

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	12053	11923	11988	12070	12135	12217	Neutral	Buy	Buy
Sensex	40869	40440	40655	40942	41157	41445	Neutral	Buy	Buy
Nifty Futures	12115	11983	12049	12115	12182	12248	Neutral	Buy	Buy
Bank Nifty	31399	30833	31116	31484	31767	32134	Neutral	Buy	Buy
CNX IT	15895	15706	15800	15895	15989	16083	Buy	Buy	Neutral
CNX Midcap	17022	16805	16913	17037	17145	17268	Neutral	Buy	Neutral
CNX Small Cap	5901	5838	5869	5904	5935	5970	Buy	Neutral	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	40869.47	192.84	0.47
NIFTY	12052.95	59.90	0.50
MIDCAP	14861.91	96.06	0.65
SMLCAP	13851.39	136.21	0.99
BSEFMC	11337.19	38.34	0.34
AUTO	17946.15	51.36	0.29
POWER	1937.35	10.77	0.56
REALTY	2272.97	40.83	1.83
BSE IT	15658.29	-41.39	-0.26
BANDEX	35762.34	132.46	0.37
OILGAS	14488.57	2.04	0.01
METAL	10352.80	67.37	0.66

Currency Futures	Close	Pre. Pts	% Chg
29-Jan-19 USD-INR	71.98	-0.13	-0.18
29-Jan-19 EUR-INR	80.53	-0.33	0.41
29-Jan-19 GBP-INR	94.74	-0.20	-0.22
29-Jan -19 JPY-INR	66.45	-0.37	-0.55

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1245	574	141
BSE	1556	932	176

FII/DII Capital Mkt*	Buy	Sell	Net
FII	3911	4593	(682)
DII	4205	3894	311

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity bourses came back in green terrain in Tuesday's trading session, with Sensex and Nifty ending higher by around 0.50% each. The start of the day was fabulous, aided with Commerce and Industry Minister Piyush Goyal's statement that use of artificial intelligence (AI) in different forms can help achieve the target of making India a \$5 trillion economy in the coming years. Adding more relief on the street, the Reserve Bank of India (RBI) has revised the Supervisory Action Framework (SAF) for urban cooperative banks (UCBs), with an aim to ensure expeditious resolution of financial stress being faced by some of them.

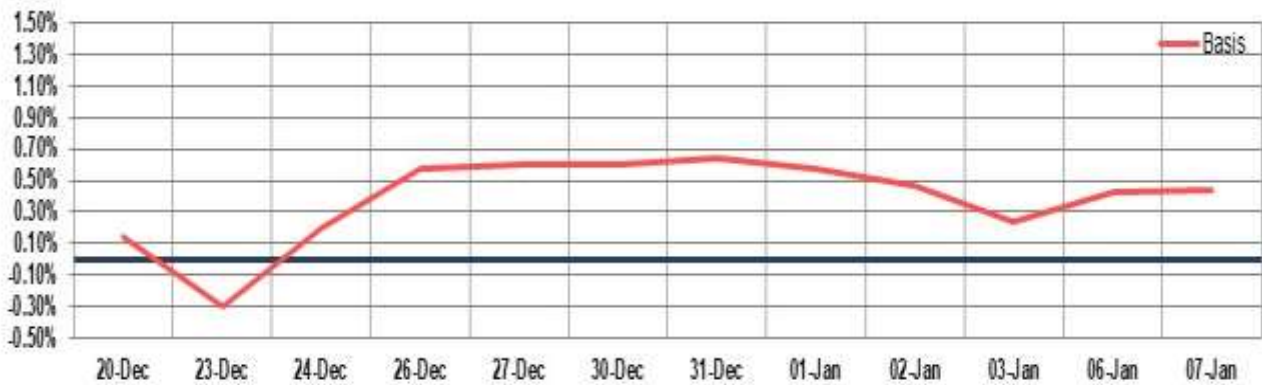
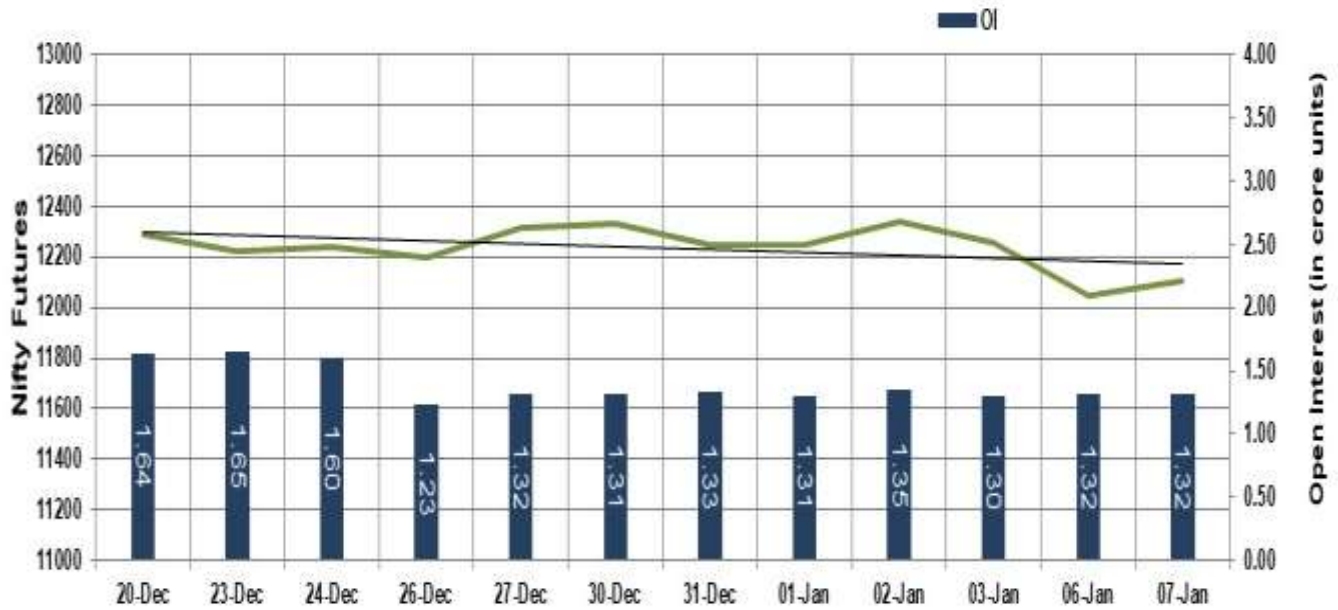
But, indices pared some of gains in noon deals, amid a private report that India's government is likely to cut spending for the current fiscal year by as much as Rs 2 lakh crore (\$27.82 billion) as it faces one of the biggest tax shortfalls in recent year. It added that Asia's third largest economy, which is growing at its slowest pace in over six years because of lack of private investment, could be hurt further if the government cuts spending. Some concerns also came with reports that markets view the rally in Brent oil prices, triggered by geopolitical tensions, as a threat to the improvement in India's FY20 current account deficit and forecasts for a balance of payment surplus.

Market Turnover & FII Derivative Data

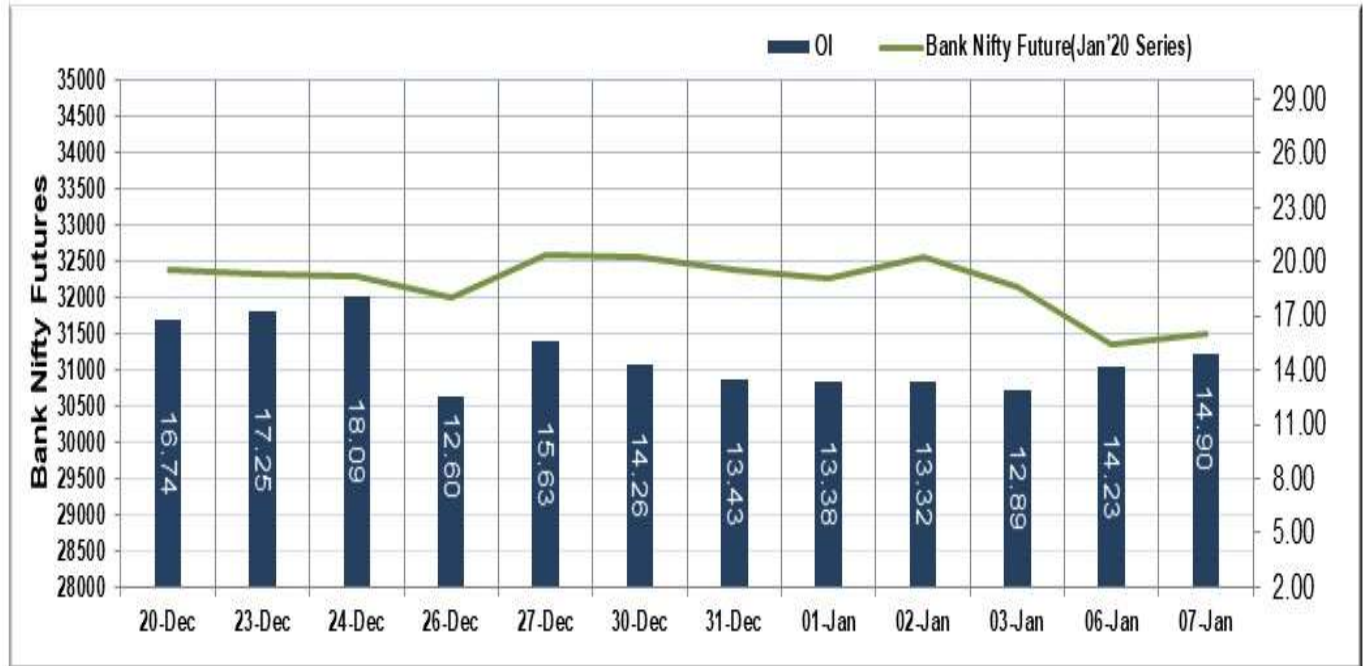
Market TO	Current	Previous	Net%
BSE CASH	2756	2843	(3)
NSE CASH	32664	31100	5
NSE FO	1828329	1296578	41

FII Derivatives	Buy	Sell	Net
Ind. Futures	5490.03	4098.38	1392
Ind. Options	176210	174436	876
Stk. Futures	21653	21305	547
Stk. Options	4327.28	4247.98	79

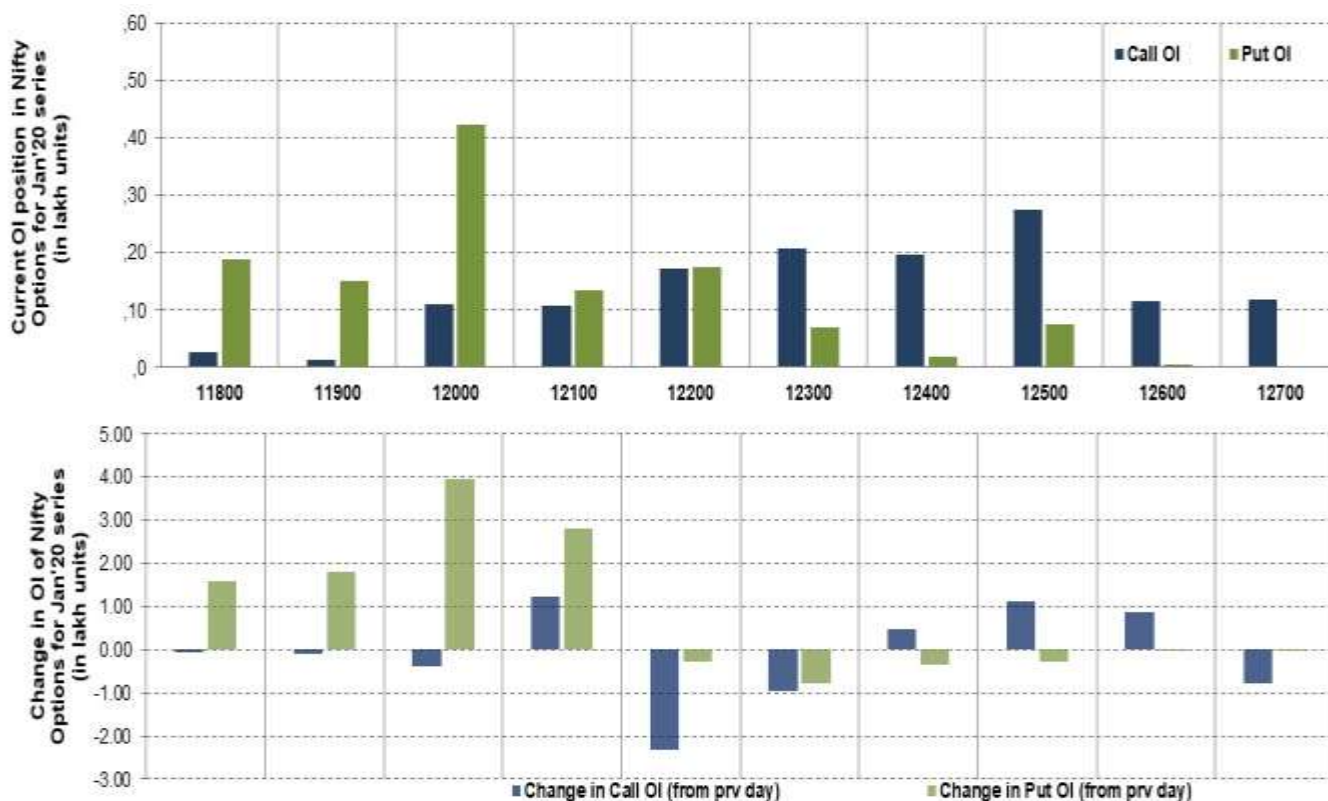
Nifty Futures



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 0.11million in open interest.
- Among Nifty puts, 12,000 SP from the Jan month expiry was the most active put with an addition of 0.40 million open interests.
- The maximum OI outstanding for Calls was at 12,500 SP (2.74mn) and that for Puts was at 12,000 SP (3.23mn)

Nifty Technical & Indices Levels



Nifty Cash prices have settled at 12052.95 up by 0.50 percent from the previous close. On the upper side it has resistance of 12195 and 12220 levels, while lower side it has support of 12000 and 11920 levels. Intraday traders should be cautious and take position accordingly.

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