

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	12025	11885	11955	12000	12070	12115	Neutral	Buy	Buy
Sensex	40818	40330	40574	40720	40964	41110	Neutral	Buy	Buy
Nifty Futures	12065	11930	11998	12044	12112	12158	Neutral	Buy	Buy
Bank Nifty	31374	30689	31032	31242	31584	31794	Neutral	Buy	Buy
CNX IT	15953	15757	15855	15915	16013	16073	Buy	Buy	Neutral
CNX Midcap	17074	16728	16901	16995	17168	17262	Neutral	Buy	Neutral
CNX Small Cap	5883	5781	5832	5860	5911	5939	Buy	Neutral	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	40817.74	-51.73	-0.13
NIFTY	12025.35	-27.60	-0.23
MIDCAP	14873.91	12.00	0.08
SMLCAP	13873.97	22.58	0.16
BSEFMC	11333.12	-4.07	-0.04
AUTO	17823.25	-122.90	-0.68
POWER	1926.51	-10.84	-0.56
REALTY	2266.45	-6.52	-0.29
BSE IT	15694.13	35.84	0.23
BANKEX	35772.82	10.48	0.03
OILGAS	14376.42	-112.15	-0.77
METAL	10278.78	-74.02	-0.71

Currency Futures	Close	Pre. Pts	% Chg
29-Jan-19 USD-INR	71.84	-0.11	-0.15
29-Jan-19 EUR-INR	80.06	-0.44	-0.55
29-Jan-19 GBP-INR	94.32	-0.38	-0.40
29-Jan -19 JPY-INR	66.16	-0.26	-0.40

Advance/ Decline	Adv	Dec	Un Ch.
NSE	724	1109	120
BSE	987	1468	183

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4109	4625	(516)
DII	5162	4414	748.4

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity bourses ended Wednesday's trade on lower note. The start of the day was in deep red, as National Statistical Office in its First Advance Estimates of National Income, 2019-20, stated that India's GDP growth is expected to fall to an 11-year low of 5% in the current fiscal year, as compared to the growth rate of 6.8% in 2018-19, mainly due to poor showing by manufacturing and construction sectors. Losses got intensified in noon deals, amid a report that company boards are operating under increased 'political and regulatory' pressure to improve their governance standards, and the resultant risk averseness is a prime reason for the growth slowdown.

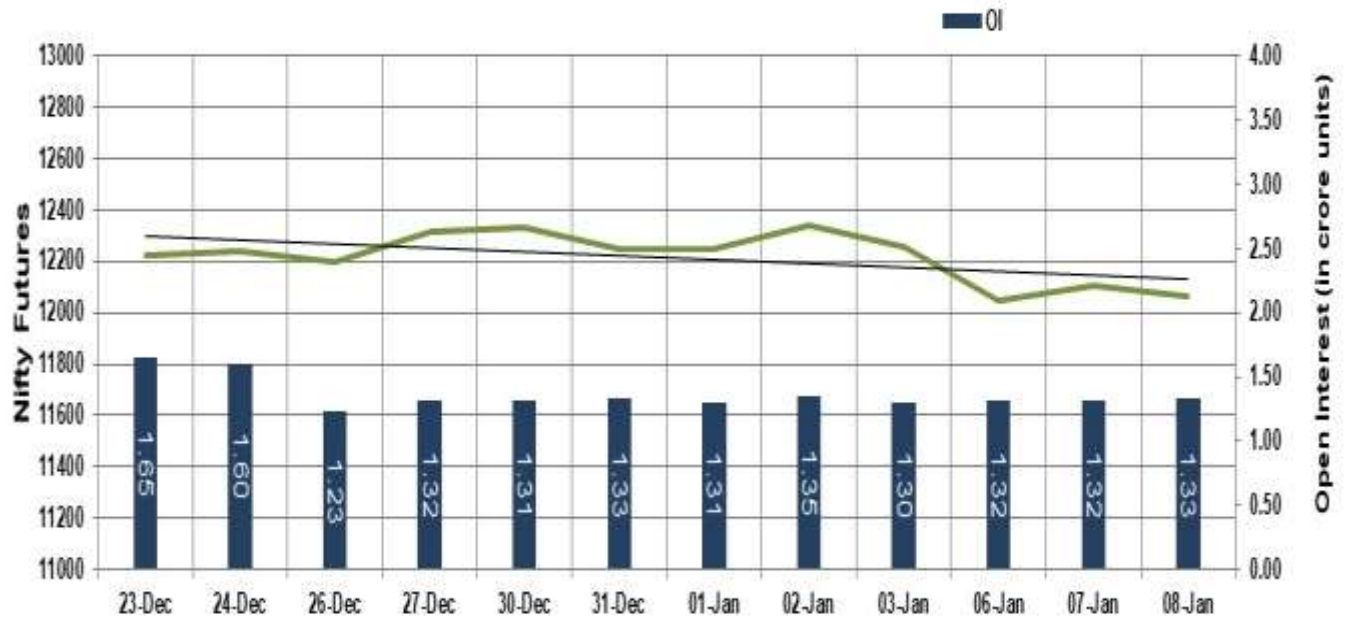
However, in the last leg of the trading session, key benchmarks managed to stage recovery to settle the day marginally lower, taking support with Finance minister Nirmala Sitharaman's statement that the government is taking various steps to simplify the taxation system and eliminate harassment of honest taxpayers. Market participants took a note of Union Minister of Commerce and Industry Piyush Goyal's statement that the Micro, Small and Medium Enterprises (MSME) sector has better adaptability to cater to the export market due to its smaller size and can adapt to market change sooner.

Market Turnover & FII Derivative Data

Market TO	Current	Previous	Net%
BSE CASH	3824	2756	39
NSE CASH	32558	32664	(0)
NSE FO	1785939	1828329	(2)

FII Derivatives	Buy	Sell	Net
Ind. Futures	3652.26	4866.63	(1214)
Ind. Options	176210	174436	(1612)
Stk. Futures	21653	21305	548
Stk. Options	4335.71	4307.85	28

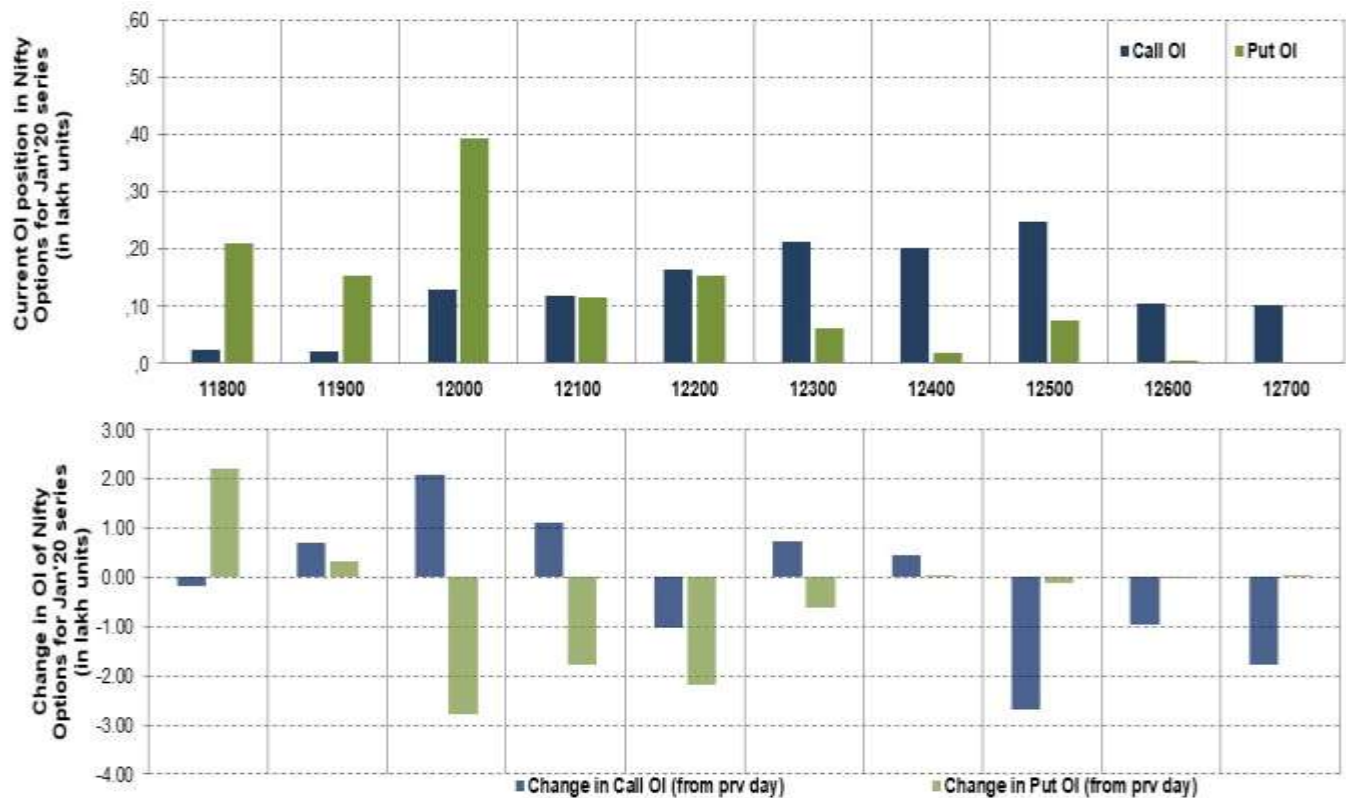
Nifty Futures



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 0.30million in open interest.
- Among Nifty puts, 12,000 SP from the Jan month expiry was the most active put with a reduction of 0.30 million open interests.
- The maximum OI outstanding for Calls was at 12,500 SP (2.50mn) and that for Puts was at 12,000 SP (4.00mn)

Nifty Technical & Indices Levels



Nifty Cash prices have settled at 12025.35 down by 0.23 percent from the previous close. On the upper side it has resistance of 12110 and 12190 levels, while lower side it has support of 11980 and 11920 levels. Intraday traders should be cautious and take position accordingly.

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