

# 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	10772	10700	10736	10786	10822	10872	Neutral	Sell	Buy
Sensex	35850	35644	35747	35912	36015	36180	Neutral	Sell	Buy
Nifty Futures	10803	10708	10756	10825	10873	10942	Neutral	Neutral	Neutral
Bank Nifty	27305	27156	27230	27354	27428	27552	Buy	Buy	Buy
CNX IT	14292	14159	14225	14271	14337	14382	Sell	Neutral	Neutral
CNX Midcap	17658	17532	17595	17686	17749	17840	Neutral	Neutral	Neutral
CNX Small Cap	6387	6334	6361	6399	6426	6465	Neutral	Neutral	Sell

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	35850.2	155.1	0.4
NIFTY	10771.8	44.5	0.4
MIDCAP	15152.2	4.6	0.0
SMLCAP	14601.0	8.6	0.1
BSEFMC	11740.0	29.5	0.3
AUTO	19891.1	-3.1	0.0
POWER	1986.4	20.2	1.0
REALTY	1853.5	28.3	1.6
BSE IT	14048.5	153.7	1.1
BANKEK	30551.4	113.2	0.4
OILGAS	13535.4	24.7	0.2
METAL	11221.6	-18.6	-0.2

Currency Futures	Close	Pre. Pts	% Chg
29-Jan-19 EUR-INR	80.01	79.93	0.10
29-Jan-19 USD-INR	69.81	69.88	-0.09
29-Jan-19 GBP-INR	89.00	88.66	0.39
29-Jan-19 JPY-INR	64.55	64.82	-0.42

Advance/ Decline	Adv	Dec	Un Ch.
NSE	918	895	107
BSE	1319	1291	195

FII/DII Capital Mkt*	Buy	Sell	Net
FII	3131	3288	736
DII	2844	2603	(142)

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

## Market Commentary

Indian equity benchmarks ended Monday's trade in green terrain that marked a second straight day of gain for the markets. Nifty settled above crucial 10,750 mark, while Sensex ended just shy of 35,850 mark. Key indices started the week with healthy gains, tracking Asian markets on signs of an easing trade tension. Traders took encouragement with Federation of Indian Chambers of Commerce and Industry's (FICCI) president Sandip Somany's statement that agricultural reforms, interest rate cut and credit availability to micro, small and medium enterprises will drive India's economic growth to 7.5% in 2019-20. He added that the economy is on a good footing. The sentiments were also supported by Reserve Bank of India (RBI) data showing that the country's foreign exchange reserves increased by \$116.4 million to \$393.404 billion in the week to December 28, on account of rise in foreign currency assets. In the previous week, the reserves had increased by \$167.2 million to \$393.287 billion.

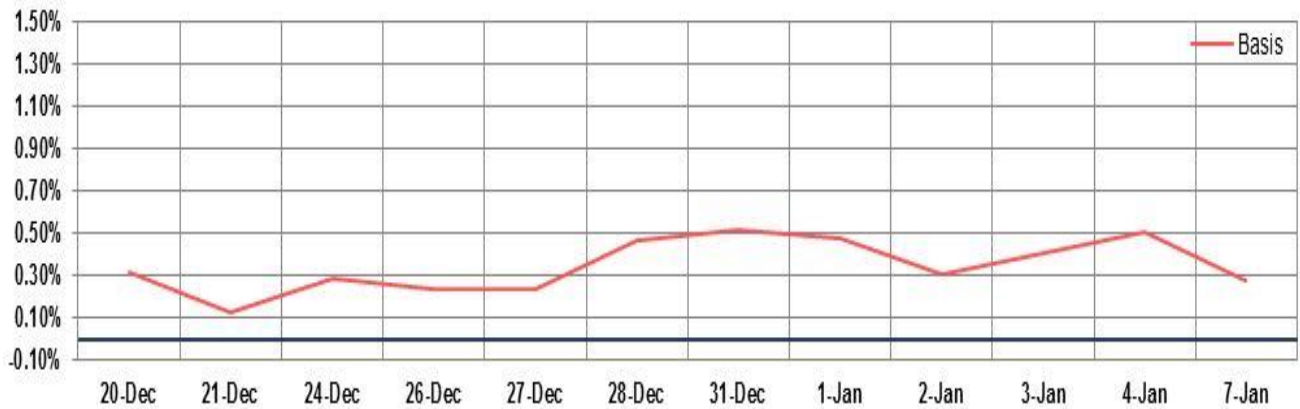
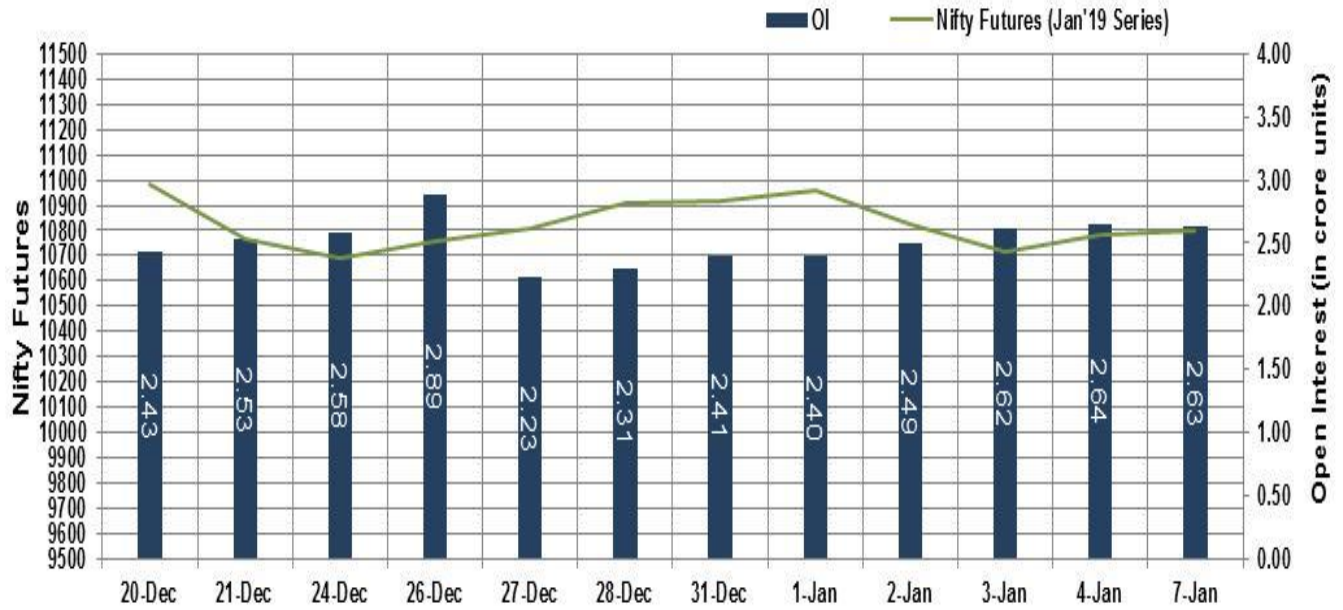
However, key indices gave up some of their gains in last leg of trade to come off their intraday high points, as selling appeared in Healthcare, Metal, Industrials and Capital Goods stocks. Market-men got anxious with RBI study which showed that a sudden surge in crude prices can upset the nation's key macro-stability parameters, as it can sharply spike the current account deficit (CAD), inflation and the fiscal numbers, whittling the benefits of higher growth.

## Market Turnover & FII Derivative Data

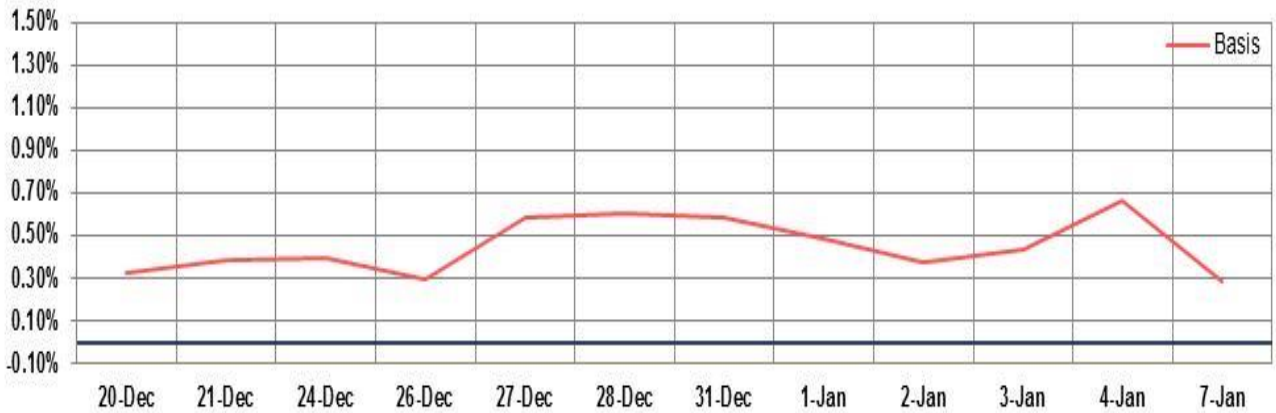
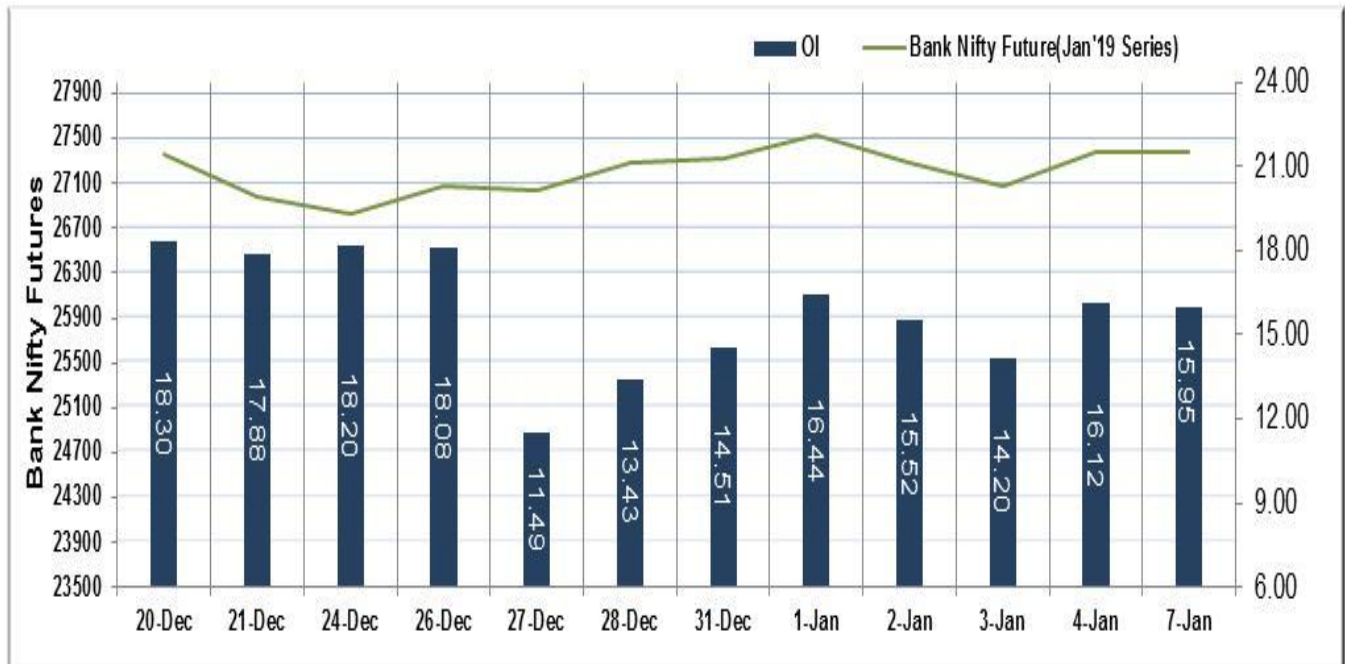
Market TO	Current	Previous	Net%
BSE CASH	2271	2251	1
NSE CASH	24601	28006	(12)
NSE FO	549827	687035	(20)

FII Derivatives	Buy	Sell	Net
Ind. Futures	2338	1930	408
Ind. Options	57413	56904	510
Stk. Futures	8804	8679	125
Stk. Options	3820	3845	(25)

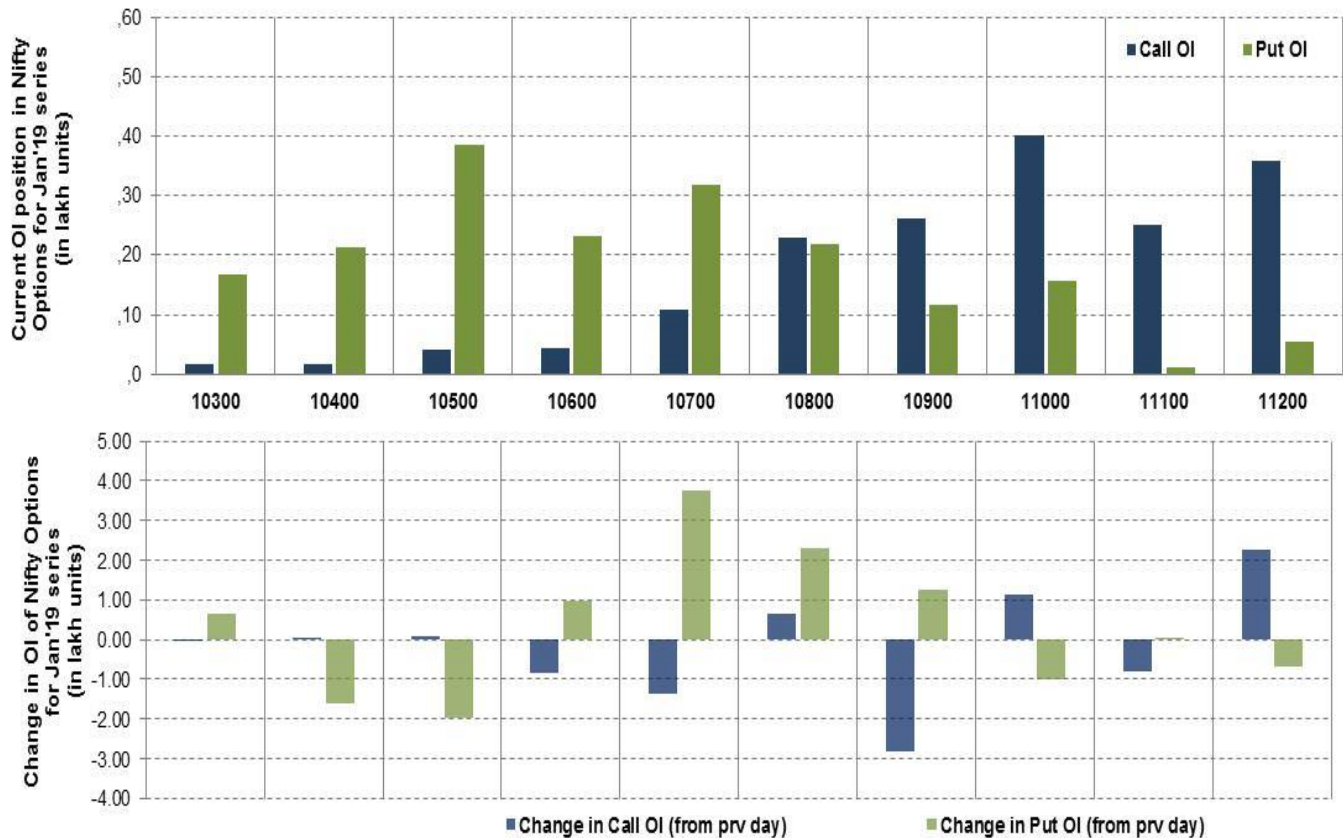
# Nifty Futures



## Bank Nifty Futures



## Nifty Options



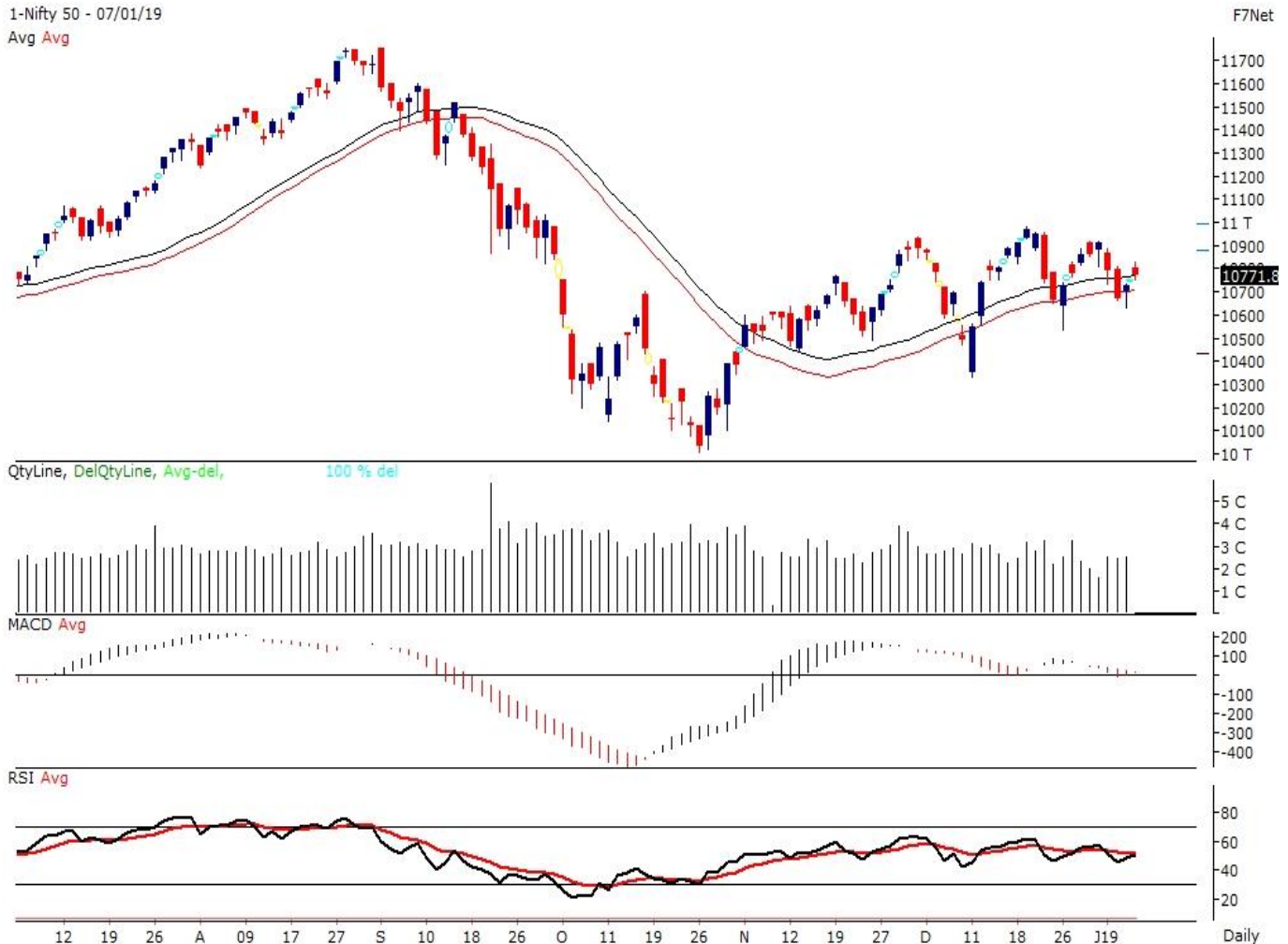
Note – Change in OI of Nifty Options refers to change from previous trading day  
 Source-NSE, SIHL Derivatives Research (Institutional Equities)

- Among Nifty calls 11,000 SP from the Jan month expiry was the most active call with an addition of 0.11 million in open interest.
- Among Nifty puts, 10,500 SP from the Jan month expiry was the most active put with a reduction of 0.19 million open interests.
- The maximum OI outstanding for Calls was at 11,000 SP (4.00mn) and that for Puts was at 10,500 SP (3.85mn)

## Nifty Technical & Indices Levels

1-Nifty 50 - 07/01/19

Avg Avg



Nifty Cash prices have settled at 10771.80 up by 0.41 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
DCBBANK	4,126,500	4,842,000	17.34	174.50	0.17
INDUSINDBK	6,836,700	7,660,800	12.05	1567.90	0.59
TORNTPHARM	460,500	506,000	9.88	1815.20	0.30
BEML	1,492,400	1,629,600	9.19	916.55	3.56
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
L&TFH	20,119,500	19,332,000	-3.91	146.40	0.69
AJANTPHARM	616,500	589,000	-4.46	1176.05	3.53
INFRATEL	8,466,000	8,052,000	-4.89	294.50	2.95
OIL	8,269,767	7,797,306	-5.71	174.50	1.34
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
BERGEPAIN	2,512,400	5,816,800	131.52	320.05	-1.61
TATAELXSI	1,440,000	1,703,600	18.31	979.50	-2.76
INDIACEM	16,645,500	18,346,500	10.22	91.95	-1.45
VGUARD	2,865,000	3,123,000	9.01	208.10	-4.04
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
UNIONBANK	40,817,000	38,955,000	-4.56	91.05	-1.94
JUSTDIAL	2,192,400	2,087,400	-4.79	488.50	-2.02
IGL	4,908,750	4,672,250	-4.82	274.80	-1.20
BANKINDIA	29,040,000	27,276,000	-6.07	106.95	-2.33

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