

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	12227	12154	12190	12228	12264	12302	Buy	Buy	Buy
Sensex	41465	41196	41330	41483	41618	41771	Buy	Buy	Buy
Nifty Futures	12260	12181	12220	12262	12302	12344	Buy	Buy	Buy
Bank Nifty	32069	31750	31910	32120	32279	32489	Neutral	Buy	Buy
CNX IT	15937	15606	15771	15888	16053	16170	Buy	Buy	Neutral
CNX Midcap	17292	17143	17217	17314	17389	17486	Buy	Buy	Neutral
CNX Small Cap	5961	5918	5939	5966	5987	6014	Buy	Neutral	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	41464.61	-162.03	-0.39
NIFTY	12226.65	-55.55	-0.45
MIDCAP	15114.55	-67.85	-0.45
SMLCAP	13988.89	4.13	0.03
BSEFMC	11430.56	-55.70	-0.48
AUTO	18310.95	-215.45	-1.16
POWER	1951.18	-23.71	-1.20
REALTY	2289.70	-10.91	-0.47
BSE IT	15778.24	236.99	1.52
BANDEX	36522.42	-399.24	-1.08
OILGAS	14815.09	-19.88	-0.13
METAL	10598.92	-81.53	-0.76

Currency Futures	Close	Pre. Pts	% Chg
29-Jan-19 USD-INR	71.98	0.46	0.64
29-Jan-19 EUR-INR	80.22	0.04	0.06
29-Jan-19 GBP-INR	94.16	-0.29	-0.31
29-Jan -19 JPY-INR	66.63	0.86	1.31

Advance/ Decline	Adv	Dec	Un Ch.
NSE	874	973	112
BSE	1213	1300	201

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4514	3251	1263
DII	2751	3780	(1029)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Weakness hit the Dalal Street on Friday, with Sensex & Nifty losing over 150 & 50 points, respectively. After a lackluster opening, indices remained negative for the whole day, impacted with a private report indicating that India's real GDP growth would weaken further in Q3 of the financial year due to slow economic activity in the first two months of the second half and the GDP for FY20 could be around 4.5%. Adding more worries, think-tank Centre for Monitoring Indian Economy (CMIE) stated that India's unemployment rate increased to 7.7% in December, slightly higher than 7.48% reported in the previous month.

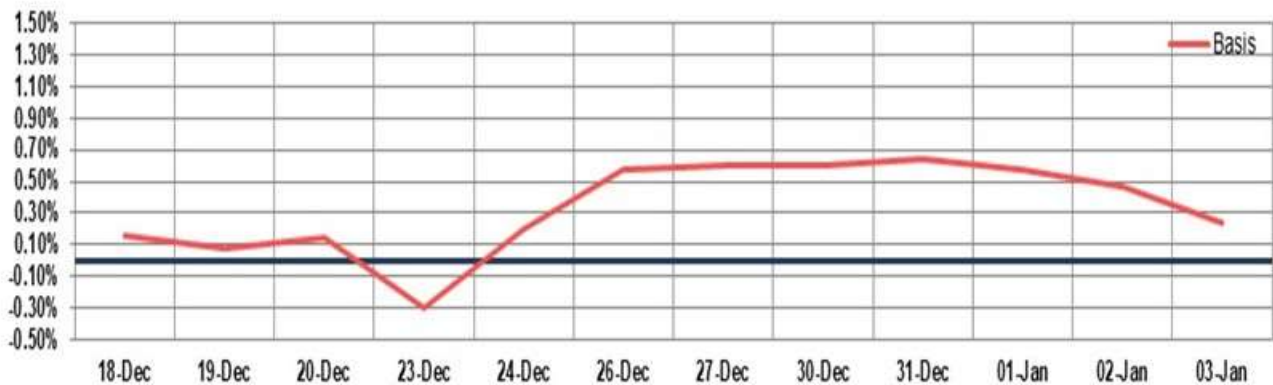
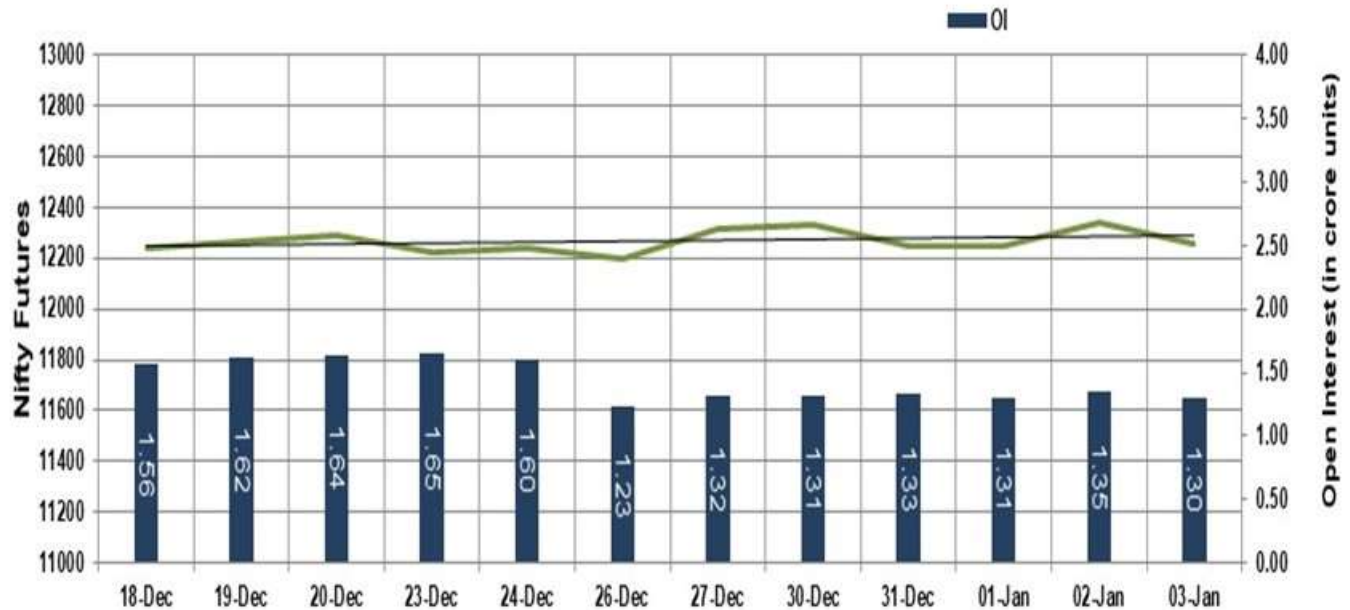
In the second half of the session, losses got intensified, on the back of negative cues from European markets. Traders remained pessimistic, even after a private report stated that the Indian economy benefited from 'favourable external environment' in 2019, following which portfolio inflows into equity and debt touched a multi-year high, and if this momentum is sustained it will bode well for the country's external balance. The street overlooked a report that India can explore an annual \$82-billion export potential in twenty products, including electrical equipment and ferro alloys, in the world's second largest economy China.

Market Turnover & FII Derivative Data

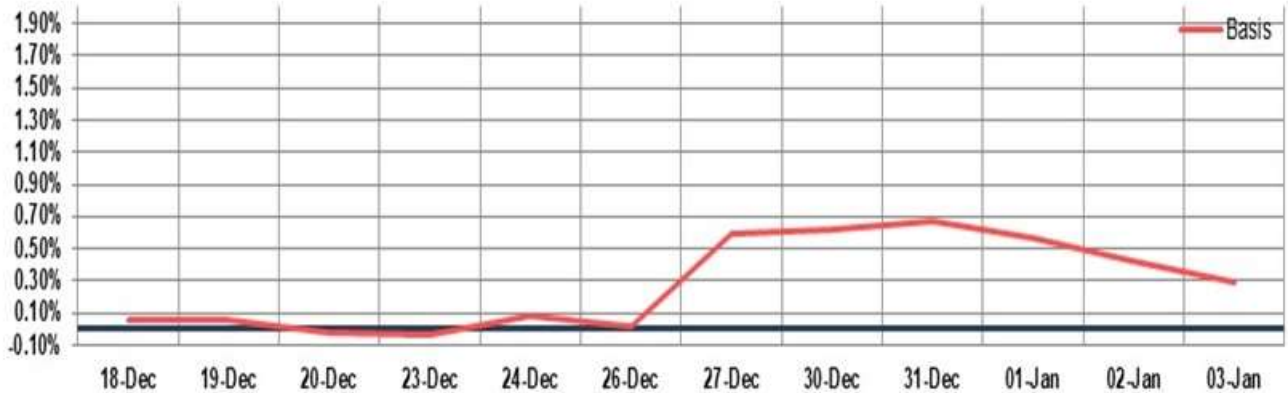
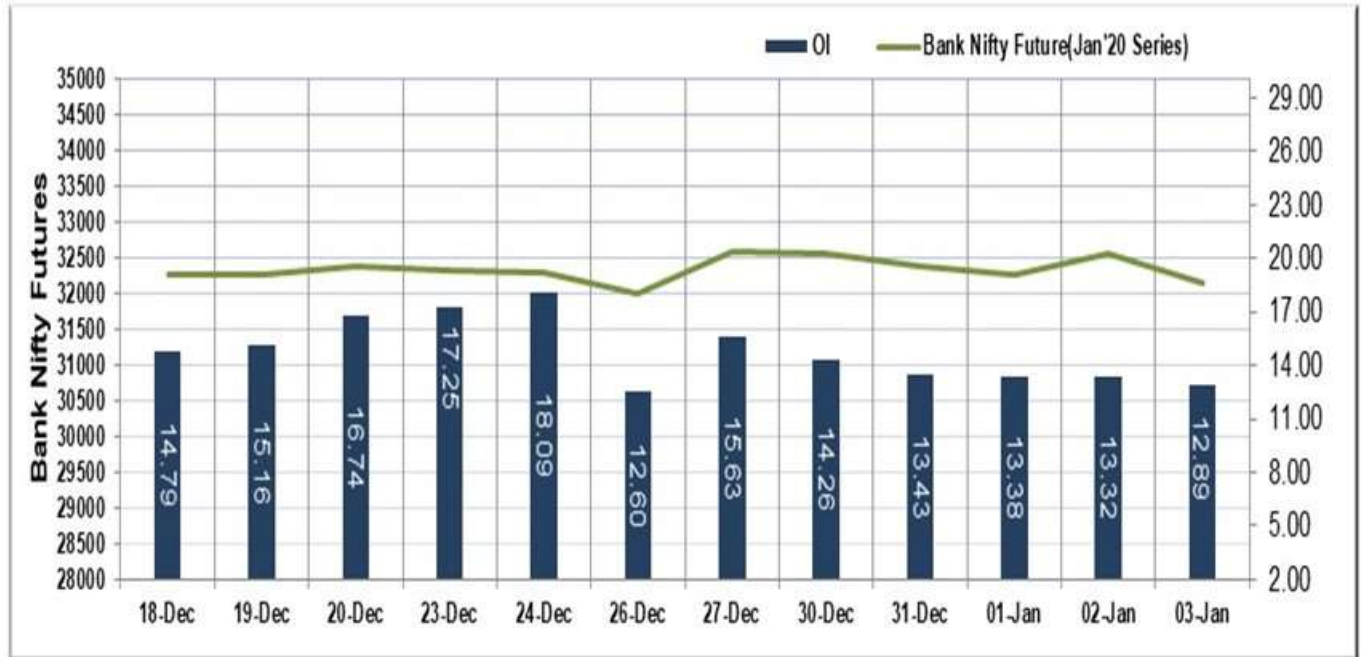
Market TO	Current	Previous	Net%
BSE CASH	2343	1885	24
NSE CASH	31884	31282	2
NSE FO	955836	2898850	(67)

FII Derivatives	Buy	Sell	Net
Ind. Futures	3064.78	3910.52	(846)
Ind. Options	176210	174436	1263
Stk. Futures	21653	21305	(17)
Stk. Options	3612.98	3569.80	43

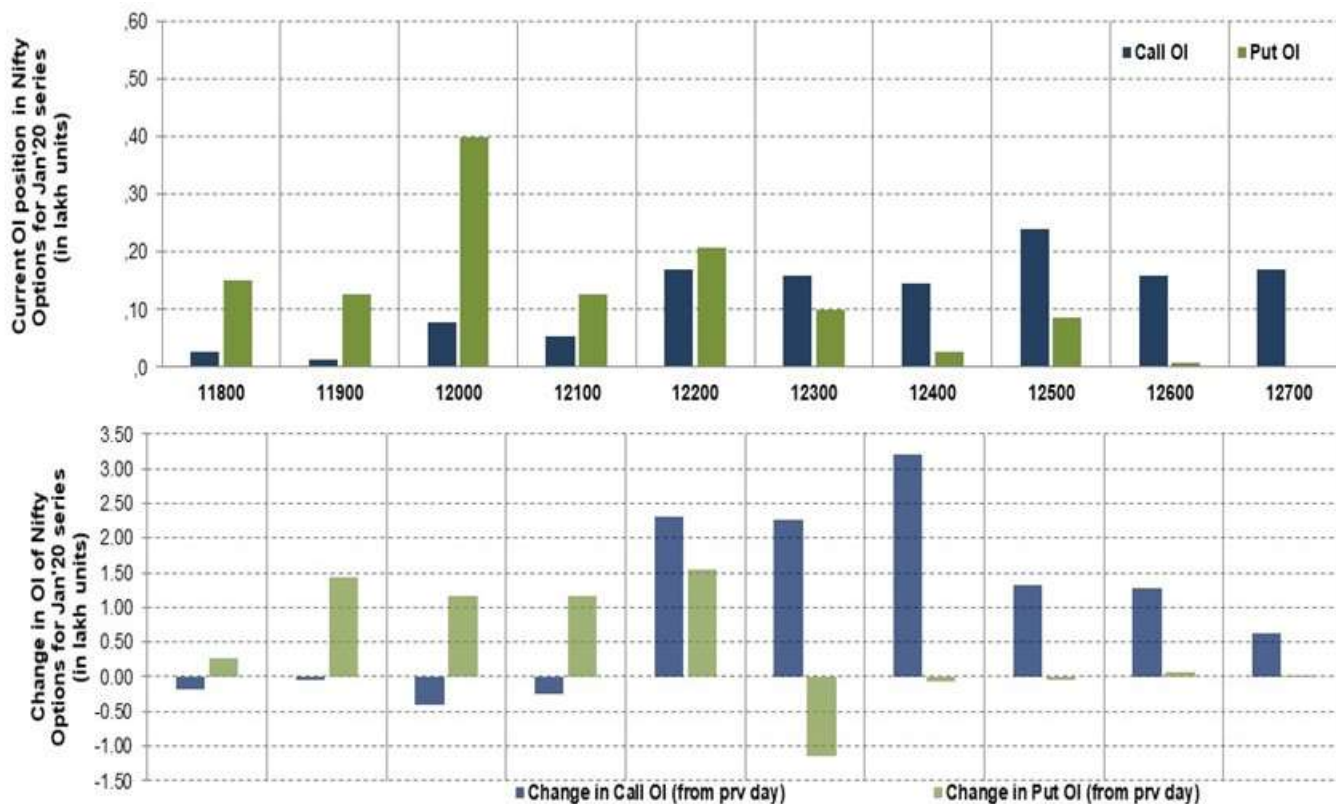
Nifty Futures



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 0.32 million in open interest.
- Among Nifty puts, 12,000 SP from the Jan month expiry was the most active put with an addition of 0.12 million open interests.
- The maximum OI outstanding for Calls was at 12,500 SP (2.40mn) and that for Puts was at 12,000 SP (4.00mn)

Nifty Technical & Indices Levels



Nifty Cash prices have settled at 12226.65 down by 0.45 percent from the previous close. On the upper side it has resistance of 12270 and 12350 levels, while lower side it has support of 12170 and 12120 levels. Intraday traders should be cautious and take position accordingly.

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