

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	12282	12161	12222	12256	12316	12350	Buy	Buy	Buy
Sensex	41627	41214	41420	41535	41741	41856	Buy	Buy	Buy
Nifty Futures	12338	12210	12274	12309	12373	12408	Buy	Buy	Buy
Bank Nifty	32444	32000	32222	32344	32566	32688	Buy	Buy	Buy
CNX IT	15710	15635	15672	15717	15755	15800	Neutral	Neutral	Neutral
CNX Midcap	17391	17078	17235	17315	17471	17552	Buy	Buy	Neutral
CNX Small Cap	5963	5863	5913	5942	5991	6020	Buy	Neutral	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	41626.64	320.62	0.78
NIFTY	12282.2	99.70	0.82
MIDCAP	15182.4	183.77	1.23
SMLCAP	13984.7	198.07	1.44
BSEFMC	11486.3	23.78	0.21
AUTO	18526.4	133.4	0.73
POWER	1974.8	14.29	0.73
REALTY	2300.61	24.63	1.08
BSE IT	15541.2	-28.39	-0.18
BANKEKX	36921.6	347.5	0.95
OILGAS	14834.9	128.12	0.87
METAL	10680.4	276.1	2.65

Currency Futures	Close	Pre. Pts	% Chg
29-Jan-19 USD-INR	71.53	0.08	0.11
29-Jan-19 EUR-INR	80.16	-0.02	-0.02
29-Jan-19 GBP-INR	94.41	-0.34	-0.36
29-Jan -19 JPY-INR	65.78	-0.12	-0.19

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1353	482	110
BSE	1743	795	158

FII/DII Capital Mkt*	Buy	Sell	Net
FII	2671	1982	689
DII	3490	3426	64

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Thursday turned out to be a fabulous day for Indian markets, as Sensex & Nifty logged gains of around 300 & 100 points, respectively. The start of the day was firm, aided with the commerce & industry ministry data showing that foreign direct investment into India grew 15% to \$26 billion during the first half of the current financial year. Inflow of FDI during April-September of 2018-19 stood at \$22.66 billion. Adding more comfort, Goods & Services Tax revenue collection remained above Rs 1 lakh crore mark for the second month in a row with December mop-up rising to Rs 1.03 lakh crore as compared to the year-ago period.

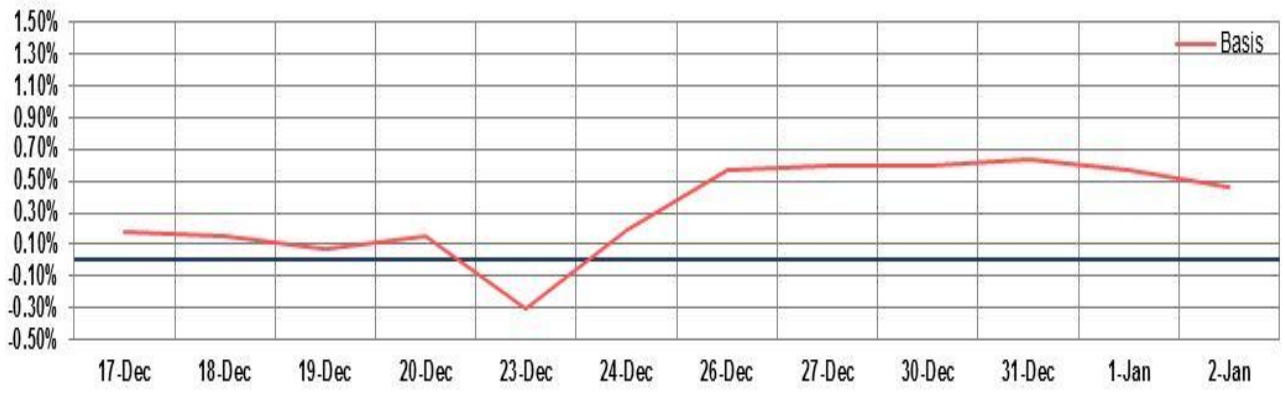
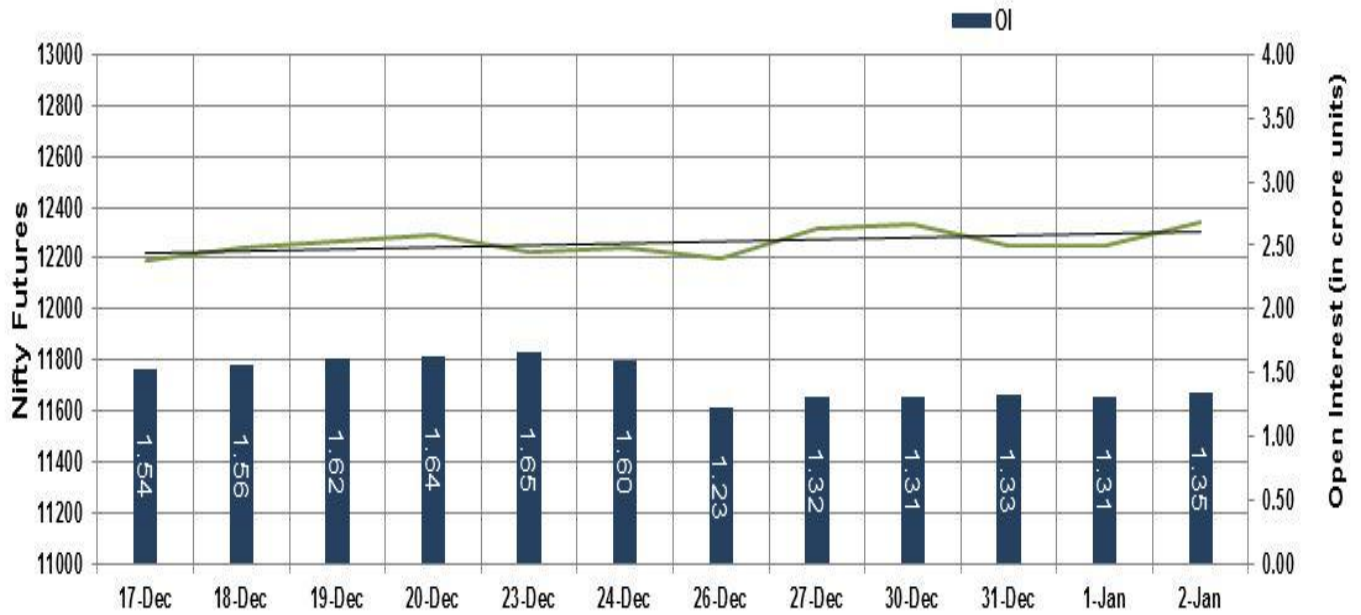
On the global front, European markets were trading in green terrain, even after Spain's manufacturing sector contracted for the seventh successive month in December. The survey data from IHS Markit showed that the factory Purchasing Managers' Index fell slightly to 47.4 in December from 47.5 in November. Asian markets ended mostly higher, as Taiwan's manufacturing sector had a positive end to 2019, helped by a renewed increase in new work. The data published by IHS Markit revealed that the manufacturing Purchasing Managers' Index rose to 50.8 in December from 49.8 in November.

Market Turnover & FII Derivative Data

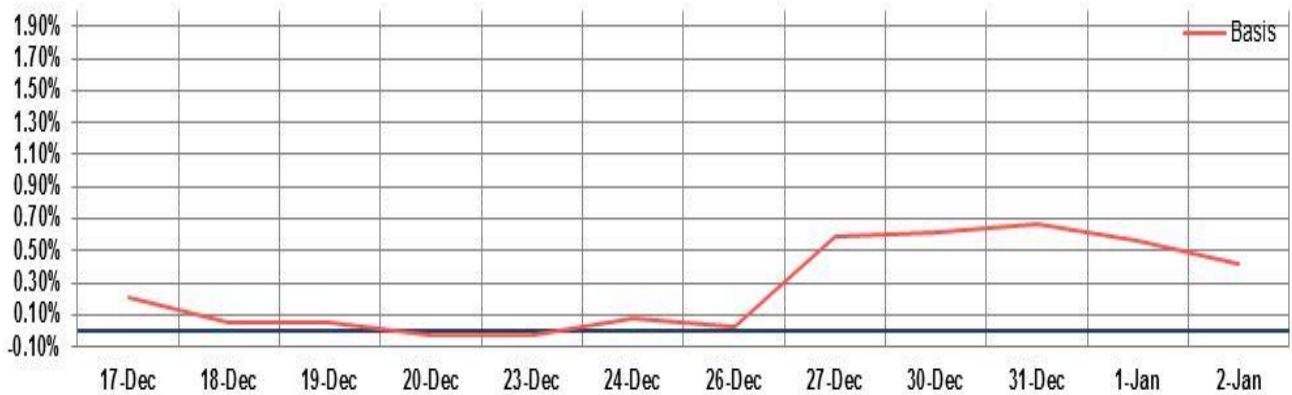
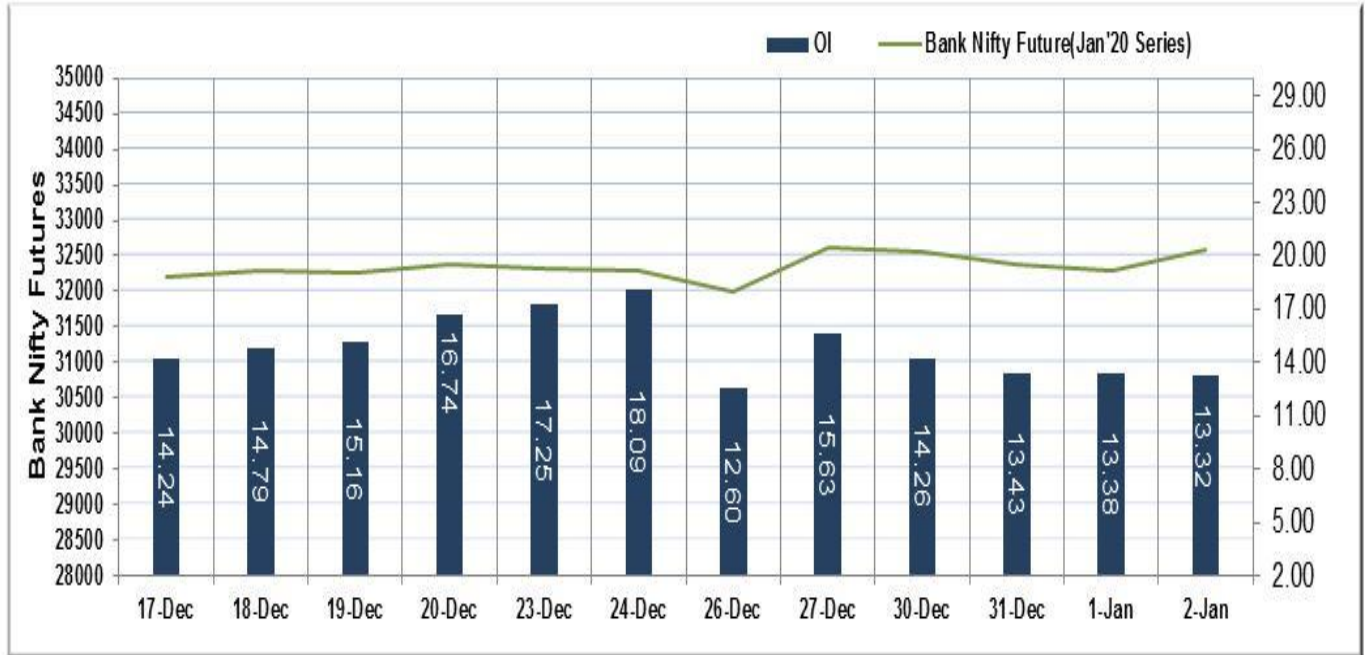
Market TO	Current	Previous	Net%
BSE CASH	1885	1191	58
NSE CASH	31282	20810	50
NSE FO	2898850	1124095	158

FII Derivatives	Buy	Sell	Net
Ind. Futures	2101.39	2336.56	(235)
Ind. Options	176210	174436	4353
Stk. Futures	21653	21305	703
Stk. Options	2999.65	2892.79	107

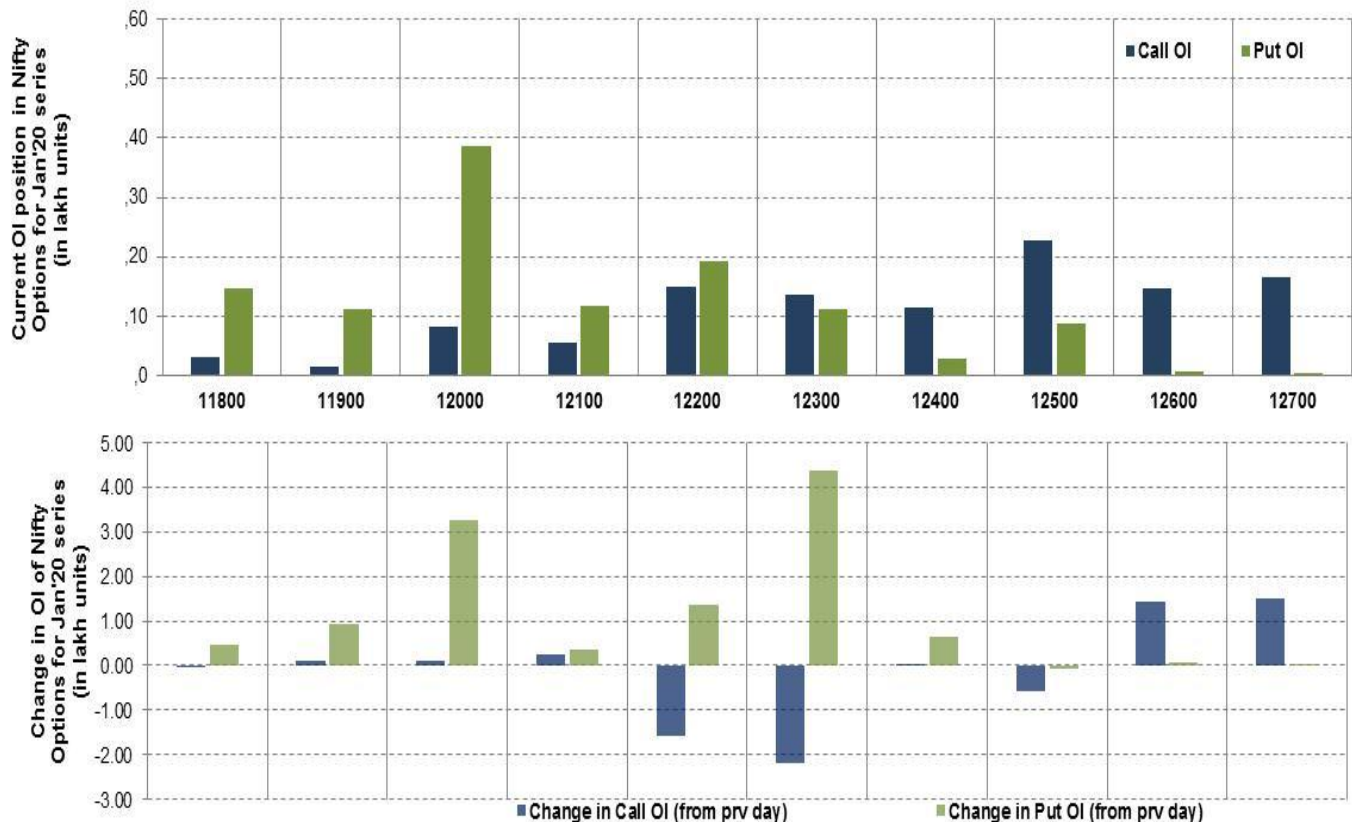
Nifty Futures



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 a reduction of 0.06 million in open interest.
- Among Nifty puts, 12,000 SP from the Jan month expiry was the most active put with an addition of 0.33 million open interests.
- The maximum OI outstanding for Calls was at 12,500 SP (2.26mn) and that for Puts was at 12,000 SP (3.86mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 02/01/20

Avg Avg



Nifty Cash prices have settled at 12282.2 up by 0.82 percent from the previous close. On the upper side it has resistance of 12350 and 12400 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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