

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	12216	12099	12158	12191	12249	12282	Buy	Buy	Buy
Sensex	41452	41064	41258	41370	41564	41676	Buy	Buy	Buy
Nifty Futures	12271	12128	12200	12240	12311	12351	Buy	Buy	Buy
Bank Nifty	32092	31472	31782	31977	32288	32483	Buy	Buy	Buy
CNX IT	15953	15783	15868	15943	16028	16103	Buy	Buy	Neutral
CNX Midcap	17074	17096	17085	17217	17207	17339	Buy	Buy	Neutral
CNX Small Cap	5883	5894	5888	5949	5943	6004	Buy	Neutral	Neutral

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	41452.35	634.61	1.55
NIFTY	12215.90	190.55	1.58
MIDCAP	15097.79	223.88	1.51
SMLCAP	14089.12	215.15	1.55
BSEFMC	11418.59	85.47	0.75
AUTO	18293.52	470.27	2.64
POWER	1944.78	18.27	0.95
REALTY	2330.50	64.05	2.83
BSE IT	15676.30	-17.83	-0.11
BANKEX	36591.28	818.46	2.29
OILGAS	14590.32	213.90	1.49
METAL	10424.88	146.10	1.42

Currency Futures	Close	Pre. Pts	% Chg
29-Jan-19 USD-INR	71.34	-0.52	-0.72
29-Jan-19 EUR-INR	79.35	-0.70	-0.55
29-Jan-19 GBP-INR	93.02	-1.30	-1.37
29-Jan -19 JPY-INR	65.25	-0.92	-1.39

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

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4716	5148	(431)
DII	5020	4601	419

\*NOTE: - FII AND DII data figure is provisional

## Market Commentary

Indian equity markets came back in strong rally mood on Thursday, with Sensex & Nifty ending higher by around 1.55% each. The start of the day was on strong note, aided with industry body FICCI's statement that the government should infuse capital in the economy without worrying about the fiscal deficit target as the GDP growth is estimated to slip to 11-year low of 5% during 2019-20. Adding some relief, SBI Chairman Rajnish Kumar said that banking sector is going to see good recoveries from non-performing assets in the third & fourth quarters of current fiscal, helped by resolution of some large stressed accounts.

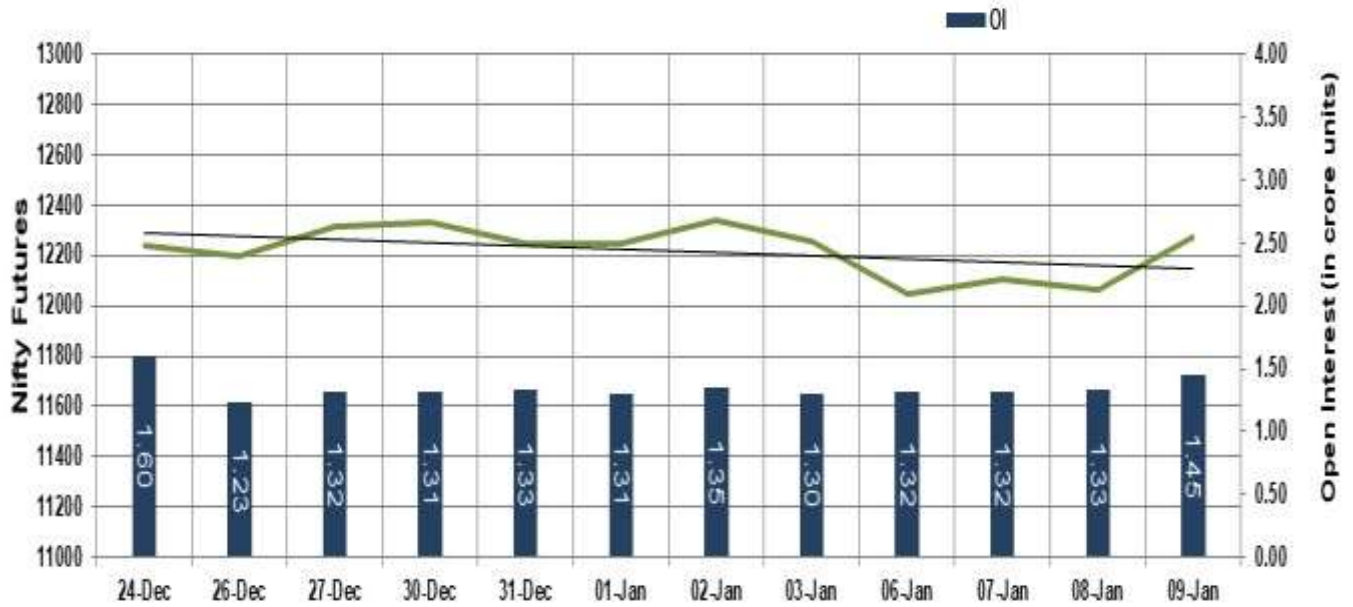
Key bourses maintained their gaining momentum in the second half of the trading session, on the back of firm cues from the global markets. Investors were seen taking a note of credit rating agency, India Ratings and Research's (Ind-Ra) report that India will have to raise its labour productivity growth to 6.3 per cent to achieve 8 per cent GDP growth. The labour productivity growth in FY19 was 5.2 per cent. The street paid no heed towards the World Bank's latest report stating that growth in India is projected to decelerate to 5% in financial year (FY) 2019/20, which ends March 31, amid enduring financial sector issues.

## Market Turnover & FII Derivative Data

Market TO	Current	Previous	Net%
BSE CASH	3213	3824	(16)
NSE CASH	35565	32558	9
NSE FO	3289897	1785939	84

FII Derivatives	Buy	Sell	Net
Ind. Futures	5857.79	4413.26	1445
Ind. Options	176210	174436	5937
Stk. Futures	21653	21305	189
Stk. Options	4609.03	4401.29	208

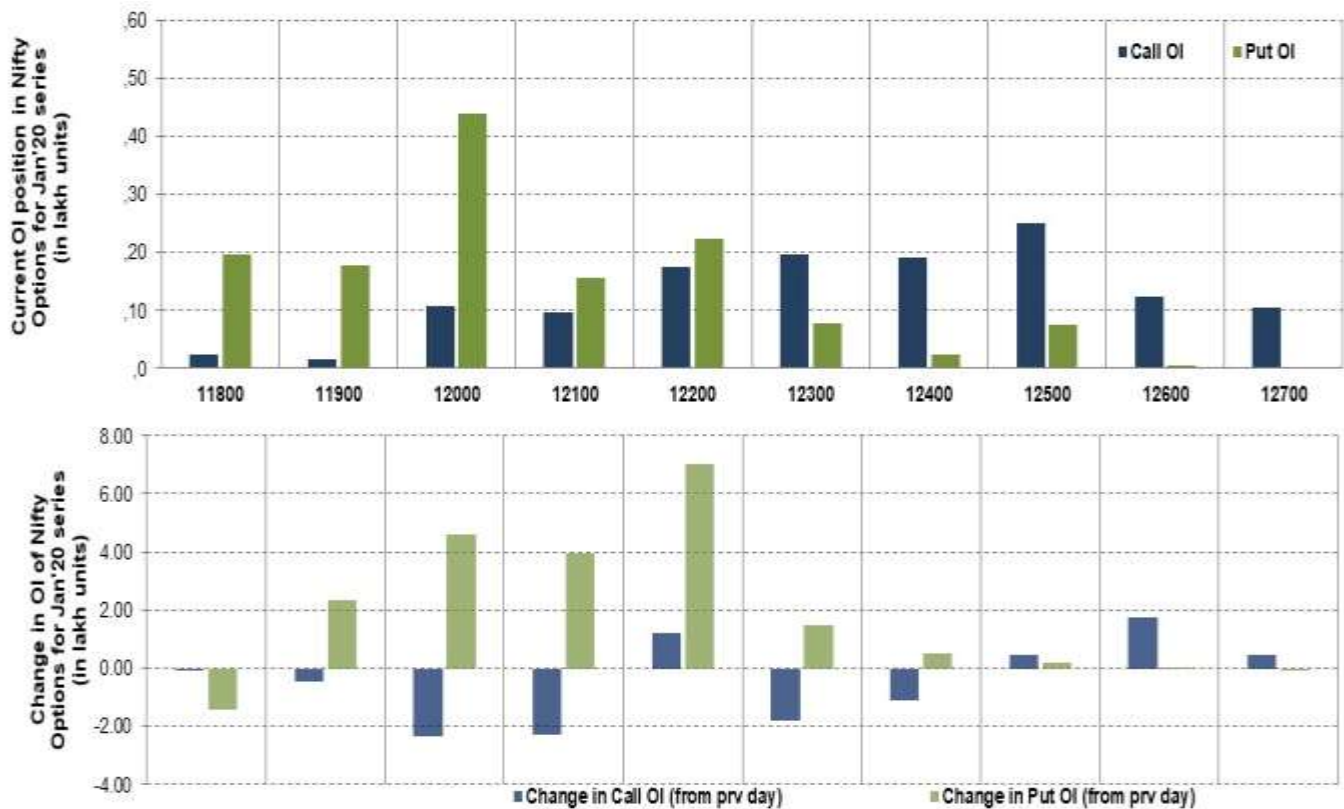
# Nifty Futures



## 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 0.05 million in open interest.
- Among Nifty puts, 12,000 SP from the Jan month expiry was the most active put with an addition of 0.50 million open interests.
- The maximum OI outstanding for Calls was at 12,500 SP (2.52mn) and that for Puts was at 12,000 SP (4.41mn)

## Nifty Technical & Indices Levels



Nifty Cash prices have settled at 12215.90 up by 1.58 percent from the previous close. On the upper side it has resistance of 12290 and 12350 levels, while lower side it has support of 12190 and 12120 levels. Intraday traders should be cautious and take position accordingly.



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