

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	12356	12280	12318	12353	12391	12427	Buy	Buy	Buy
Sensex	41933	41688	41810	41935	42057	42182	Buy	Buy	Buy
Nifty Futures	12370	12303	12337	12373	12407	12443	Buy	Buy	Buy
Bank Nifty	31854	31549	31701	31845	31998	32142	Neutral	Buy	Buy
CNX IT	16382	16214	16298	16361	16445	16508	Buy	Buy	Neutral
CNX Midcap	17985	17847	17916	17958	18027	18069	Buy	Buy	Neutral
CNX Small Cap	6271	6231	6251	6267	6287	6304	Buy	Neutral	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	41932.56	59.83	0.14
NIFTY	12355.50	12.20	0.10
MIDCAP	15625.23	119.00	0.77
SMLCAP	14647.54	113.68	0.78
BSEFMC	11909.50	54.51	0.46
AUTO	18832.48	45.50	0.24
POWER	1991.94	1.15	0.06
REALTY	2478.31	23.83	0.97
BSE IT	16145.29	2.13	0.01
BANKEX	36320.03	36.94	0.10
OILGAS	14708.06	-67.99	-0.46
METAL	10698.11	-150.46	-1.39

Currency Futures	Close	Pre. Pts	% Chg
29-Jan-19 USD-INR	70.99	0.07	0.10
29-Jan-19 EUR-INR	79.27	0.14	0.18
29-Jan-19 GBP-INR	92.74	0.37	0.40
29-Jan -19 JPY-INR	64.62	0.01	0.01

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1077	745	119
BSE	1468	1080	188

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4758	5154	(395)
DII	3686	3871	(185)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity bourses ended flat despite hitting fresh record highs on Thursday's trading session. The start of the day was firm, aided with NITI Aayog vice chairman Rajiv Kumar's statement that the government is likely to take more measures to deal with the problem of financial sector. But, in noon deals, key indices turned negative, as India's merchandise exports fell for the fifth straight month. The commerce and industry ministry data showed that exports contracted by 1.8% in December 2019 to \$27.36 billion, as processed petroleum exports saw lower receipts and broad-based decline continued to plague all major foreign exchange earning sectors.

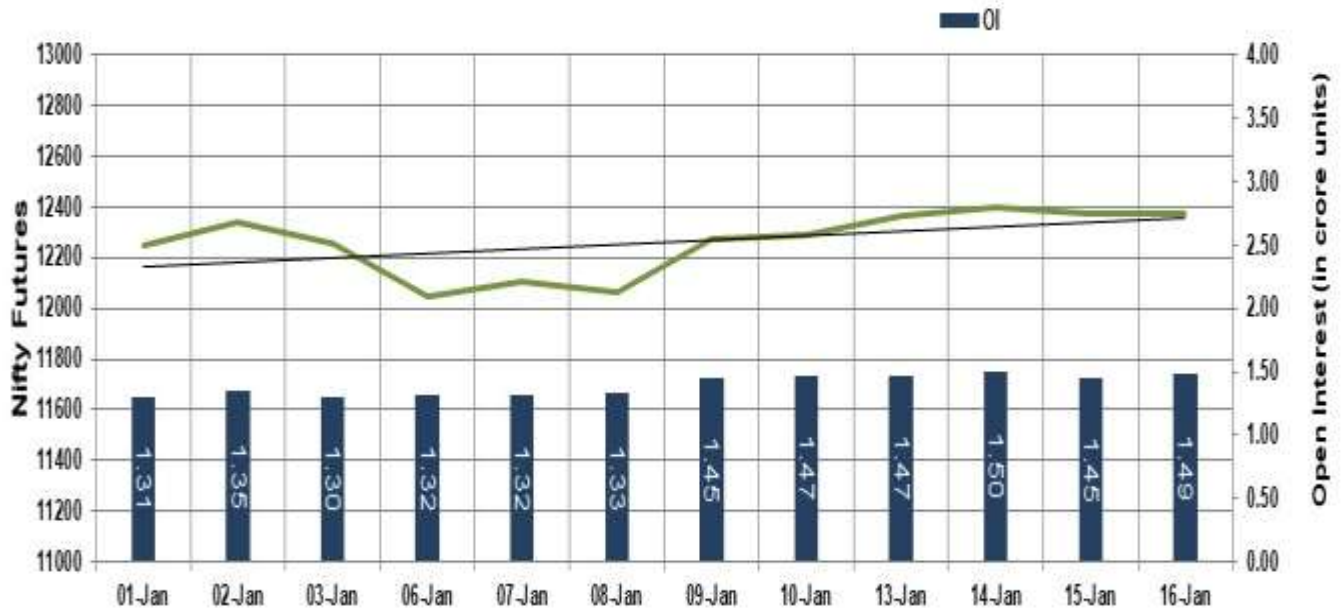
Despite some volatility, markets managed to come back in green in second half of the session, after the RBI introduced new rules, in a bid to improve user convenience & increase the security of card transactions. The RBI asked the issuers to provide a facility to switch on / off and set / modify transaction limits (within the overall card limit, if any, set by the issuer) for all types of transactions - domestic & international, at PoS / ATMs / online transactions / contactless transactions, etc. Some support also came with a report that the MSME Export Promotion Council is holding the first three-day summit for aspiring entrepreneurs in the North East from Friday to pave the way for development of entrepreneurship & businesses by women & youths of the region.

Market Turnover & FII Derivative Data

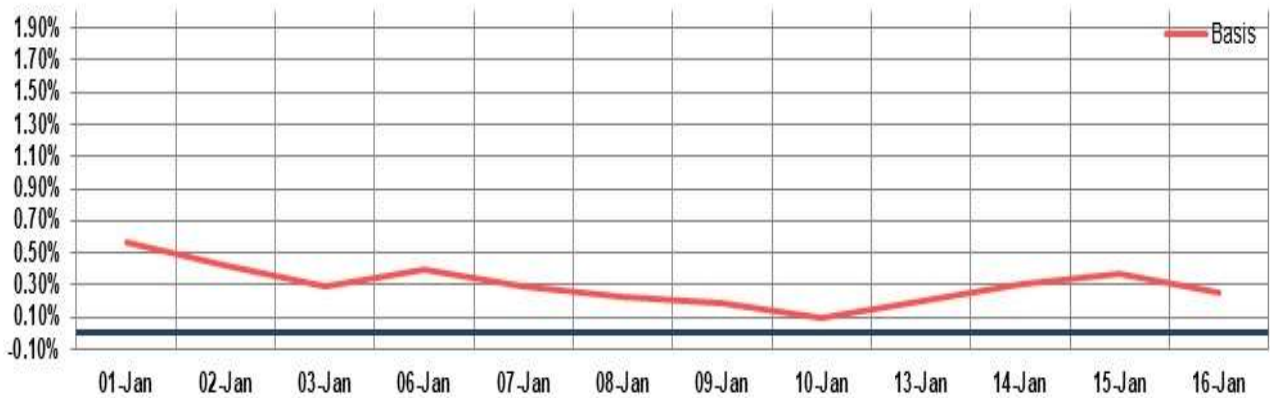
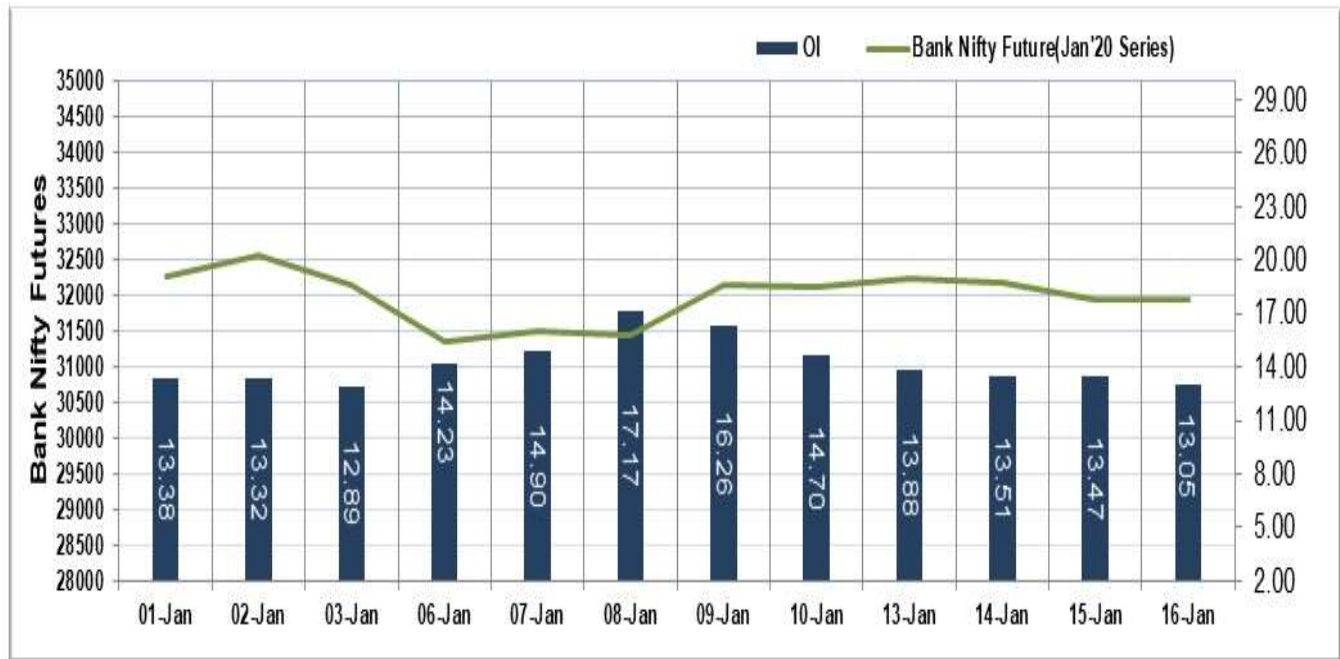
Market TO	Current	Previous	Net%
BSE CASH	2611	3714	(30)
NSE CASH	34228	36094	(5)
NSE FO	3227321	1381029	134

FII Derivatives	Buy	Sell	Net
Ind. Futures	2270.02	2856.09	(586)
Ind. Options	176210	174436	636
Stk. Futures	21653	21305	(216)
Stk. Options	4440.37	4542.10	(102)

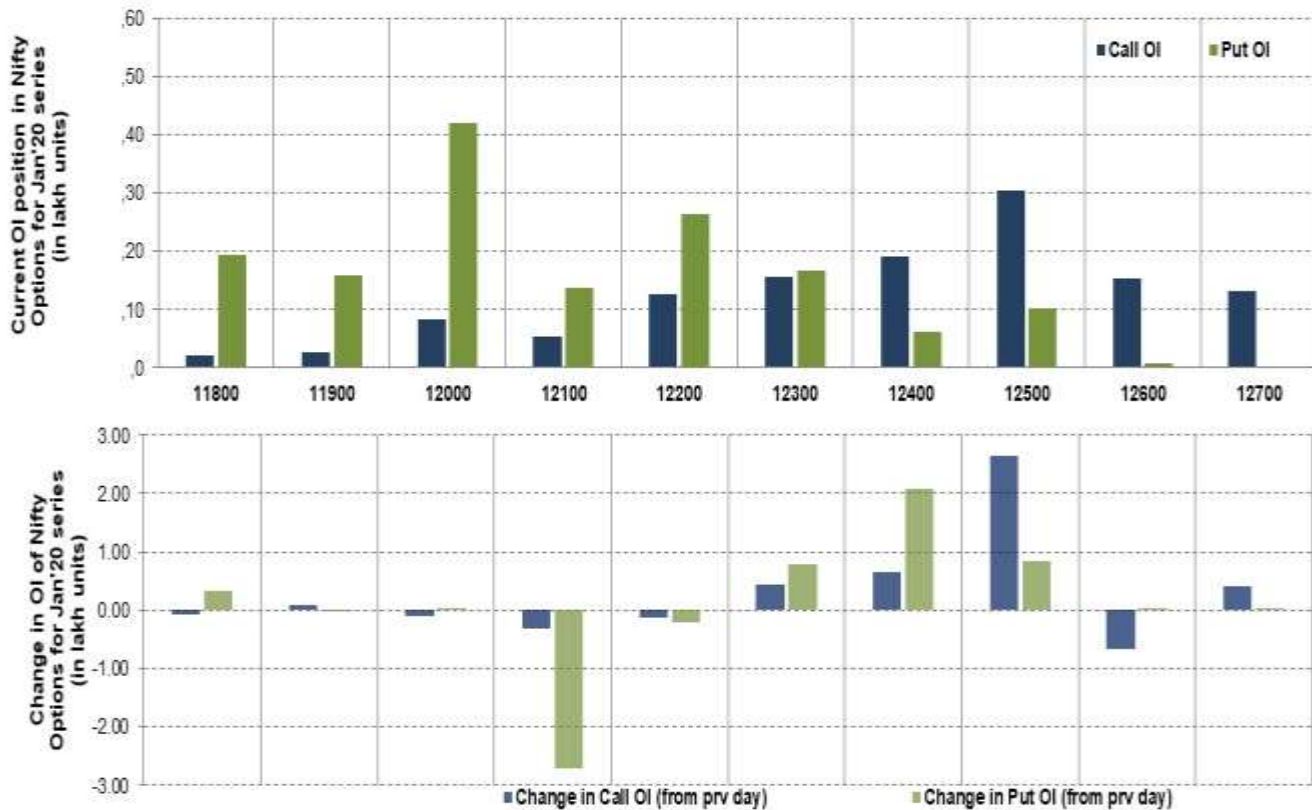
Nifty Futures



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 0.30million in open interest.
- Among Nifty puts, 12,000 SP from the Jan month expiry was the most active put with an addition of 0.00 million open interests.
- The maximum OI outstanding for Calls was at 12,500 SP (3.04mn) and that for Puts was at 12,000 SP (4.21mn)

Nifty Technical & Indices Levels



Nifty Cash prices have settled at 12355.50 up by 0.10 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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