

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	12256	12179	12218	12252	12290	12325	Buy	Buy	Buy
Sensex	41558	41314	41436	41575	41697	41837	Buy	Buy	Buy
Nifty Futures	12332	12247	12290	12319	12362	12391	Buy	Buy	Buy
Bank Nifty	32355	32041	32198	32406	32563	32770	Buy	Buy	Buy
CNX IT	15775	15633	15704	15786	15858	15940	Buy	Neutral	Neutral
CNX Midcap	17079	16979	17029	17062	17112	17145	Buy	Buy	Neutral
CNX Small Cap	5796	5760	5778	5790	5808	5820	Buy	Neutral	Neutral

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	41558.0	-17.14	-0.04
NIFTY	12255.85	10.05	0.08
MIDCAP	14972.27	43.05	0.29
SMLCAP	13648.75	100.94	0.75
BSEFMC	11448.3	26.47	0.23
AUTO	18642.95	250.66	1.36
POWER	1914.47	3.97	0.21
REALTY	2269.29	3.75	0.17
BSE IT	15575.06	-44.9	-0.29
BANDEX	36866.83	-94.80	-0.26
OILGAS	14795.8	-3.23	-0.02
METAL	10417.8	128.62	1.25

Currency Futures	Close	Pre. Pts	% Chg
29-Jan-19 USD-INR	71.52	71.59	-0.11
29-Jan-19 EUR-INR	80.15	73.93	0.28
29-Jan-19 GBP-INR	93.86	93.66	0.22
29-Jan -19 JPY-INR	65.58	65.45	0.20

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1087	776	105
BSE	1454	1117	196

FII/DII Capital Mkt*	Buy	Sell	Net
FII	2592	2723	(131)
DII	2734	2533	201

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

## Market Commentary

Indian equity bourses closed flat in the penultimate session of the Calendar Year 2019, amid weak cues from global markets. The start of the day was firm, aided with CII's statement that India's economy is expected to rebound in 2020 on the back of measures taken by the government & the RBI coupled with easing of global trade tensions. Adding more relief, Vice President M Venkaiah Naidu also said that Indian economy would rebound in the future and the current slowdown was cyclical. He said the economy was facing challenges due to decline in growth this fiscal & asked the gathering to be optimistic about a turnaround.

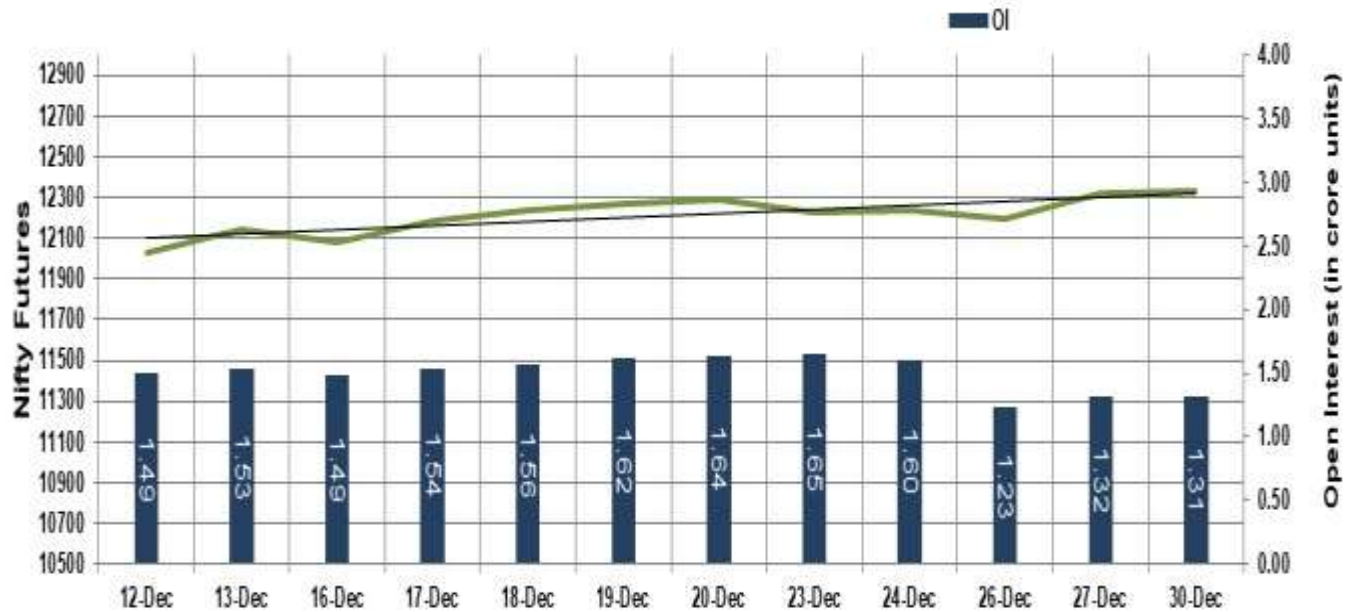
On the global front, European markets were trading in red terrain, even after Dutch business confidence rose in December after slowing in the previous month. The data from the Central Bureau of Statistics showed that the business sentiment index rose to 2.9 in December from 2.8 in November. Asian markets ended mostly lower, as industrial production in South Korea declined a seasonally adjusted 0.5 percent on month in November. The Statistics Korea said this follows the 1.7 percent drop in October. On a yearly basis, industrial production dipped 0.3 percent after dropping 2.5 percent in the previous month.

## Market Turnover & FII Derivative Data

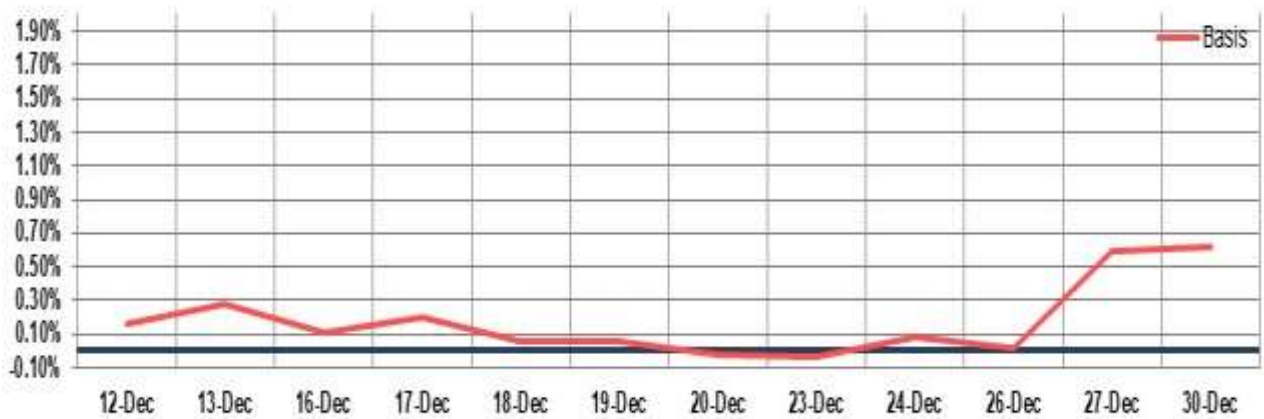
Market TO	Current	Previous	Net%
BSE CASH	1544	1753	(12)
NSE CASH	26901	27383	(2)
NSE FO	1076945	800345	35

FII Derivatives	Buy	Sell	Net
Ind. Futures	1817.14	2154.56	(337)
Ind. Options	176210	174436	937
Stk. Futures	21653	21305	(98)
Stk. Options	2481.18	2438.62	43

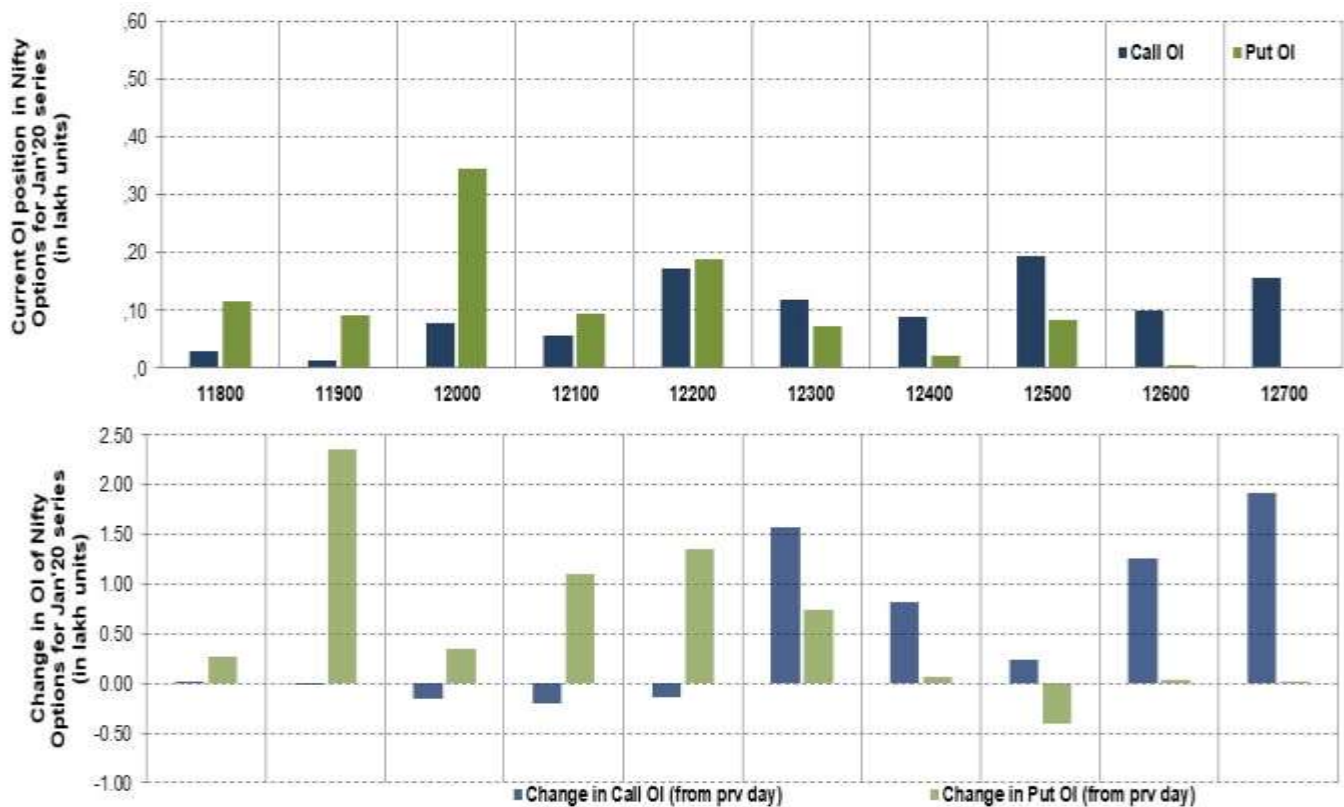
# Nifty Futures



## 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 12,500 SP from the Jan month expiry was the most active call with an addition of 0.02 million in open interest.
- Among Nifty puts, 12,000 SP from the Jan month expiry was the most active put with an addition of 0.03 million open interests.
- The maximum OI outstanding for Calls was at 12,500 SP (1.95mn) and that for Puts was at 12,000 SP (3.45mn)

## Nifty Technical & Indices Levels

1-Nifty 50 - 30/12/19

Avg Avg



Nifty Cash prices have settled at 12255.85 marginal up by 0.08 percent from the previous close. On the upper side it has resistance of 12300 and 12350 levels, while lower side it has support of 12200 and 12150 levels. Intraday traders should be cautious and take position accordingly.

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