

Daily Derivatives & Market Report

CONTENTS

Page No.	Particulars
2	Market Summary
3	Nifty Futures – Derivatives Snap
4	Bank Nifty Futures – Derivatives Snap
5	Activity in Nifty Options
6	What do Nifty Technical suggest
7	Derivative Analysis
8	Disclaimer

Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11993	11844	11918	12049	12123	12254	Neutral	Buy	Buy
Sensex	40677	40125	40401	40890	41165	41654	Neutral	Buy	Buy
Nifty Futures	12040	11901	11971	12094	12164	12287	Neutral	Buy	Buy
Bank Nifty	31237	30697	30967	31441	31711	32185	Neutral	Buy	Buy
CNX IT	15880	15691	15785	15926	16021	16162	Buy	Buy	Neutral
CNX Midcap	16905	16668	16786	17007	17125	17346	Neutral	Buy	Neutral
CNX Small Cap	5830	5746	5788	5859	5901	5972	Neutral	Neutral	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	40676.63	-787.98	-1.90
NIFTY	11993.05	-233.60	-1.91
MIDCAP	14765.85	-348.70	-2.31
SMLCAP	13715.18	-273.71	-1.96
BSEFMC	11298.85	-131.71	-1.15
AUTO	17894.79	-416.16	-2.27
POWER	1926.58	-24.60	-1.26
REALTY	2232.14	-57.56	-2.51
BSE IT	15778.24	236.99	1.52
BANDEX	35629.88	-892.54	-2.44
OILGAS	14486.53	-328.56	-2.22
METAL	10285.43	-313.49	-2.96

Currency Futures	Close	Pre. Pts	% Chg
29-Jan-19 USD-INR	72.10	0.14	0.19
29-Jan-19 EUR-INR	80.87	0.67	0.84
29-Jan-19 GBP-INR	94.95	0.83	0.88
29-Jan -19 JPY-INR	66.79	0.16	0.25

Advance/ Decline	Adv	Dec	Un Ch.
NSE	357	1501	110
BSE	593	1955	181

FII/DII Capital Mkt*	Buy	Sell	Net
FII	3732	3836	(104)
DII	3779	3802	(24)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Dalal Street headed for the worst performance on Monday, with Sensex and Nifty crashing nearly 2 per cent each. After a sluggish start, key indices traded in red terrain for the whole day, impacted by apex exporters' body FIEO's statement that further escalation in the tension between the US and Iran will have implications on India's exports to the Persian Gulf nation. Market participants also got cautious due to a report stating that foreign portfolio investors (FPIs) began the year with profit booking as they withdrew a net sum of Rs 2,418 crore from the Indian capital markets in the first three trading sessions of January.

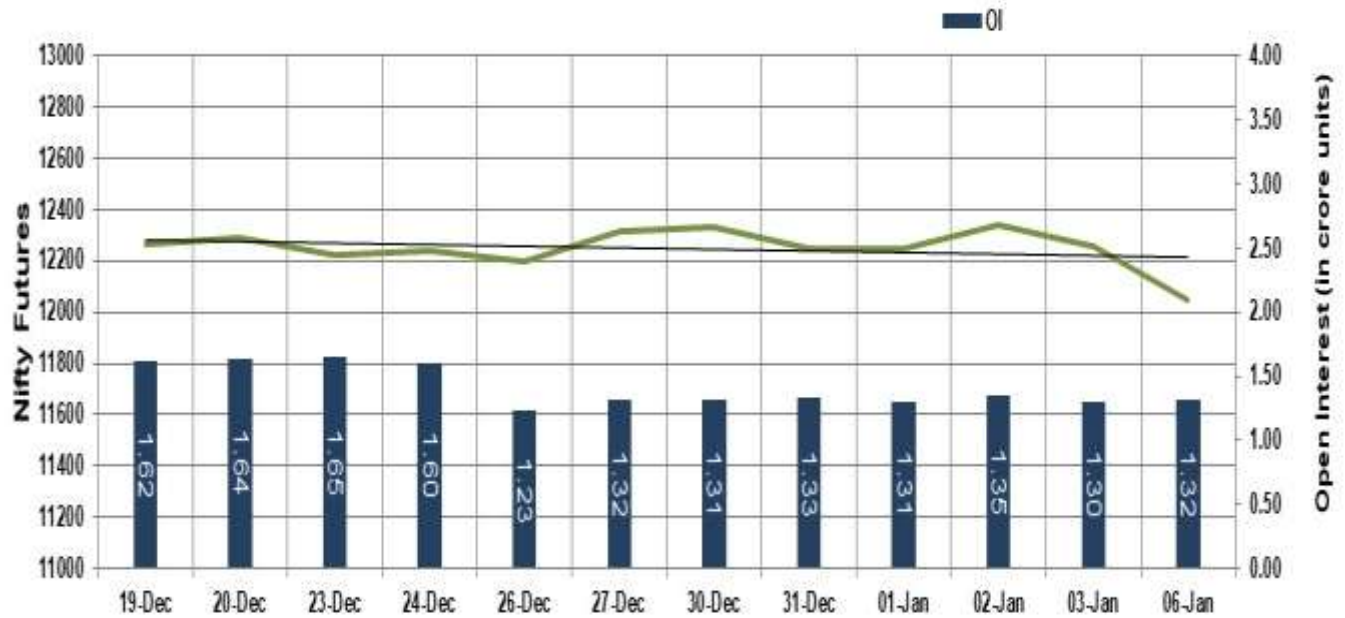
Bears tighten their grip over the street in the second half of the trading session, on account of weak cues from global markets. Domestic sentiments remained pessimistic, amid reports that investors wealth tumbled by a whopping Rs 3.11 lakh crore in two successive sessions of decline in the equity market following escalation in tensions in the Middle East. Adding more anxiety among investors, economic think tank NIPFP said that states might be facing a consolidated revenue gap of up to Rs 1.23 lakh crore on account of withdrawal of compensation after the five-year GST transition period ends on June 30, 2022.

Market Turnover & FII Derivative Data

Market TO	Current	Previous	Net%
BSE CASH	2843	2343	21
NSE CASH	31100	31884	(2)
NSE FO	1296578	955836	36

FII Derivatives	Buy	Sell	Net
Ind. Futures	4247.45	5224.12	(977)
Ind. Options	176210	174436	(583)
Stk. Futures	21653	21305	(476)
Stk. Options	4944.10	5009.68	(66)

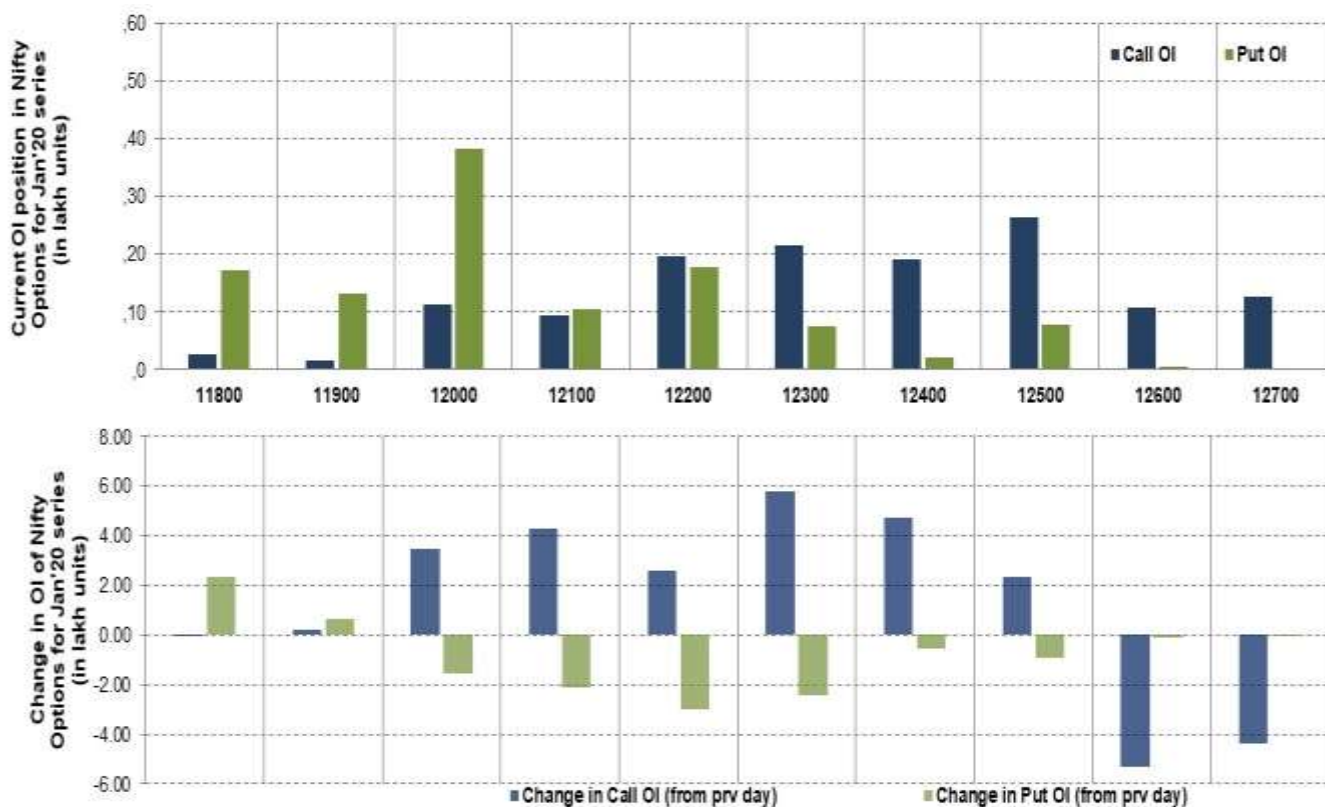
Nifty Futures



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 0.23million in open interest.
- Among Nifty puts, 12,000 SP from the Jan month expiry was the most active put with a reduction of 0.15 million open interests.
- The maximum OI outstanding for Calls was at 12,500 SP (2.63mn) and that for Puts was at 12,000 SP (3.83mn)

Nifty Technical & Indices Levels



Nifty Cash prices have settled at 11993.05 down by 1.91 percent from the previous close. On the upper side it has resistance of 12040 and 12120 levels, while lower side it has support of 11920 and 11870 levels. Intraday traders should be cautious and take position accordingly.

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