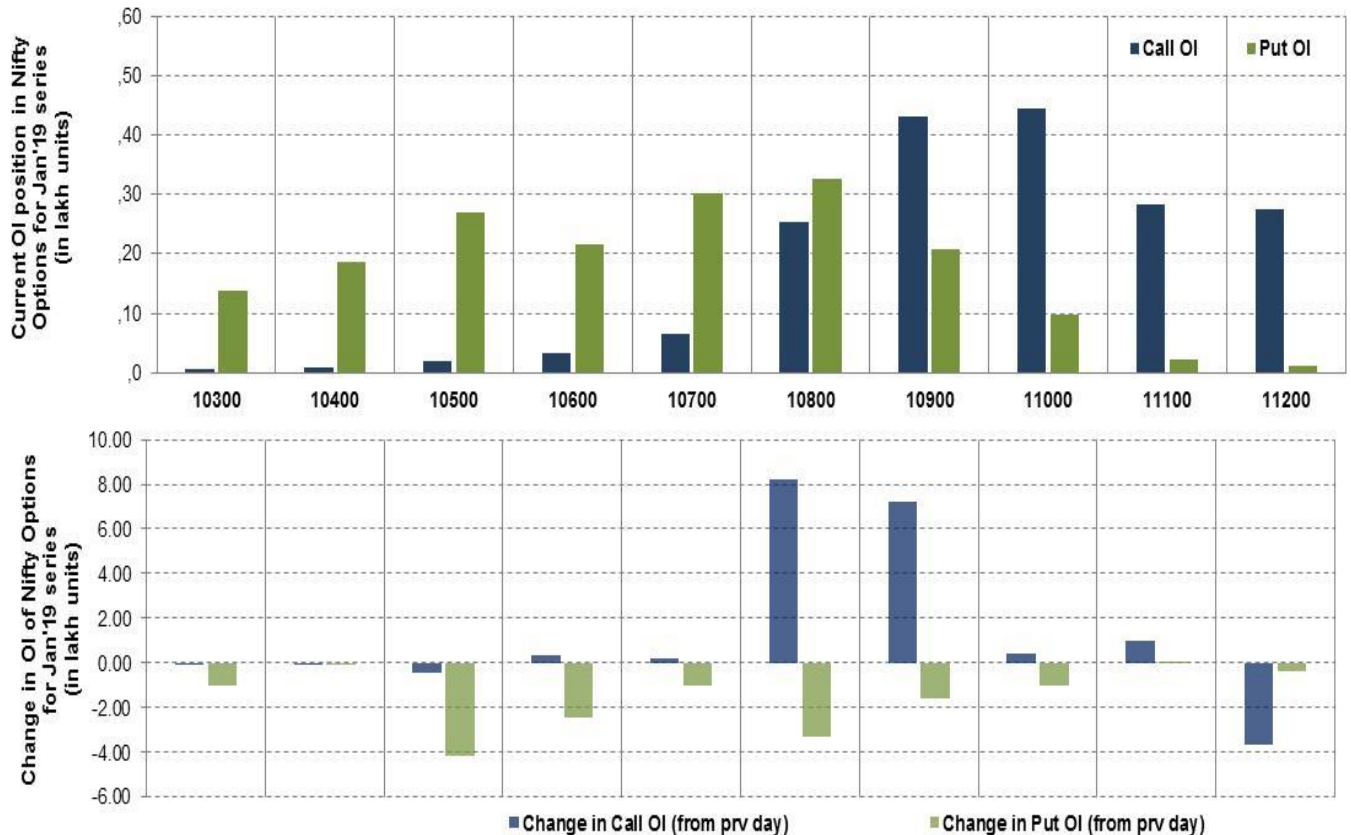
# Nifty Futures



## 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 0.04 million in open interest.
- Among Nifty puts, 10,800 SP from the Jan month expiry was the most active put with a reduction of 0.33 million open interests.
- The maximum OI outstanding for Calls was at 11,000 SP (4.43mn) and that for Puts was at 10,800 SP (3.27mn)

## Nifty Technical & Indices Levels

1-Nifty 50 - 25/01/19

Avg Avg



Nifty Cash prices have settled at 10780.55 marginal down by 0.64 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
CASTROLIND	6,031,600	6,545,000	8.51	165.00	0.82
DHFL	16,750,500	17,053,500	1.81	208.85	0.29
-	-	-	-	-	-
-	-	-	-	-	-
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
JUBLFOOD	4,521,500	4,015,500	-11.19	1199.05	1.17
YESBANK	122689000	107971500	-12	219.75	1.97
INFRATEL	8464000	7422000	-12.31	279.55	5.93
ALBK	17,732,000	15,093,000	-14.88	43.50	0.93
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
ZEEL	14,883,700	16,342,300	9.80	319.15	-26.61
DISHTV	57,008,000	60,464,000	6.06	22.65	-32.79
INFIBEAM	14,100,000	14,928,000	5.87	42.35	-6.20
HINDZINC	6,064,000	6,371,200	5.07	251.00	-2.94
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
NIITTECH	1,720,500	1,446,750	-15.91	1296.50	-0.50
DCBBANK	3,577,500	2,956,500	-17.36	180.75	-0.88
ENGINEERSIN	7,052,000	5,813,800	-17.56	112.65	-4.01
ADANIPOWER	65,860,000	54,020,000	-17.98	49.15	-5.48

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