

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10793	10647	10720	10808	10880	10968	Neutral	Neutral	Neutral
Sensex	35892	35451	35671	35954	36174	36457	Neutral	Neutral	Neutral
Nifty Futures	10826	10659	10743	10840	10924	11021	Neutral	Neutral	Neutral
Bank Nifty	27175	26897	27036	27217	27356	27537	Buy	Buy	Neutral
CNX IT	14447	14248	14347	14471	14570	14694	Neutral	Neutral	Buy
CNX Midcap	17677	17472	17575	17756	17858	18040	Neutral	Neutral	Neutral
CNX Small Cap	6411	6335	6373	6434	6472	6534	Neutral	Neutral	Neutral

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	35891.5	-363.1	-1.0
NIFTY	10792.5	-117.6	-1.1
MIDCAP	15232.2	-194.2	-1.3
SMLCAP	14658.2	-108.7	-0.7
BSEFMC	11717.1	-80.6	-0.7
AUTO	20103.5	-622.9	-3.0
POWER	1974.3	-29.9	-1.5
REALTY	1813.4	-24.1	-1.3
BSE IT	14183.0	40.1	0.3
BANSEX	30379.3	-236.2	-0.8
OILGAS	13639.1	-175.1	-1.3
METAL	11346.6	-405.4	-3.5

Currency Futures	Close	Pre. Pts	% Chg
29-Jan-19 EUR-INR	80.61	80.18	0.54
29-Jan-19 USD-INR	70.35	69.66	0.99
29-Jan-19 GBP-INR	89.25	89.27	-0.03
29-Jan-19 JPY-INR	64.55	63.63	1.43

Advance/ Decline	Adv	Dec	Un Ch.
NSE	541	1211	113
BSE	923	1637	157

FII/DII Capital Mkt*	Buy	Sell	Net
FII	2574	3195	(621)
DII	3075	3301	(226)

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

## Market Commentary

Easing microeconomic data dragged the Indian equity markets lower on Wednesday, with both the larger peers, Sensex and Nifty, saw a drastic loss of around 1% each. The start of the day was lackluster, as the government once again missed its Rs 1 lakh crore target of gathering revenue from Goods and Services Tax (GST) in the month of December 2018. The GST collection declined to Rs 94,726 crore in December, lower than Rs 97,637 crore collected in November. The fall in revenue collection raised concerns that the government may not be able to contain the fiscal deficit to 3.2% of the Gross Domestic Product (GDP). Domestic sentiments got further hit after the Indian manufacturing sector slowed down in the month of December, despite easing cost inflationary pressures. Growth was curtailed by competitive pressures, labour issues and challenging public policies. As per the survey report, the Nikkei India Manufacturing Purchasing Managers' Index (PMI) - a composite single-figure indicator of manufacturing performance - eased to 53.2 in December from 54 in November.

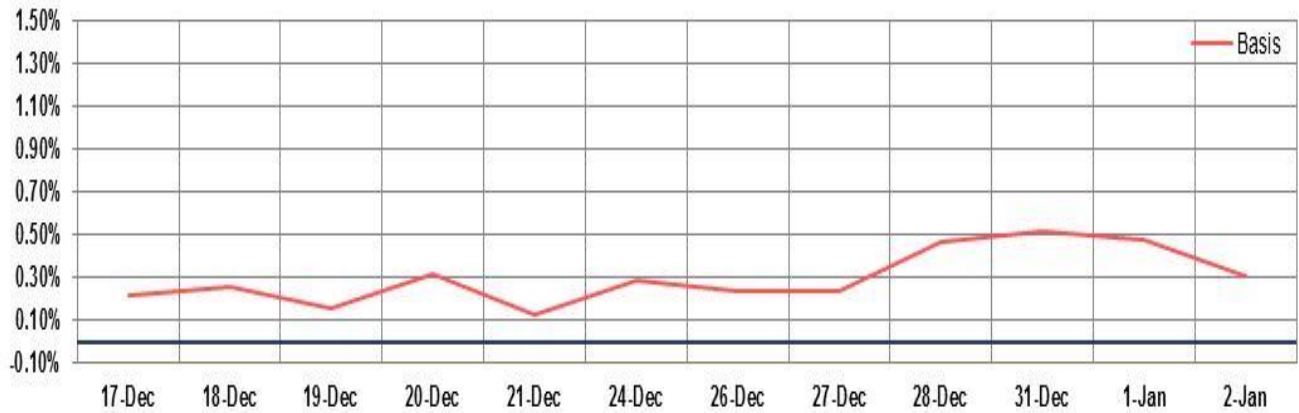
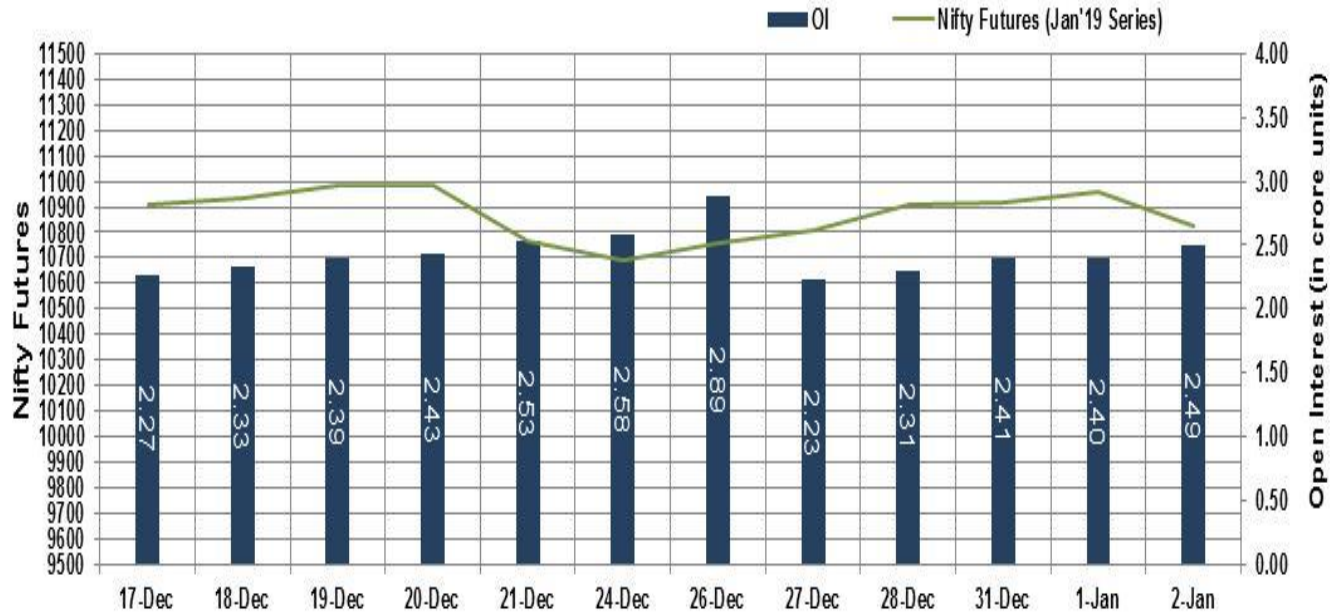
The market participants also got cautious with a private report stating that the Reserve Bank of India's (RBI) estimates of the gross non-performing asset (GNPA) ratio, in severe stress scenarios, for the quarter ahead have been inaccurate five out of six times in its financial stability reports (FSR) since FY16. In the second half of the session, the equity benchmarks saw steep fall, on the back of weak cues from European and Asian markets.

## Market Turnover & FII Derivative Data

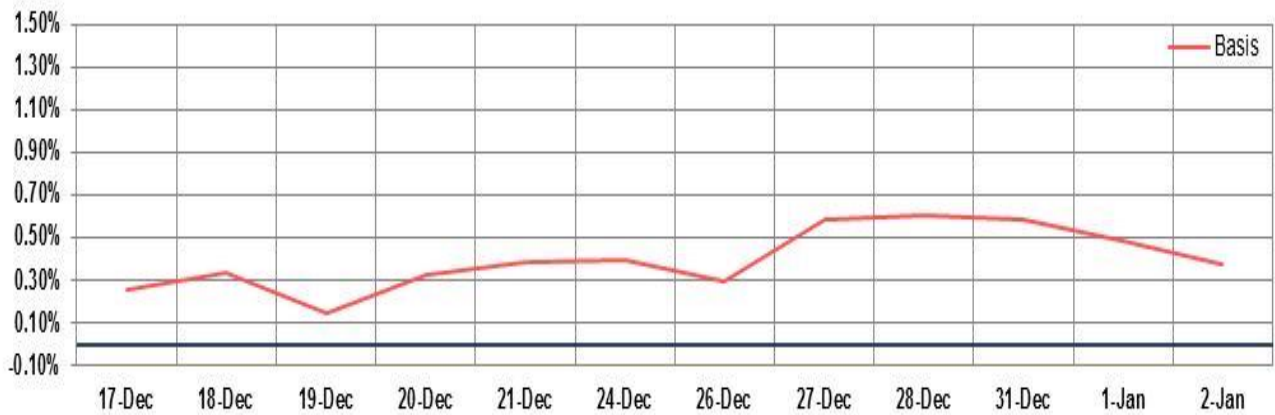
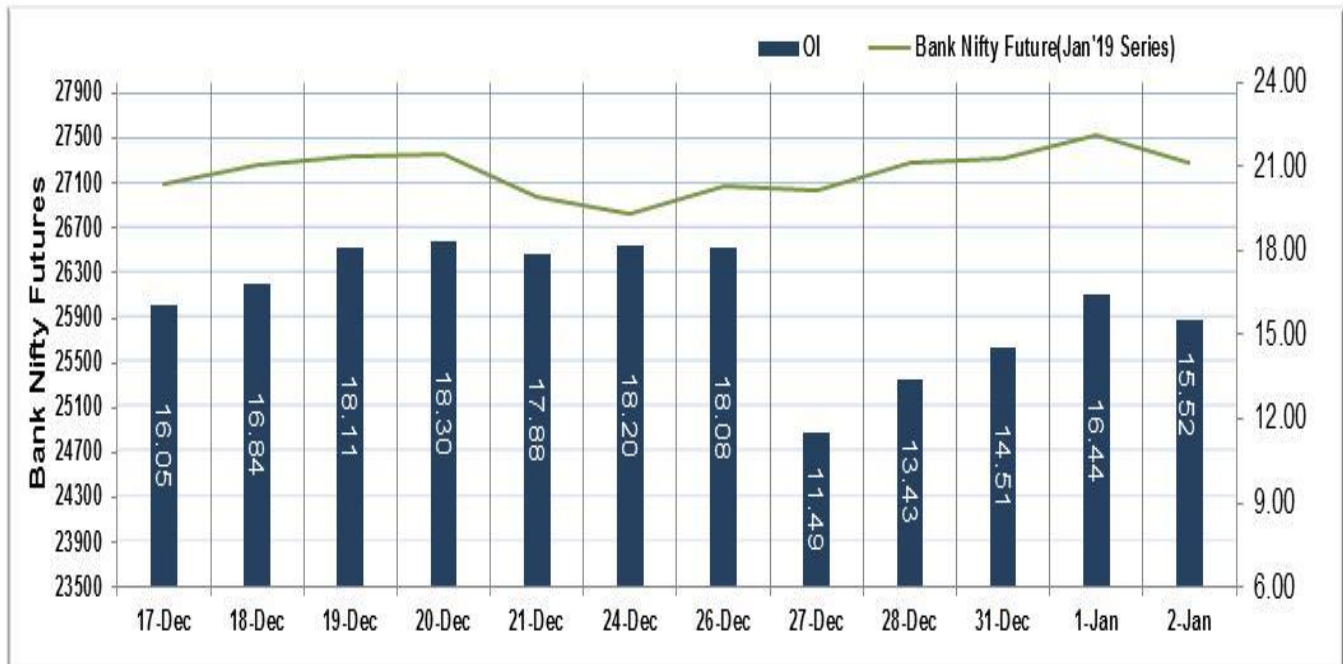
Market TO	Current	Previous	Net%
BSE CASH	2252	2293	(2)
NSE CASH	28239	18053	56
NSE FO	567285	567489	(0)

FII Derivatives	Buy	Sell	Net
Ind. Futures	3753	4570	(817)
Ind. Options	142014	141933	81
Stk. Futures	12989	13959	(971)
Stk. Options	6369	6275	94

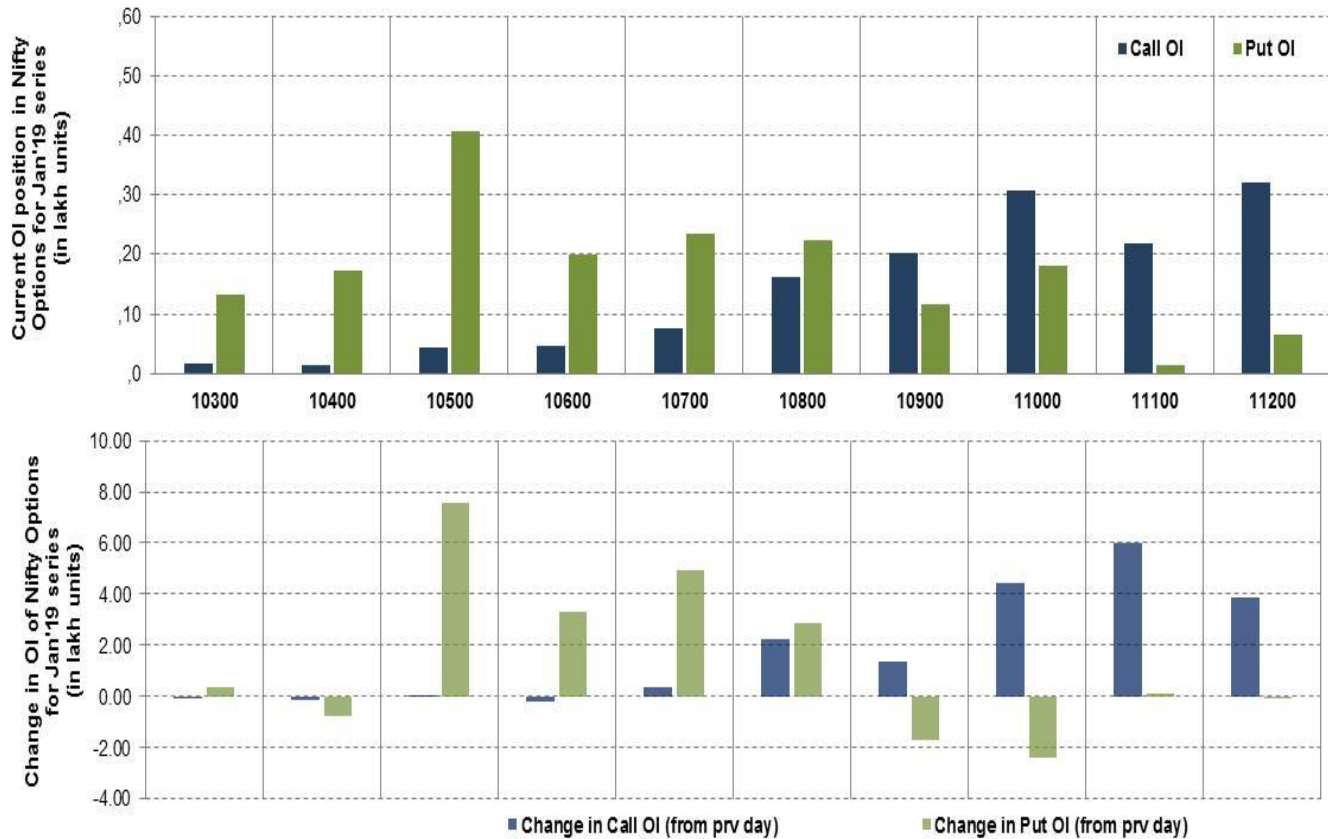
# Nifty Futures



## 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 0.38 million in open interest.
- Among Nifty puts, 10,500 SP from the Jan month expiry was the most active put with an addition of 0.75 million open interests.
- The maximum OI outstanding for Calls was at 11,200 SP (3.20mn) and that for Puts was at 10,500 SP (4.07mn)

## Nifty Technical & Indices Levels

1-Nifty 50 - 02/01/19

Avg Avg



Nifty Cash prices have settled at 10792.50 down by 1.08 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 107650 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
FEDERALBNK	40,411,000	45,654,000	12.97	95.45	1.81
BEML	1,503,600	1,678,600	11.64	928.55	2.16
HINDPETRO	13,076,700	14,538,300	11.18	253.15	0.28
ASIANPAINT	5,082,000	5,398,200	6.22	1390.90	0.71
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
NMDC	20,778,000	20,358,000	-2.02	95.95	1.11
NBCC	37,568,000	36,624,000	-2.51	58.05	0.96
SUNPHARMA	56,052,700	54,091,400	-3.50	441.20	1.33
NCC	47,816,000	45,944,000	-3.92	89.90	0.39
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
EICHERMOT	268,375	338,750	26.22	21271.45	-8.91
HINDALCO	28,497,000	32,490,500	14.01	215.10	-4.12
JUBLFOOD	2,427,500	2,742,000	12.96	1246.65	-0.98
UJJIVAN	2,993,600	3,380,800	12.93	275.95	-0.07
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
MUTHOOTFIN	2,157,000	2,025,000	-6.12	504.30	-1.73
JPASSOCIAT	112,750,000	105,490,000	-6.44	7.45	-5.10
SYNDIBANK	22,905,000	21,360,000	-6.75	39.30	-2.00
CHENNPETRO	1,292,400	1,177,200	-8.91	282.05	-2.47

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