

# 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	10802	10699	10751	10785	10836	10870	Buy	Sell	Buy
Sensex	35981	35641	35811	35924	36094	36207	Buy	Sell	Buy
Nifty Futures	10832	10706	10769	10821	10884	10936	Buy	Neutral	Neutral
Bank Nifty	27510	27024	27267	27405	27647	27785	Buy	Buy	Buy
CNX IT	14286	14174	14230	14294	14350	14413	Sell	Neutral	Neutral
CNX Midcap	17634	17550	17592	17635	17677	17719	Neutral	Neutral	Neutral
CNX Small Cap	6403	6347	6375	6392	6420	6437	Neutral	Neutral	Sell

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	35980.9	130.8	0.4
NIFTY	10802.2	30.4	0.3
MIDCAP	15127.2	-25.0	-0.2
SMLCAP	14625.1	24.1	0.2
BSEFMC	11755.9	15.8	0.1
AUTO	19967.9	76.8	0.4
POWER	1980.5	-5.9	-0.3
REALTY	1849.9	-3.6	-0.2
BSE IT	14039.4	-9.1	-0.1
BANKEX	30952.4	401.1	1.3
OILGAS	13512.2	-23.2	-0.2
METAL	11286.8	65.2	0.6

Currency Futures	Close	Pre. Pts	% Chg
29-Jan-19 EUR-INR	80.66	80.01	0.81
29-Jan-19 USD-INR	70.34	69.81	0.77
29-Jan-19 GBP-INR	89.77	89.00	0.86
29-Jan-19 JPY-INR	64.81	64.55	0.40

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1247	1328	177
BSE	829	896	341

FII/DII Capital Mkt*	Buy	Sell	Net
FII	3437	3991	(554)
DII	3344	2645	698

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

## Market Commentary

Higher gross domestic product (GDP) growth forecast kept Indian equity benchmarks higher for the third straight session on Tuesday. The Central Statistics Office (CSO) in its First Advance Estimates of National Income, 2018-19, showed that India's economic growth is expected to grow at 7.2% in the current fiscal year (FY19) from 6.7% in the previous fiscal, mainly due to improvement in the performance of agriculture and manufacturing sectors. The start of the trading session was cautious, impacted by Credit ratings agency, Crisil Ratings' latest report that India Inc is likely to register fall in revenue as well as profit growth numbers in Q3 (October-December) of 2018-19. Attributing the estimate mainly to high base in general and certain sector specific issues, it said that revenue growth will dip by up to 5 percentage points on average to 12-13%. The trade remained volatile for most part of the session, as Reserve Bank of India (RBI) governor Shaktikanta Das warned against farm loan waivers, saying a generalised loan waiver adversely hits the credit culture and suggested that states should look at their fiscal position before announcing these amnesty schemes.

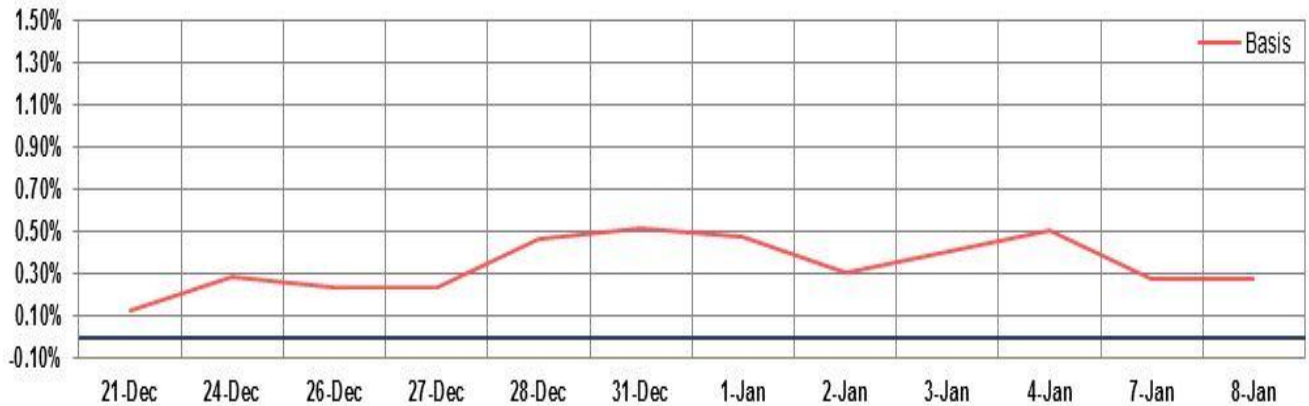
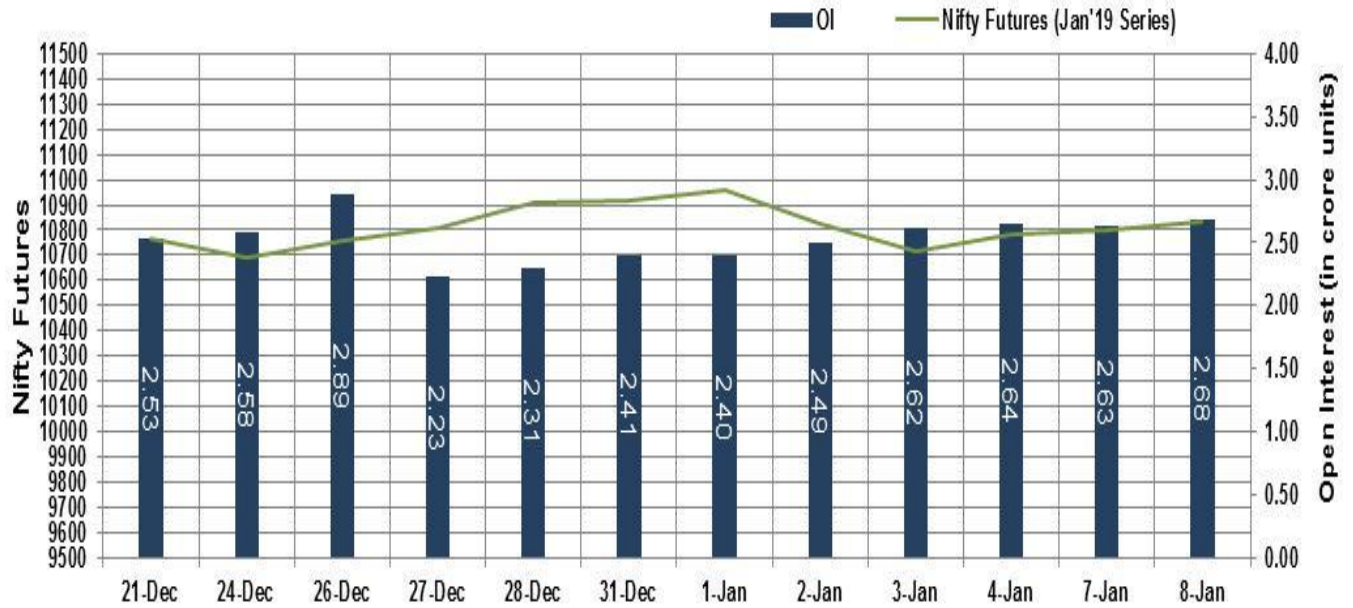
On the global front, European markets were trading green, as Eurozone retail sales grew for a second straight month in November and at a faster-than-expected pace, supported by lower oil prices and rising wages. The figures from Eurostat showed that retail sales rose a seasonally adjusted 0.6% from October, when sales increased at the same pace. October sales growth was earlier reported as 0.3%.

## Market Turnover & FII Derivative Data

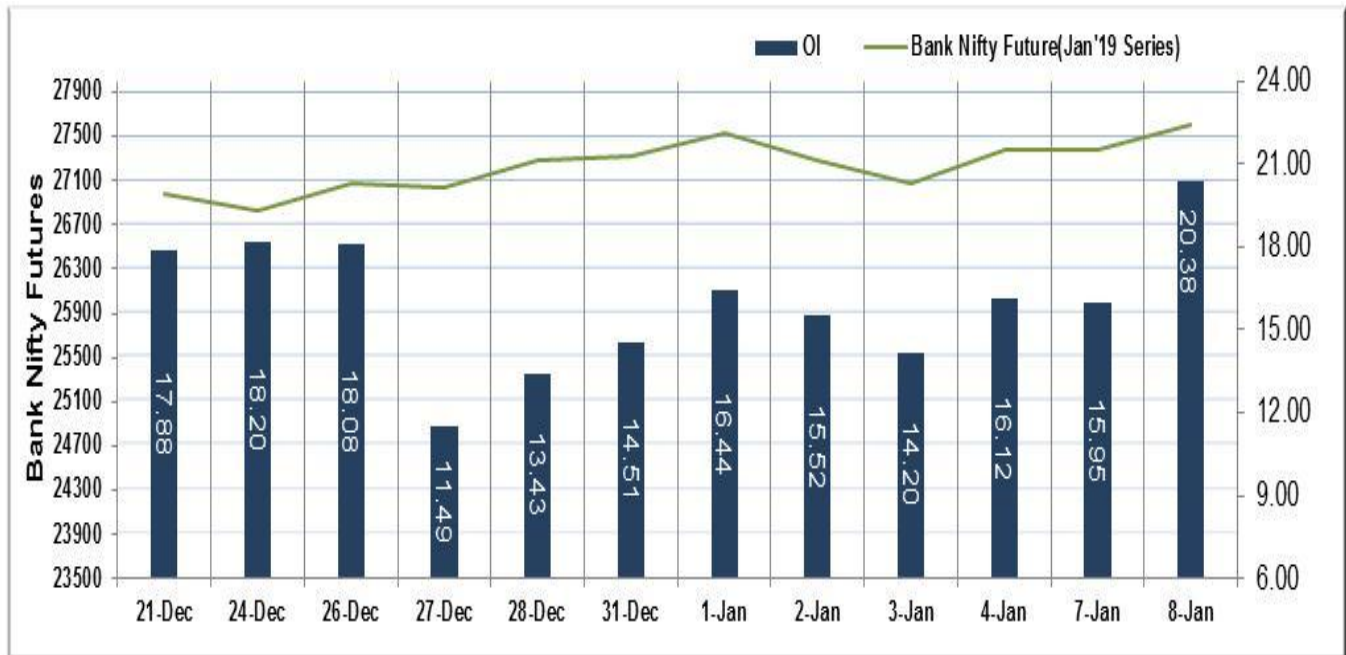
Market TO	Current	Previous	Net%
BSE CASH	2498	2271	10
NSE CASH	26091	24601	6
NSE FO	728442	549827	32

FII Derivatives	Buy	Sell	Net
Ind. Futures	2084	2502	(418)
Ind. Options	72373	72861	(488)
Stk. Futures	11095	10867	228
Stk. Options	2978	3005	(27)

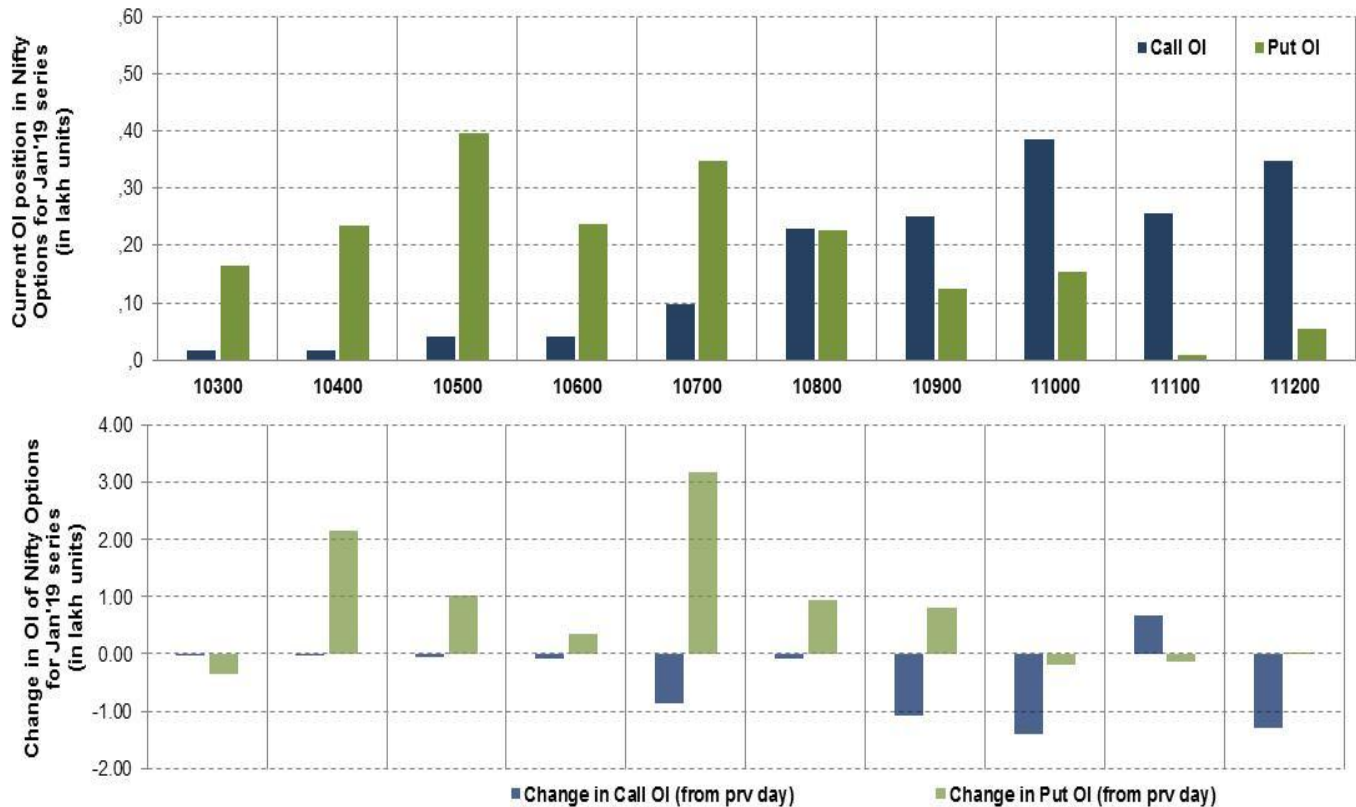
# Nifty Futures



## Bank Nifty Futures



## Nifty Options

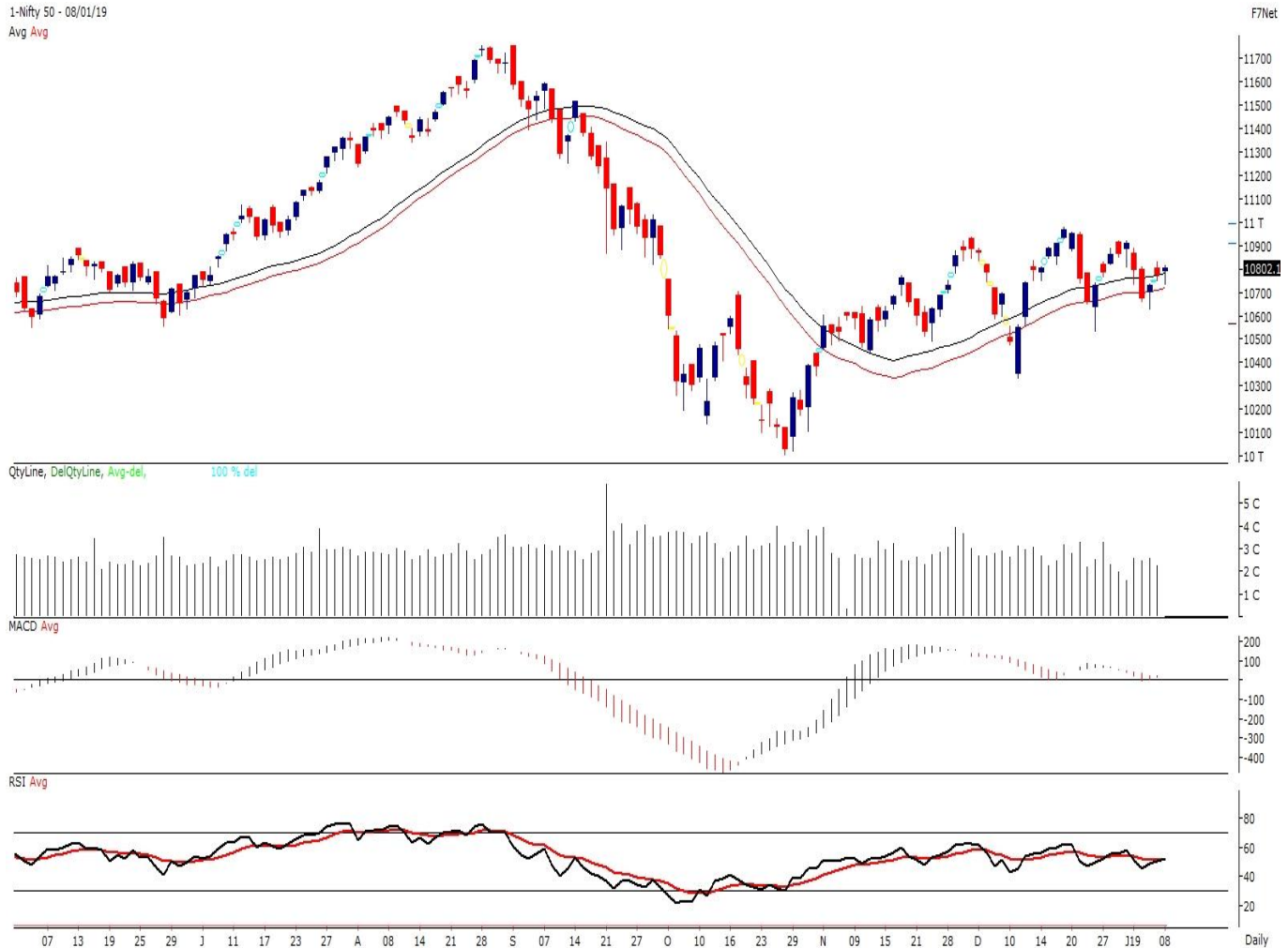


Note – Change in OI of Nifty Options refers to change from previous trading day  
 Source-NSE, SIHL Derivatives Research (Institutional Equities)

- Among Nifty calls 11,000 SP from the Jan month expiry was the most active call with a reduction of 0.14 million in open interest.
- Among Nifty puts, 10,500 SP from the Jan month expiry was the most active put with an addition of 0.109 million open interests.
- The maximum OI outstanding for Calls was at 11,000 SP (3.86mn) and that for Puts was at 10,500 SP (3.95mn)

## Nifty Technical & Indices Levels

1-Nifty 50 - 08/01/19  
 Avg Avg



Nifty Cash prices have settled at 10802.15 up by 0.28 percent from the previous close. On the upper side it has resistance of 10850 and 10900 levels, while lower side it has support of 10750 and 10700 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
VGUARD	3,123,000	3,927,000	25.74	209.00	0.43
ICICIBANK	83,891,500	95,524,000	13.87	380.45	3.31
ORIENTBANK	11,816,000	13,041,000	10.37	101.60	3.94
UBL	1,749,300	1,895,600	8.36	1414.25	1.74
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
GODREJIND	1,765,500	1,681,500	-4.76	540.95	0.56
CASTROLIND	7,000,600	6,660,600	-4.86	152.05	0.36
IOC	51,835,000	49,063,000	-5.35	134.90	0.56
JINDALSTEL	23,238,000	21,930,750	-5.63	158.55	3.76
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
CEATLTD	715,600	922,000	28.84	1267.85	-1.35
KSCL	1,093,500	1,360,500	24.42	537.55	-1.75
INDIACEM	18,346,500	20,313,000	10.72	91.35	-0.65
HAVELLS	4,701,000	5,165,000	9.87	673.35	-3.22
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
TORNTPHARM	506,000	495,000	-2.17	1809.40	-0.32
IGL	4,672,250	4,562,250	-2.35	271.90	-1.06
NTPC	39,756,000	38,768,000	-2.49	147.25	-0.24
AJANTPHARM	589,000	569,500	-3.31	1175.40	-0.06

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