

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10850	10770	10810	10838	10878	10906	Neutral	Neutral	Buy
Sensex	36195	35888	36042	36150	36303	36412	Neutral	Neutral	Buy
Nifty Futures	10878	10784	10831	10858	10905	10932	Neutral	Neutral	Buy
Bank Nifty	27266	27051	27159	27251	27358	27450	Neutral	Buy	Buy
CNX IT	14972	14713	14842	14923	15053	15133	Buy	Buy	Neutral
CNX Midcap	17281	17157	17219	17304	17366	17451	Sell	Sell	Neutral
CNX Small Cap	6258	6223	6241	6270	6288	6318	Sell	Neutral	Sell

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	36195.1	86.6	0.2
NIFTY	10849.8	18.3	0.2
MIDCAP	14860.0	-22.8	-0.2
SMLCAP	14225.4	-83.9	-0.6
BSEFMC	11703.1	19.3	0.2
AUTO	19228.7	-165.4	-0.9
POWER	1902.1	-9.8	-0.5
REALTY	1866.8	37.6	2.1
BSE IT	14755.2	111.3	0.8
BANDEX	30570.5	29.9	0.1
OILGAS	13740.3	15.5	0.1
METAL	10852.9	-7.5	-0.1

Currency Futures	Close	Pre. Pts	% Chg
29-Jan-19 EUR-INR	80.64	81.17	-0.65
29-Jan-19 USD-INR	71.10	71.38	-0.39
29-Jan-19 GBP-INR	92.64	92.91	-0.29
29-Jan-19 JPY-INR	64.81	65.14	-0.51

Advance/ Decline	Adv	Dec	Un Ch.
NSE	590	1175	99
BSE	907	1581	166

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4121	4215	(94)
DII	2812	2422	389

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

## Market Commentary

Thursday turned out to be a volatile trading session but key Indian equity benchmarks managed to end the session in green terrain near their crucial psychological levels of 36,200 (Sensex) and 10,850 (Nifty). After a cautious start, the markets altered between green and red terrain frequently, impacted by a report that the goods and services tax (GST) collected in January (for December) is seen to be the lowest in the current fiscal. While the average collections during April-December were Rs 96,800 crore a month, the collections in January are around Rs 93,000 crore. Anxiety also spread among the investors with German Chancellor Angela Merkel's statement that countries like India and China have begun affecting the world economy much more today and that needs to be taken into account for having a relook at the global trade and financial systems.

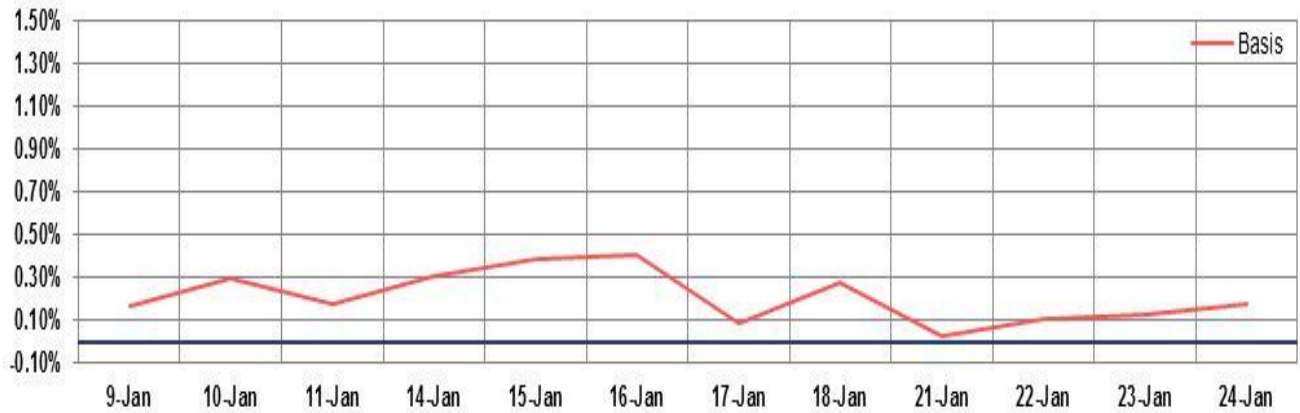
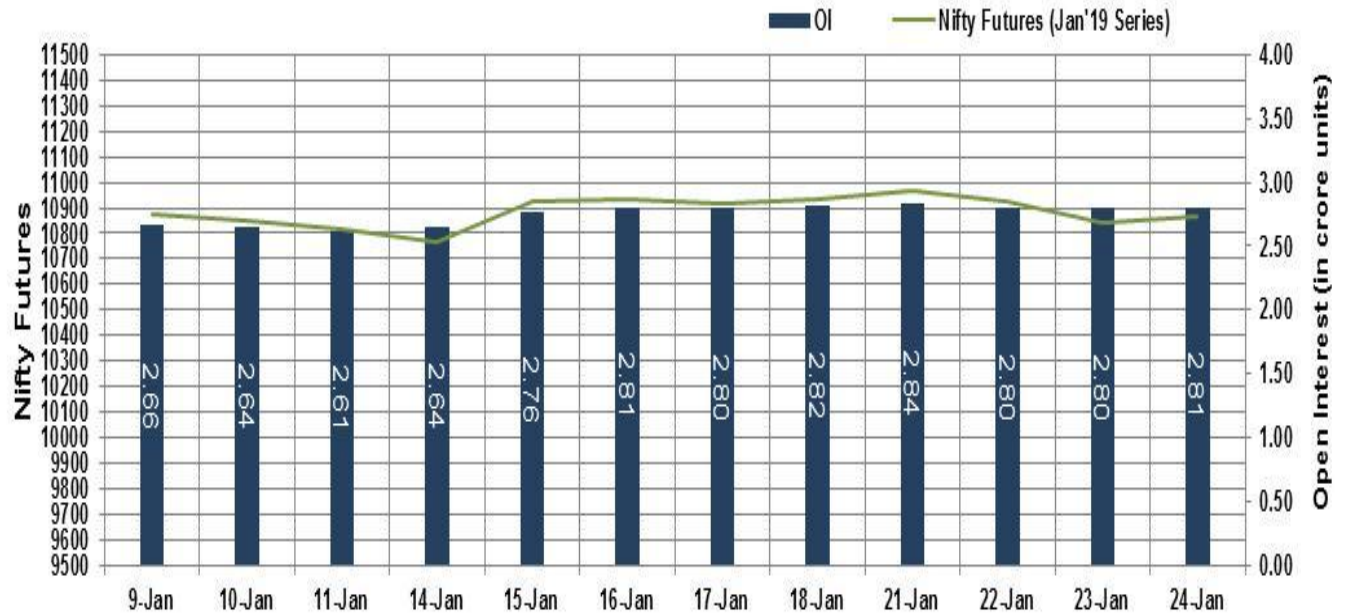
Back home, selected stocks of metal sector ended higher, aided by the Union Minister of State for Steel and Mines, Vishnudeo Sai's statement that India Steel Conference and Exhibition has been making new strides in contributing to the growth of the Indian steel sector. He also said that Indian steel sector has entered a new phase of development and the demand for steel will continue to grow. Further, food processing companies stocks remained in limelight, after the Centre approved an agreement between India and Japan for cooperation in the food processing sector. This move will promote understanding of best practices in food processing in the two countries and also improve market access. Agriculture sector stocks also remained in focus with the government think tank Niti Aayog's statement that doubling Farmers Income by 2022 cannot be achieved if they are not able to bring reforms in Agriculture sector.

## Market Turnover & FII Derivative Data

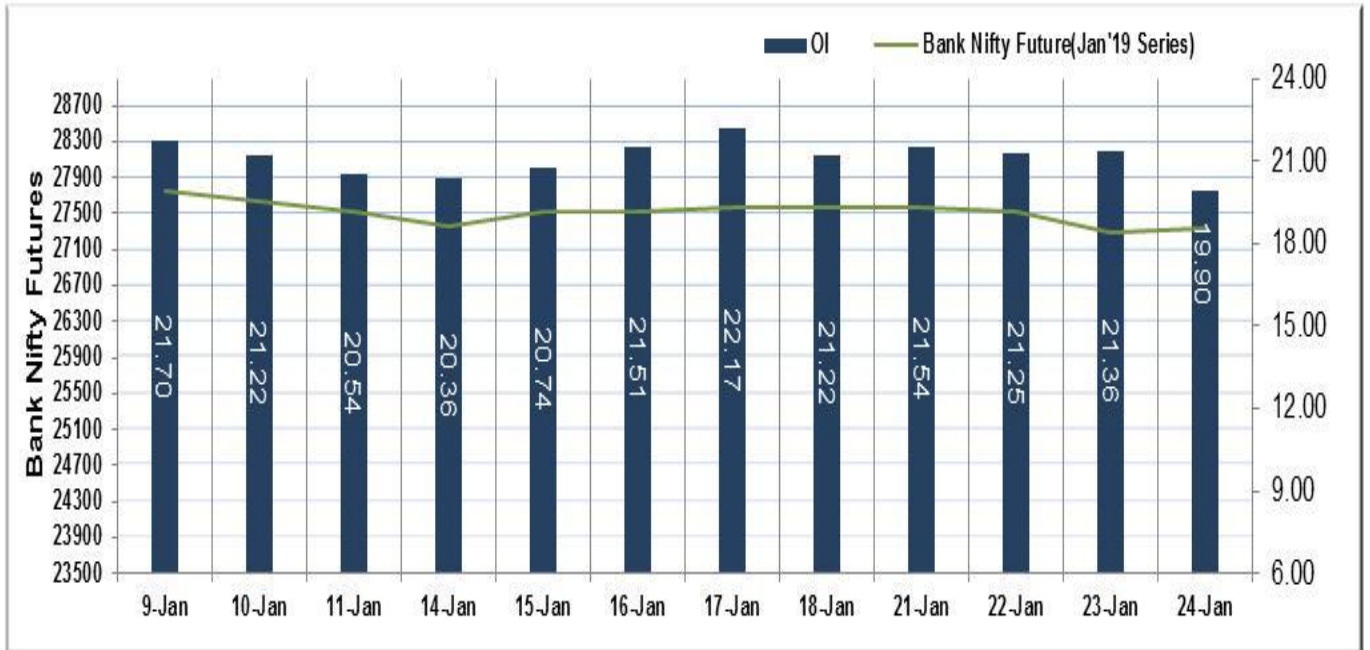
Market TO	Current	Previous	Net%
BSE CASH	2791	2310	21
NSE CASH	28615	27522	4
NSE FO	1641865	822817	100

FII Derivatives	Buy	Sell	Net
Ind. Futures	2842	3353	(511)
Ind. Options	146967	146042	924
Stk. Futures	12956	12385	571
Stk. Options	9149	9095	53

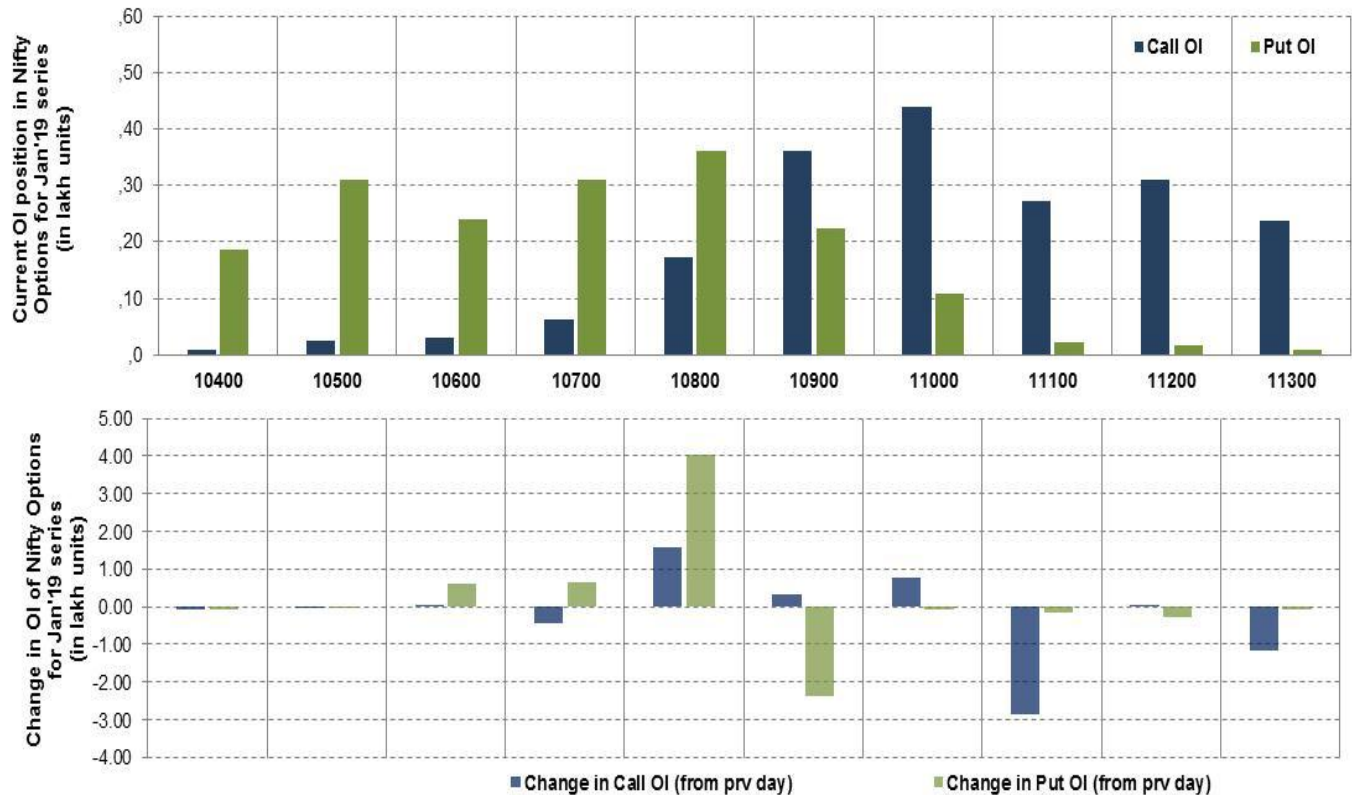
# Nifty Futures



## Bank Nifty Futures



## Nifty Options

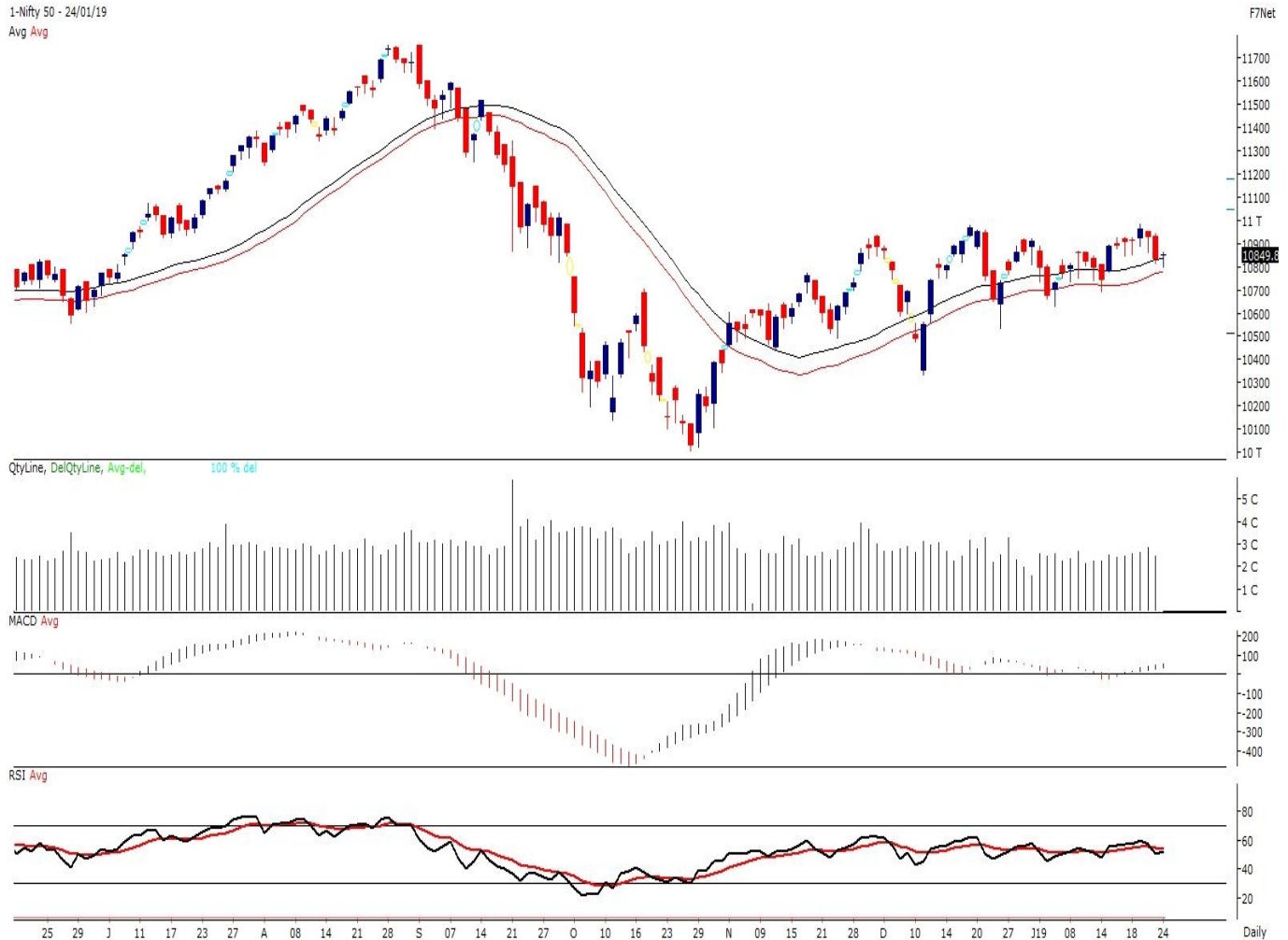


Note – Change in OI of Nifty Options refers to change from previous trading day  
 Source-NSE, SIHL Derivatives Research (Institutional Equities)

- Among Nifty calls 11,000 SP from the Jan month expiry was the most active call with an addition of 0.07 million in open interest.
- Among Nifty puts, 10,800 SP from the Jan month expiry was the most active put with an addition of 0.40 million open interests.
- The maximum OI outstanding for Calls was at 11,000 SP (4.38mn) and that for Puts was at 10,800 SP (3.61mn)

## Nifty Technical & Indices Levels

1-Nifty 50 - 24/01/19  
Avg Avg



Nifty Cash prices have settled at 10849.8 marginal up by 0.17 percent from the previous close. On the upper side it has resistance of 10900 and 10950 levels, while lower side it has support of 10800 and 10750 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
EQUITAS	10,428,000	11,236,000	7.75	121.15	1.64
APOLLOHOSP	892,500	955,500	7.06	1319.75	1.57
JUBLFOOD	4,252,500	4,521,500	6.33	1185.15	0.57
REPCOHOME	827,200	871,200	5.32	409.40	0.06
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
BERGEPAIN	5,799,200	5,383,400	-7.17	323.10	0.76
RELCAPITAL	12,364,500	11,467,500	-7.25	212.90	1.45
GODFRYPHLP	557,200	514,500	-7.66	960.80	0.41
INDIGO	3,208,800	2,835,000	-11.65	1177.75	5.92
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
KPIT	693,000	1,955,250	182.14	129.10	-40.47
EXIDEIND	5,564,000	6,246,000	12.26	233.95	-3.27
TVSMOTOR	4,459,000	4,869,000	9.19	518.65	-1.89
M&MFIN	10,765,000	11,587,500	7.64	424.05	-2.74
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
CANFINHOME	4,665,600	4,388,400	-5.94	254.50	-4.38
SREINFRA	16,944,000	15,768,000	-6.94	31.20	-2.80
ADANIPOWER	70,980,000	65,860,000	-7.21	52.00	-0.57
RAMCOCEM	621,600	570,400	-8.24	599.55	-0.18

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