

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	10923	10827	10875	10912	10960	10998	Buy	Neutral	Buy
Sensex	36445	36092	36268	36459	36636	36827	Buy	Neutral	Buy
Nifty Futures	10929	10847	10888	10921	10962	10995	Buy	Neutral	Buy
Bank Nifty	27482	27319	27401	27467	27549	27615	Neutral	Buy	Buy
CNX IT	14963	14728	14845	14932	15050	15137	Buy	Buy	Neutral
CNX Midcap	17359	17135	17247	17309	17422	17484	Sell	Sell	Neutral
CNX Small Cap	6299	6233	6266	6287	6319	6340	Neutral	Neutral	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	36444.6	-134.3	-0.4
NIFTY	10922.8	-39.1	-0.4
MIDCAP	14925.3	-14.0	-0.1
SMLCAP	14331.7	-70.9	-0.5
BSEFMC	11846.7	-0.6	0.0
AUTO	19532.3	-170.3	-0.9
POWER	1935.8	-5.1	-0.3
REALTY	1841.4	16.6	0.9
BSE IT	14769.0	4.5	0.0
BANSEX	30749.8	-20.7	-0.1
OILGAS	13729.2	56.1	0.4
METAL	10792.0	-254.8	-2.3

Currency Futures	Close	Pre. Pts	% Chg
29-Jan-19 EUR-INR	81.27	81.20	0.08
29-Jan-19 USD-INR	71.48	71.35	0.19
29-Jan-19 GBP-INR	92.30	91.82	0.52
29-Jan-19 JPY-INR	65.35	65.14	0.31

Advance/ Decline	Adv	Dec	Un Ch.
NSE	537	1241	97
BSE	915	1653	166

FII/DII Capital Mkt*	Buy	Sell	Net
FII	5308	5386	(78)
DII	3342	3426	(84)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity benchmarks ended Monday's trade on an optimistic note, with Nifty and Sensex ending just shy of 10,950 and 36,550 marks respectively. After making a cautious start, markets gained traction and traded in fine fettle, tracking positive global cues amid developments in the US-China trade relations. Traders reacted positively to Union Commerce and Civil Aviation Minister Suresh Prabhu's statement that India has the potential to be a \$5 trillion economy in the next 7-8 years. Prabhu said his department had prepared a road map to make this possible by focusing on manufacturing, service sector and agriculture. Some optimism also spread among the local traders with central bank Governor Shaktikanta Das' statement that the Reserve Bank of India (RBI) will make all efforts to maintain financial stability and to facilitate enabling conditions for sustainable and robust growth.

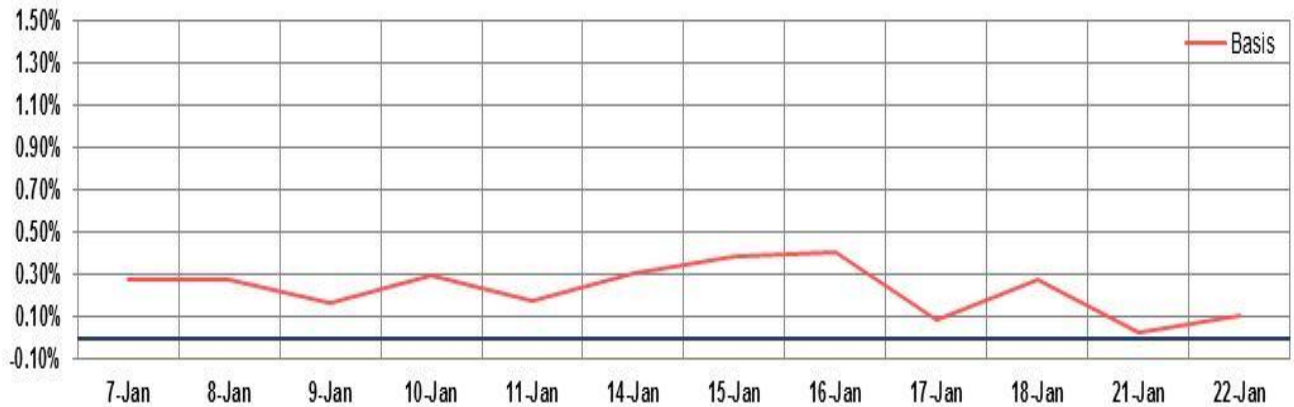
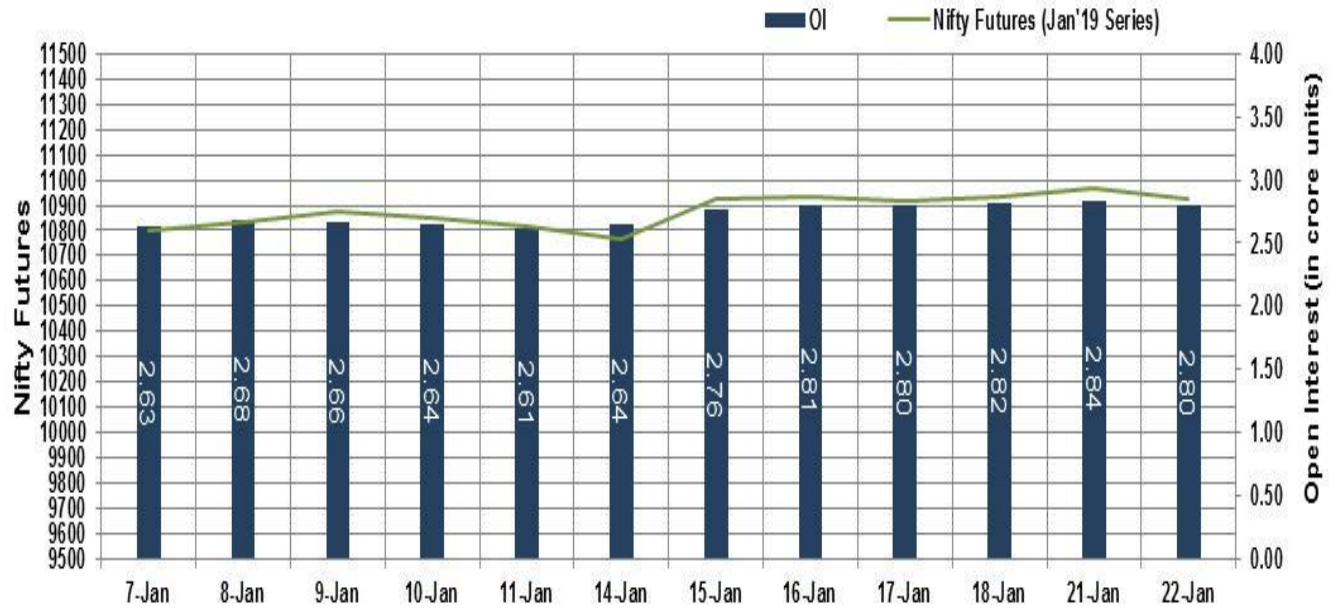
However, markets trimmed some of their initial gains in late hour of trade, as market-men got anxious with India Ratings and Research's latest report stating that the cumulative fiscal deficit of Indian states is expected to rise following the announcement of farm support packages ahead of national elections due by May. The aggregate budget deficit of Indian states is estimated to increase to 3.2 percent of gross domestic product (GDP) in the next financial year beginning April, compared with 2.8 percent estimated for the current year. But, markets managed to close the session in green, as optimism remained among traders with a private report.

Market Turnover & FII Derivative Data

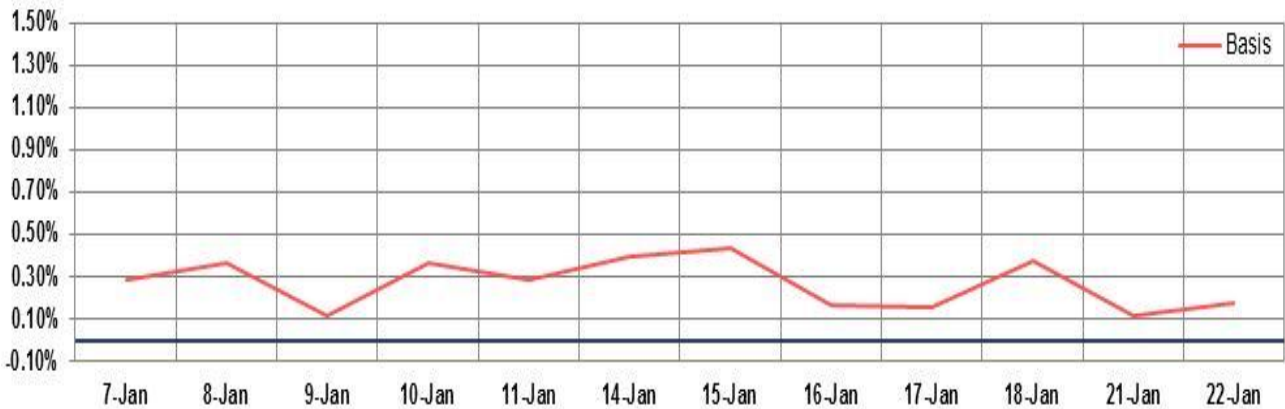
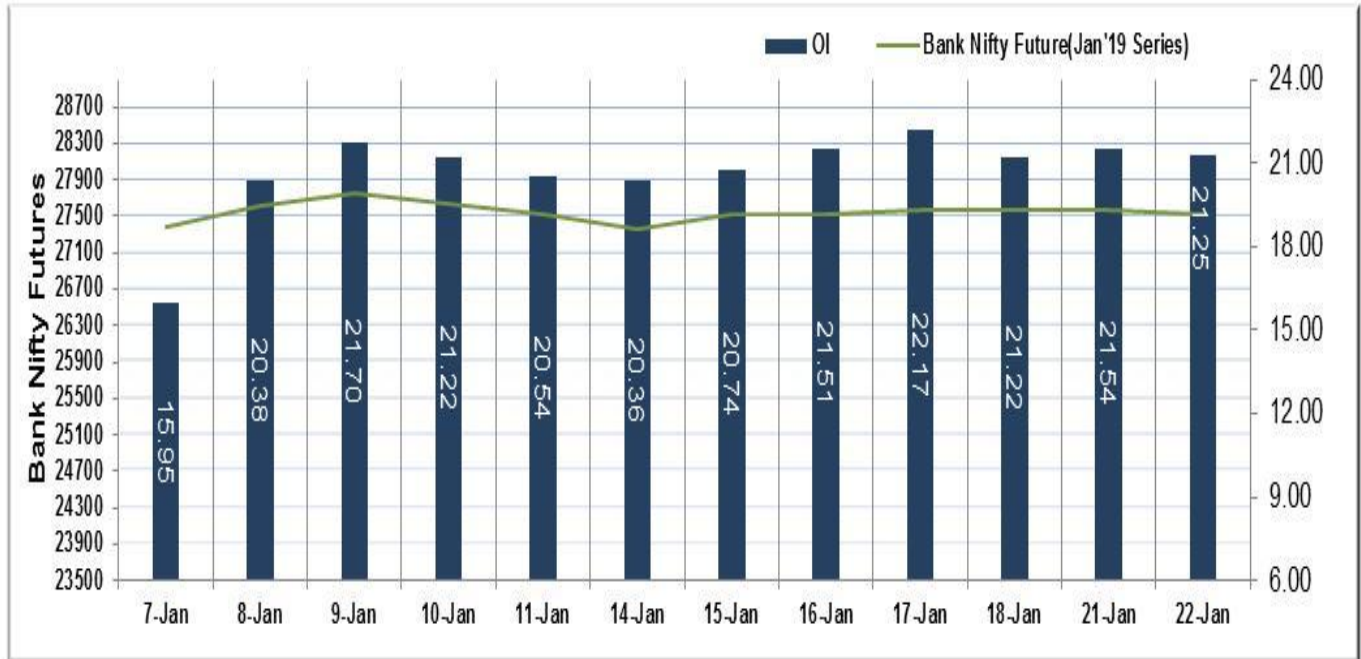
Market TO	Current	Previous	Net%
BSE CASH	3215	2492	29
NSE CASH	31362	29055	8
NSE FO	555380	547130	2

FII Derivatives	Buy	Sell	Net
Ind. Futures	1811	2271	(460)
Ind. Options	70418	68565	1853
Stk. Futures	14163	13399	764
Stk. Options	11292	11468	(176)

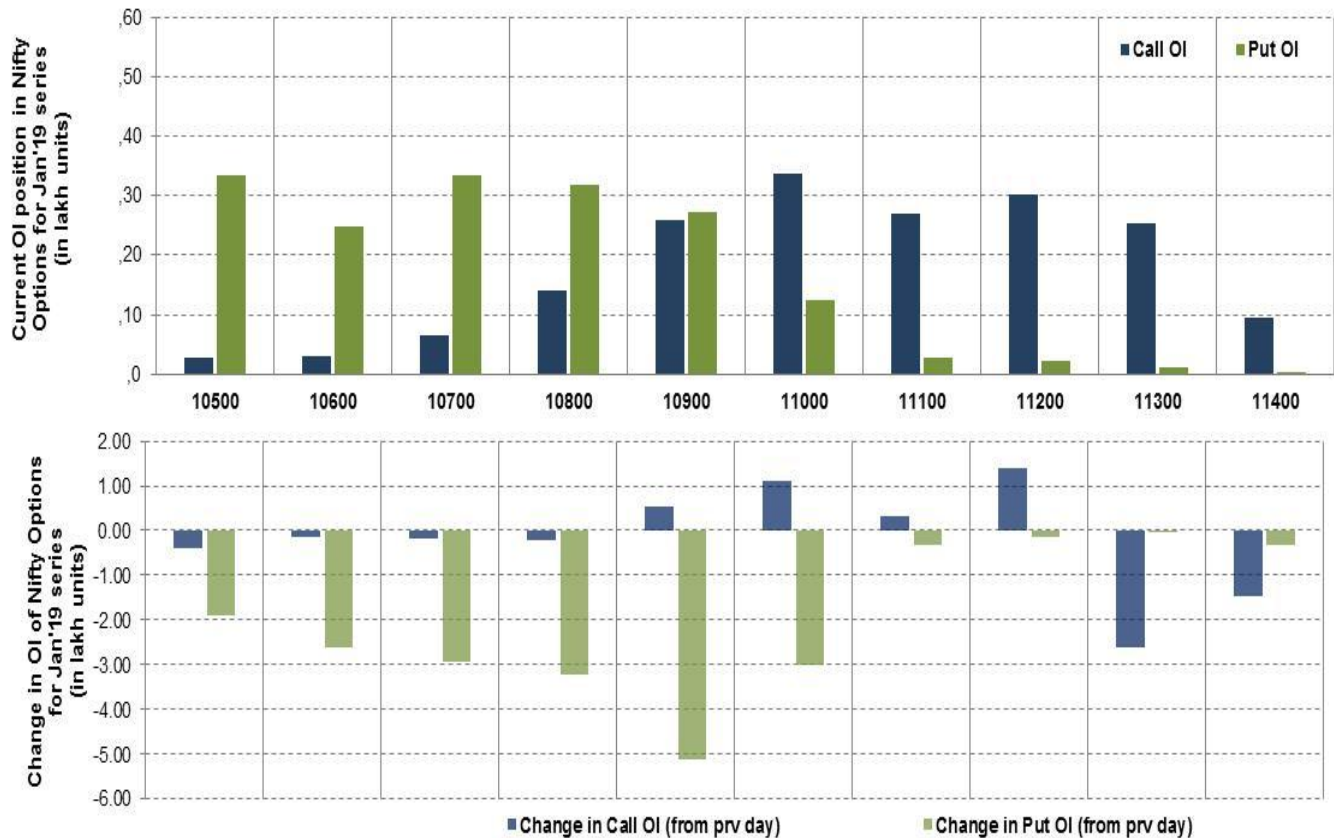
Nifty Futures



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 0.18 million open interests.
- The maximum OI outstanding for Calls was at 11,000 SP (3.37mn) and that for Puts was at 10,500 SP (3.35mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 22/01/19

Avg Avg



Nifty Cash prices have settled at 10922.75 down by 0.36 percent from the previous close. On the upper side it has resistance of 11000 and 11050 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
HAVELLS	4,918,000	5,401,000	9.82	714.60	5.03
SHREECEM	92,250	99,250	7.59	15999.25	1.70
MCDOWELL-N	11,528,750	11,978,750	3.90	600.70	1.93
CONCOR	2,127,500	2,210,000	3.88	671.80	0.57
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
ENGINEERSIN	8,318,900	7,671,100	-7.79	117.75	1.51
INDIANB	4,102,000	3,742,000	-8.78	247.95	1.39
SUNPHARMA	60,369,100	53,916,500	-10.69	419.40	4.89
MINDTREE	3,480,600	2,946,000	-15.36	918.50	4.13
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
PAGEIND	181,550	250,850	38.17	22617.25	-1.73
JUBLFOOD	3,682,000	4,048,500	9.95	1172.45	-1.02
HINDZINC	5,606,400	6,044,800	7.82	260.50	-2.83
HCLTECH	9,034,200	9,614,500	6.42	942.15	-2.47
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
NATIONALUM	22,568,000	20,832,000	-7.69	60.90	-0.25
PVR	1,445,200	1,270,800	-12.07	1603.10	-1.00
ADANI PORTS	22,255,000	19,435,000	-12.67	391.95	-1.21
DCBBANK	4,707,000	3,919,500	-16.73	180.65	-1.45

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