

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	12330	12266	12298	12318	12350	12370	Buy	Buy	Buy
Sensex	41860	41648	41754	41827	41933	42006	Buy	Buy	Buy
Nifty Futures	12362	12305	12333	12352	12380	12398	Buy	Buy	Buy
Bank Nifty	32178	31943	32060	32191	32309	32440	Buy	Buy	Buy
CNX IT	16226	15993	16109	16192	16309	16392	Buy	Buy	Neutral
CNX Midcap	17528	17421	17474	17509	17562	17597	Buy	Buy	Neutral
CNX Small Cap	6115	6064	6090	6104	6129	6143	Buy	Neutral	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	41859.69	259.97	0.62
NIFTY	12329.55	72.75	0.59
MIDCAP	15290.11	131.19	0.87
SMLCAP	14282.09	134.45	0.95
BSEFMC	11652.59	138.88	1.21
AUTO	18460.60	18.81	0.10
POWER	1972.87	20.33	1.04
REALTY	2424.13	50.34	2.12
BSE IT	16052.12	291.67	1.85
BANKEX	36680.92	82.45	0.23
OILGAS	14719.46	98.74	0.68
METAL	10669.09	119.01	1.13

Currency Futures	Close	Pre. Pts	% Chg
29-Jan-19 USD-INR	70.97	-0.06	-0.09
29-Jan-19 EUR-INR	79.01	0.13	0.16
29-Jan-19 GBP-INR	92.21	-0.64	-0.69
29-Jan -19 JPY-INR	64.67	-0.20	-0.32

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1202	661	119
BSE	1553	974	184

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4884	4816	68
DII	4593	4546	47

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity bourses touched new record closing highs on Monday, with Sensex and Nifty gaining around 0.60% each. After a strong opening, indices remained bullish, as India's factory output growth, measured by the Index of Industrial Production, grew 1.8% in November 2019, mainly on account of improvement in the manufacturing sector. Investors remained in optimistic mood, as the Union minister for micro, small and medium enterprises (MSMEs) Nitin Gadkari said that the Centre is formulating a scheme to encourage import substitute products in the manufacturing sector in order to save foreign exchange.

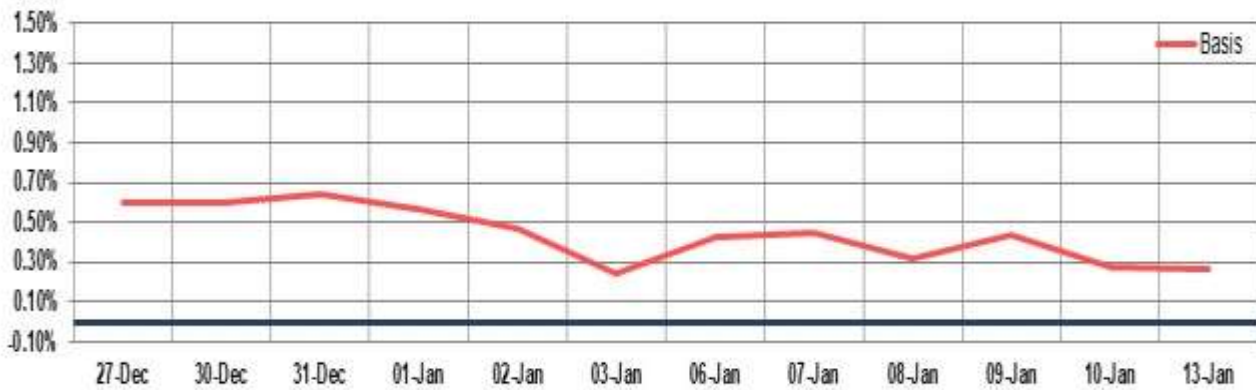
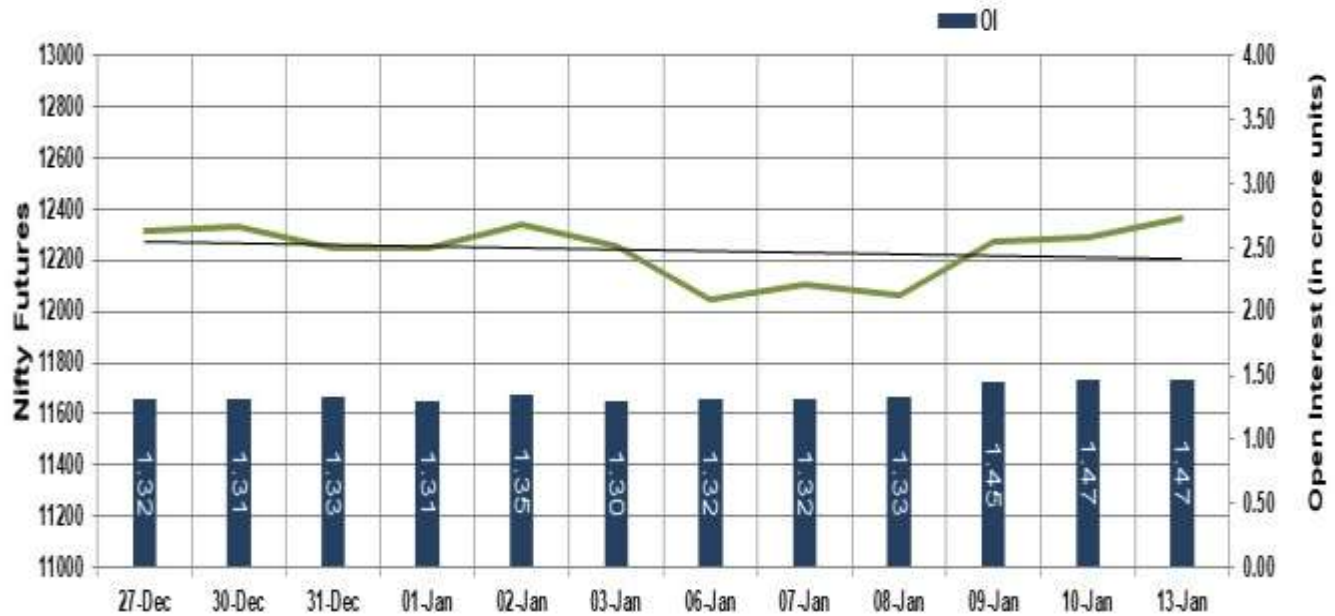
Firm trade persisted over the Dalal Street throughout the trading session, on account of positive cues from the global markets. Market participants got comfort, amid a report stating that the country's foreign exchange reserves touched a record high of \$461.157 billion, after it surged by \$3.689 billion in the week to January 3. However, upside remained capped, after the SBI research report stated that the economic slowdown has adversely impacted employment generation in the country as nearly 16 lakh fewer jobs are projected to be created in FY20 compared to 89.7 lakh fresh jobs in FY19.

Market Turnover & FII Derivative Data

Market TO	Current	Previous	Net%
BSE CASH	3100	3088	0
NSE CASH	32247	35757	(10)
NSE FO	874840	1043298	(16)

FII Derivatives	Buy	Sell	Net
Ind. Futures	1995.23	1787.17	208
Ind. Options	176210	174436	298
Stk. Futures	21653	21305	(94)
Stk. Options	3945.38	4033.55	(88)

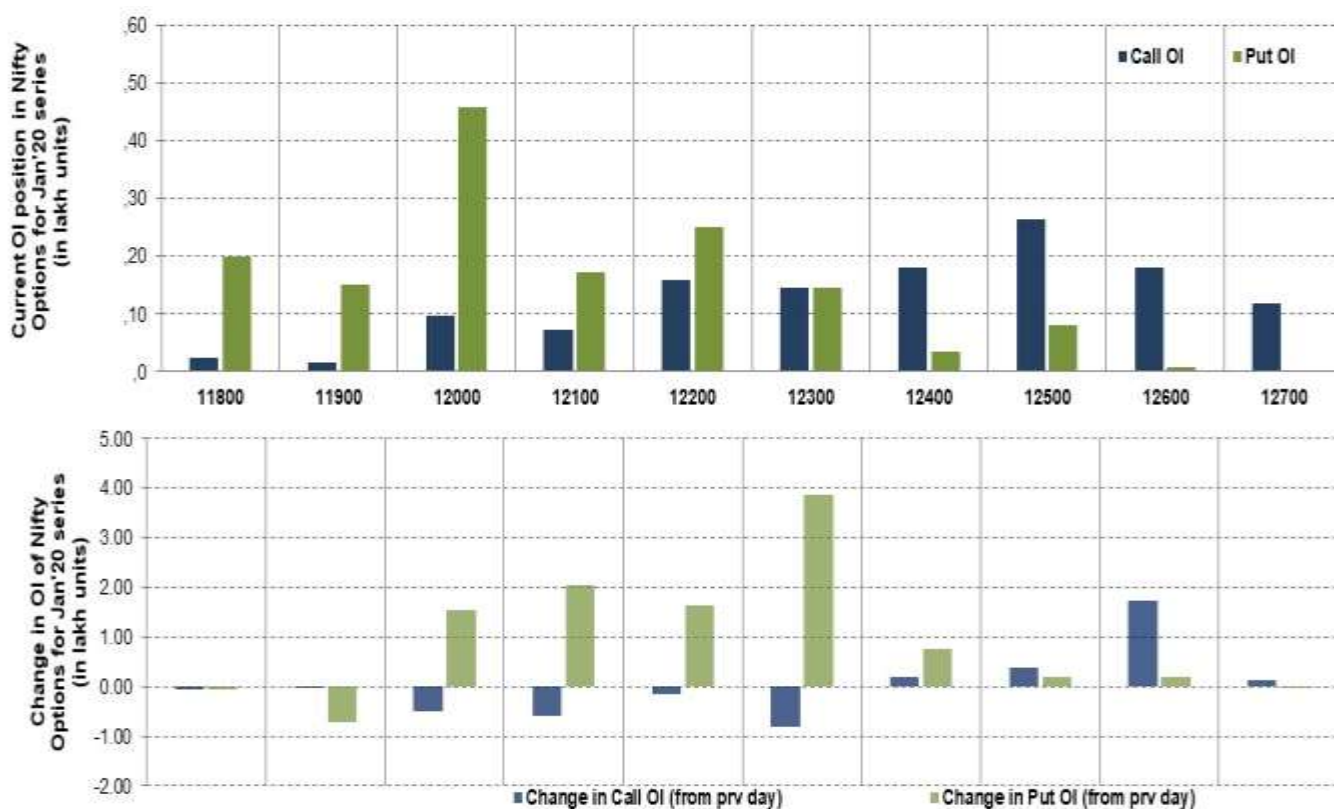
Nifty Futures



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 0.04million in open interest.
- Among Nifty puts, 12,000 SP from the Jan month expiry was the most active put with an addition of 0.15 million open interests.
- The maximum OI outstanding for Calls was at 12,500 SP (2.65mn) and that for Puts was at 12,000 SP (4.60mn)

Nifty Technical & Indices Levels



Nifty Cash prices have settled at 12329.55 up by 0.59 percent from the previous close. On the upper side it has resistance of 12390 and 12450 levels, while lower side it has support of 12270 and 12230 levels. Intraday traders should be cautious and take position accordingly.

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