

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	12362	12283	12323	12348	12388	12414	Buy	Buy	Buy
Sensex	41953	41683	41818	41906	42041	42129	Buy	Buy	Buy
Nifty Futures	12397	12299	12348	12380	12429	12462	Buy	Buy	Buy
Bank Nifty	32072	31879	31975	32086	32182	32293	Buy	Buy	Buy
CNX IT	16362	16166	16264	16325	16423	16484	Buy	Buy	Neutral
CNX Midcap	17652	17485	17568	17616	17699	17746	Buy	Buy	Neutral
CNX Small Cap	6165	6107	6136	6153	6182	6199	Buy	Neutral	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	41952.63	92.94	0.22
NIFTY	12468.5	32.1	0.26
MIDCAP	15405.13	115.02	0.75
SMLCAP	14383.71	101.62	0.71
BSEFMC	11823.14	170.55	1.46
AUTO	18591.39	130.79	0.71
POWER	1985.98	13.11	0.66
REALTY	2421.29	-2.84	-0.12
BSE IT	16167.44	115.32	0.72
BANKEX	36538.86	-142.1	-0.39
OILGAS	14750.2	30.79	0.21
METAL	10769.8	100.7	0.94

Currency Futures	Close	Pre. Pts	% Chg
29-Jan-19 USD-INR	70.96	0.01	0.01
29-Jan-19 EUR-INR	79.06	0.05	0.07
29-Jan-19 GBP-INR	92.21	0.04	0.04
29-Jan -19 JPY-INR	64.60	-0.04	-0.07

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1067	751	127
BSE	1445	1055	159

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4881	5087	(206)
DII	3934	4577	(642)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity bourses hit yet another record closing highs on Tuesday, with Sensex and Nifty gaining over 0.20% each. The start of the day was sluggish, as India's retail inflation based on Consumer Price Index (CPI) jumped to an over five-year high of 7.35% in December 2019. The CPI was 2.11% in December 2018 and 5.54% in November 2019. Traders remained pessimistic, amid reports that the deepening slowdown has its impact on the deal market in 2019 with mergers and acquisitions (M&As) plummeting over 34 per cent to \$67.1 billion but still making it the second best, on the back of the \$6-billion ArcelorMittal takeover of Essar Steel.

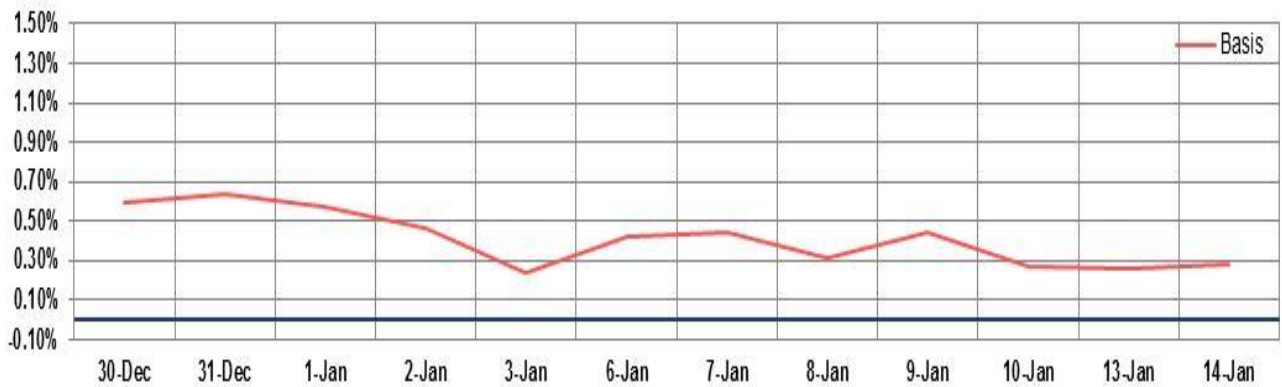
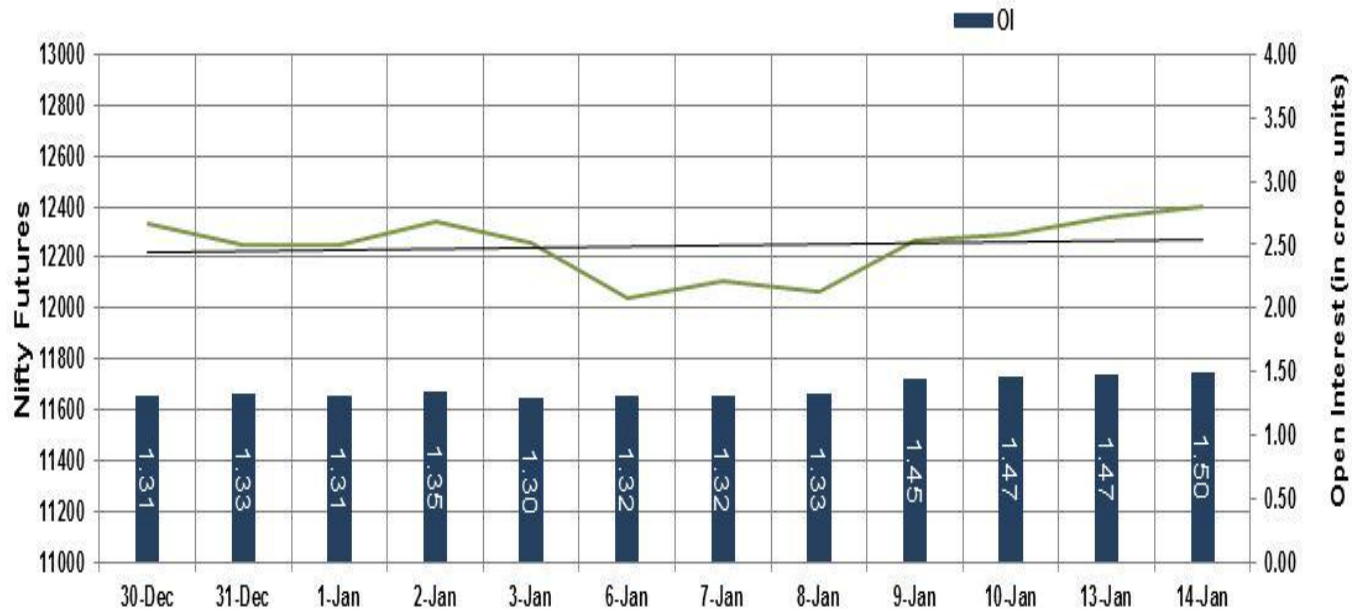
Volatility persisted over the street for the most part of the session, after India's Wholesale price index inflation also worsened to 2.59 percent in the month of December 2019 as against 0.58 percent for the previous month and 3.46 percent during the corresponding month of the previous year. However, in the last leg of the trade, bourses staged sharp recovery to end higher, as the Reserve Bank of India remained a net purchaser of the US dollar in November, buying \$6.928 billion from the spot market on a net basis. The RBI had bought \$7.458 billion of the greenback and sold \$530 million in the spot market in the reporting month.

Market Turnover & FII Derivative Data

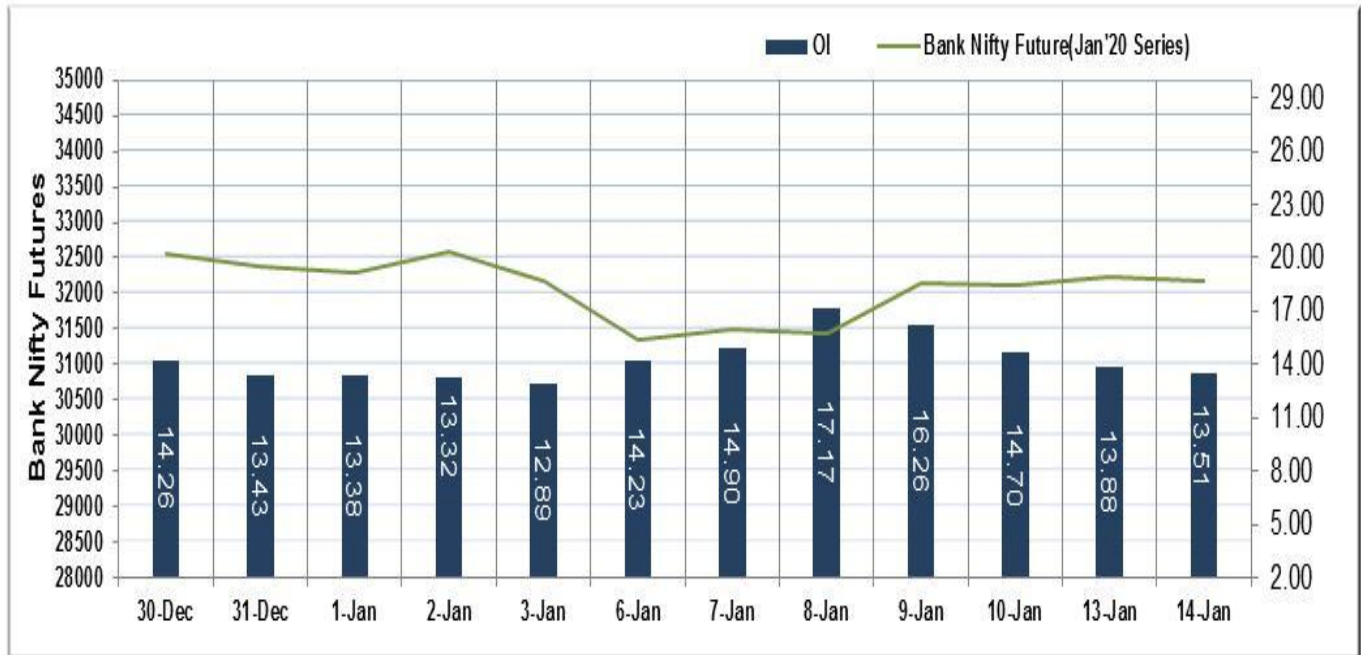
Market TO	Current	Previous	Net%
BSE CASH	2912	3100	(6)
NSE CASH	35268	32247	9
NSE FO	1044469	874840	19

FII Derivatives	Buy	Sell	Net
Ind. Futures	2506.33	2579.48	(73)
Ind. Options	176210	174436	1547
Stk. Futures	21653	21305	322
Stk. Options	4208.97	4271.43	(62)

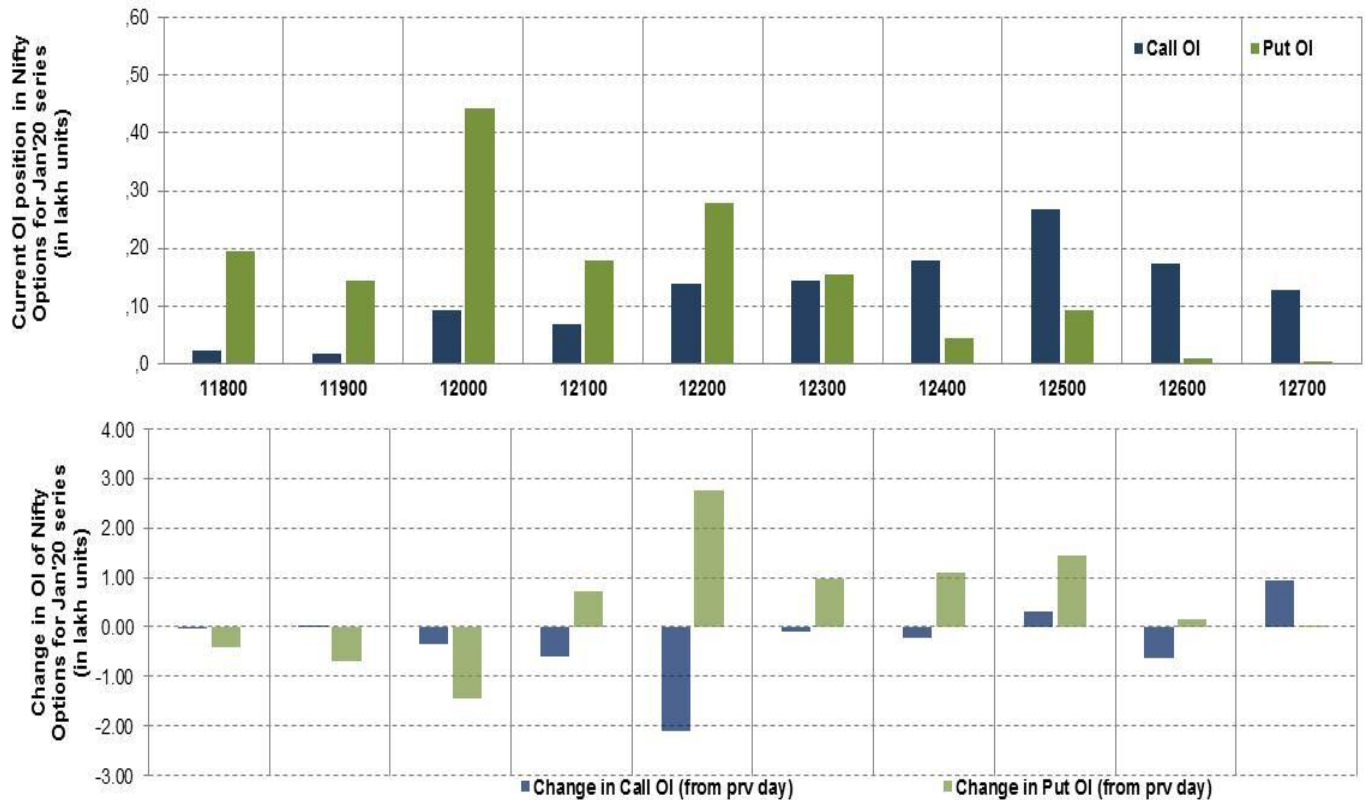
Nifty Futures



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 0.03million in open interest.
- Among Nifty puts, 12,000 SP from the Jan month expiry was the most active put with a reduction of 0.14 million open interests.
- The maximum OI outstanding for Calls was at 12,500 SP (2.68mn) and that for Puts was at 12,000 SP (4.44mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 14/01/20
Avg Avg



Nifty Cash prices have settled at 12362.3 up by 0.27 percent from the previous close. On the upper side it has resistance of 12400 and 12450 levels, while lower side it has support of 12300 and 12250 levels. Intraday traders should be cautious and take position accordingly.

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