

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10652	10535	10594	10642	10700	10749	Sell	Neutral	Buy
Sensex	35593	35209	35401	35567	35759	35926	Sell	Neutral	Buy
Nifty Futures	10699	10559	10629	10668	10738	10776	Sell	Neutral	Buy
Bank Nifty	26573	26284	26429	26586	26731	26889	Sell	Neutral	Buy
CNX IT	15231	14864	15048	15170	15354	15477	Buy	Buy	Neutral
CNX Midcap	16707	16446	16576	16674	16805	16903	Sell	Sell	Neutral
CNX Small Cap	6060	5983	6022	6052	6091	6121	Sell	Sell	Sell

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	35592.5	-64.2	-0.2
NIFTY	10652.2	-9.4	-0.1
MIDCAP	14468.1	56.6	0.4
SMLCAP	13707.8	-13.7	-0.1
BSEFMC	11576.5	67.5	0.6
AUTO	18292.7	-69.9	-0.4
POWER	1862.9	5.5	0.3
REALTY	1776.6	-11.1	-0.6
BSE IT	14943.8	96.7	0.7
BANDEX	29811.2	-1.1	0.0
OILGAS	13496.3	-125.5	-0.9
METAL	10614.7	17.8	0.2

Currency Futures	Close	Pre. Pts	% Chg
29-Jan-19 EUR-INR	81.78	81.60	0.21
29-Jan-19 USD-INR	71.33	71.31	0.03
29-Jan-19 GBP-INR	93.89	94.09	-0.21
29-Jan-19 JPY-INR	65.30	65.27	0.04

Advance/ Decline	Adv	Dec	Un Ch.
NSE	806	980	97
BSE	1098	1422	140

FII/DII Capital Mkt*	Buy	Sell	Net
FII	5958	6313	(354)
DII	3741	3660	81

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

## Market Commentary

Indian equity bourses carried on their weak run on Tuesday, with Sensex and Nifty closing the day below their crucial levels of 35,600 and 10,700, respectively. The markets made a cautious start of the day, tracking other weak Asian markets. Anxiety spread on the street, after the Income Tax Department launched searches at 74 places in Tamil Nadu in connection with a tax evasion probe against some real estate groups and a retail store chain in the state. Investors also took note of a report that the Income Tax Department has confiscated assets worth Rs 6,900 crore till now as part of its action under the anti-benami transactions law. Domestic sentiments remained lackluster throughout the day, even after Finance Minister Piyush Goyal urged public sector banks (PSBs) to step up lending to micro, small and medium enterprises (MSMEs), agriculture and housing sectors and also assured these lenders of all kinds of support. Goyal in its meeting with the heads of PSU banks discussed internal mechanism to resolve cases under the RBI guidelines and within the framework set in the bankruptcy court.

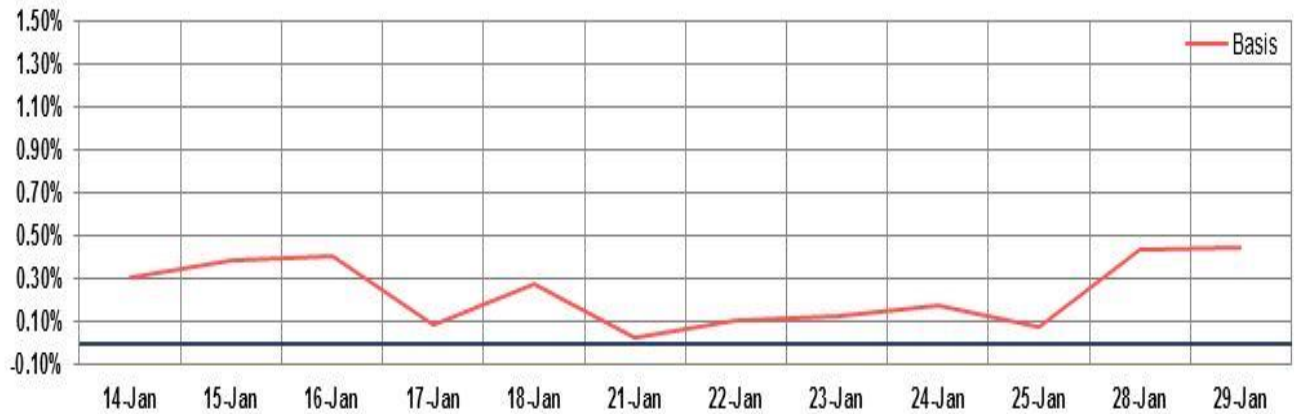
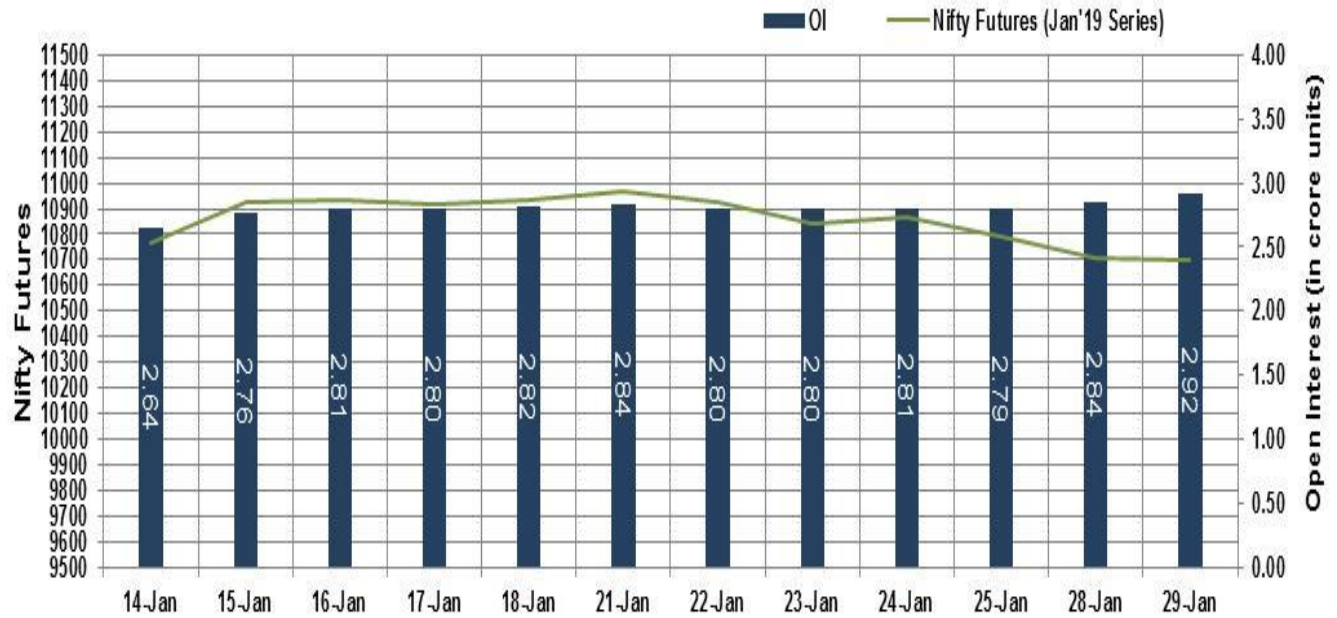
However, key indices managed to come off their intraday low points in the last leg of the trade, taking support from the Reserve Bank of India's (RBI) latest data report that foreign direct investment (FDI) during the previous fiscal grew 18 per cent to Rs 28.25 lakh crore. As per data, FDI increased by Rs 4,33,300 crore, including revaluation of past investments, during 2017-18 to reach Rs 28,24,600 crore in March 2018 at market value. The RBI said as many as 23,065 companies responded to the latest round of the census, of which, 20,732 firms had FDI or ODI in their balance sheet in March 2018. Some relief also came after RBI Governor Shaktikanta Das asked PSBs to extend credit while observing prudential norms.

## Market Turnover & FII Derivative Data

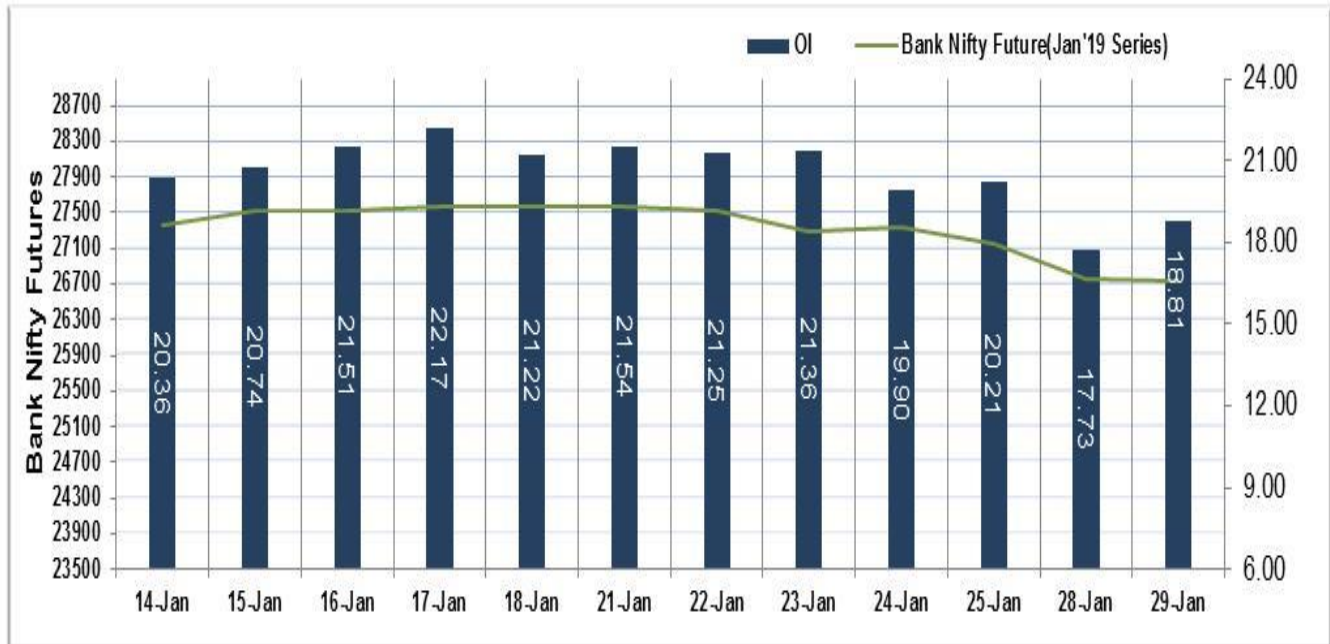
Market TO	Current	Previous	Net%
BSE CASH	3100	3205	(3)
NSE CASH	33411	35282	(5)
NSE FO	855503	898683	(5)

FII Derivatives	Buy	Sell	Net
Ind. Futures	7997	8463	(466)
Ind. Options	98857	98646	211
Stk. Futures	35309	35474	(165)
Stk. Options	7015	6958	57

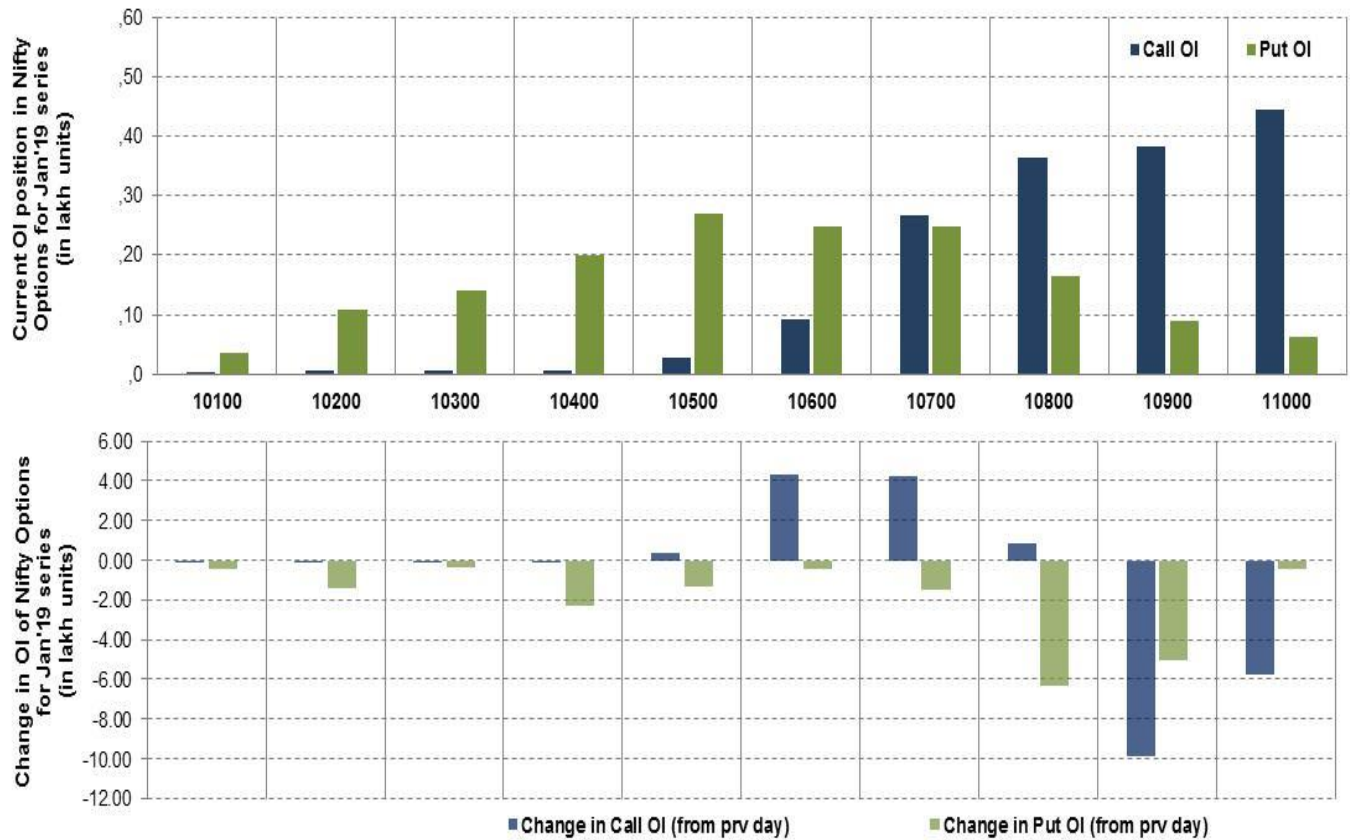
## Nifty Futures



## Bank Nifty Futures



## Nifty Options

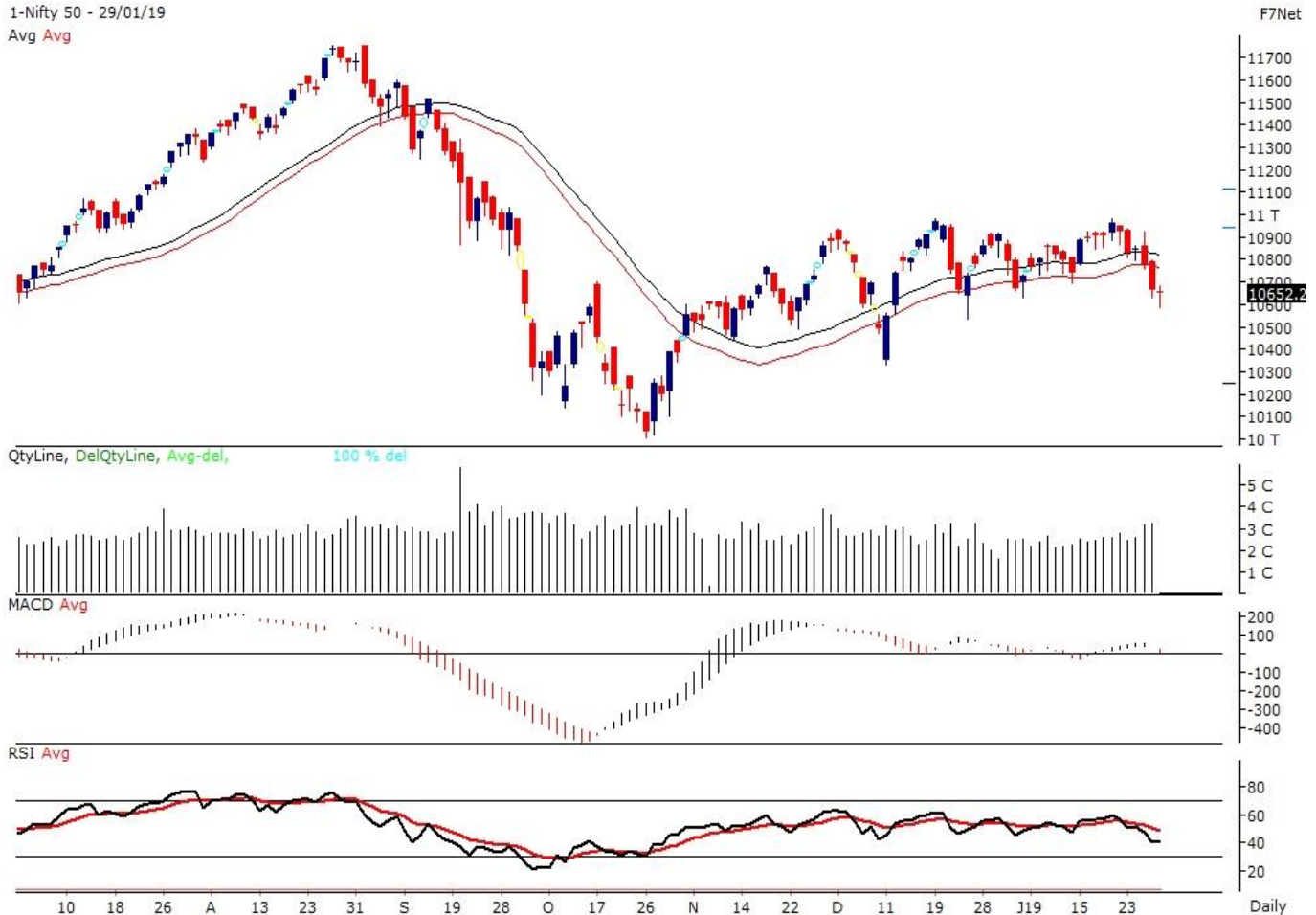


Note – Change in OI of Nifty Options refers to change from previous trading day  
 Source-NSE, SIHL Derivatives Research (Institutional Equities)

- Among Nifty calls 11,000 SP from the Jan month expiry was the most active call with a reduction of 0.57 million in open interest.
- Among Nifty puts, 10,500 SP from the Jan month expiry was the most active put with a reduction of 0.13 million open interests.
- The maximum OI outstanding for Calls was at 11,000 SP (4.45mn) and that for Puts was at 10,500 SP (2.70mn)

## Nifty Technical & Indices Levels

1-Nifty 50 - 29/01/19  
Avg Avg



Nifty Cash prices have settled at 10652.20 marginal down by 0.09 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
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
JETAIRWAYS	4,056,800	2,279,200	-43.82	243.15	2.38
DIVISLAB	2,827,600	1,576,800	-44.24	1506.55	2.17
INDIANB	2648000	1442000	-45.54	224.60	2.91
ALBK	13624000	6864000	-49.62	43.70	4.30
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
LUPIN	6,861,400	4,044,600	-41.05	862.15	-0.22
INFY	17,674,800	9,952,800	-43.69	729.20	-0.10
INFIBEAM	12,936,000	6,920,000	-46.51	39.15	-1.39
RCOM	67,082,000	33,966,000	-49.37	12.15	-0.41

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