

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	12170	12120	12145	12187	12213	12255	Neutral	Buy	Buy
Sensex	41324	41145	41235	41384	41473	41622	Neutral	Buy	Buy
Nifty Futures	12200	12146	12173	12208	12236	12271	Neutral	Buy	Buy
Bank Nifty	30948	30680	30814	30992	31126	31305	Sell	Neutral	Buy
CNX IT	16175	16089	16132	16177	16220	16265	Neutral	Buy	Neutral
CNX Midcap	17952	17821	17886	17956	18022	18091	Buy	Buy	Neutral
CNX Small Cap	6248	6195	6222	6247	6274	6299	Buy	Buy	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	41323.81	-205.10	-0.49
NIFTY	12287.25	-54.70	-0.45
MIDCAP	15586.67	-32.19	-0.21
SMLCAP	14651.76	0.59	0.00
BSEFMC	11830.26	-103.12	-0.86
AUTO	18507.63	-232.30	-1.24
POWER	1980.73	-29.46	-1.47
REALTY	2460.25	-35.99	-1.44
BSE IT	15925.11	-52.28	-0.33
BANKEK	35301.66	-139.05	-0.39
OILGAS	14553.58	-3.58	-0.02
METAL	10381.53	-138.57	-1.32

Currency Futures	Close	Pre. Pts	% Chg
29-Jan-19 USD-INR	71.26	0.08	0.11
29-Jan-19 EUR-INR	79.19	0.21	0.27
29-Jan-19 GBP-INR	93.05	0.53	0.58
29-Jan -19 JPY-INR	64.76	0.13	0.20

Advance/ Decline	Adv	Dec	Un Ch.
NSE	781	1049	110
BSE	1078	1434	162

FII/DII Capital Mkt*	Buy	Sell	Net
FII	6096	6146	(50)
DII	3255	3563	(308)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Bears held their grip over Dalal Street on Tuesday, with Sensex & Nifty losing over 200 & 50 points, respectively. Markets made a sluggish start of the day, as the International Monetary Fund slashed India's growth estimate to 4.8% for 2019. Though, it expects growth to be 5.8% in 2020 & rise to 6.5% in 2021. The street remained worried with a survey report stating that a record level of pessimism has crept into the CEOs across the world regarding the worldwide economic growth. For the first time, more than half of the CEOs surveyed by global consultancy PwC said they believe the rate of global GDP growth will decline.

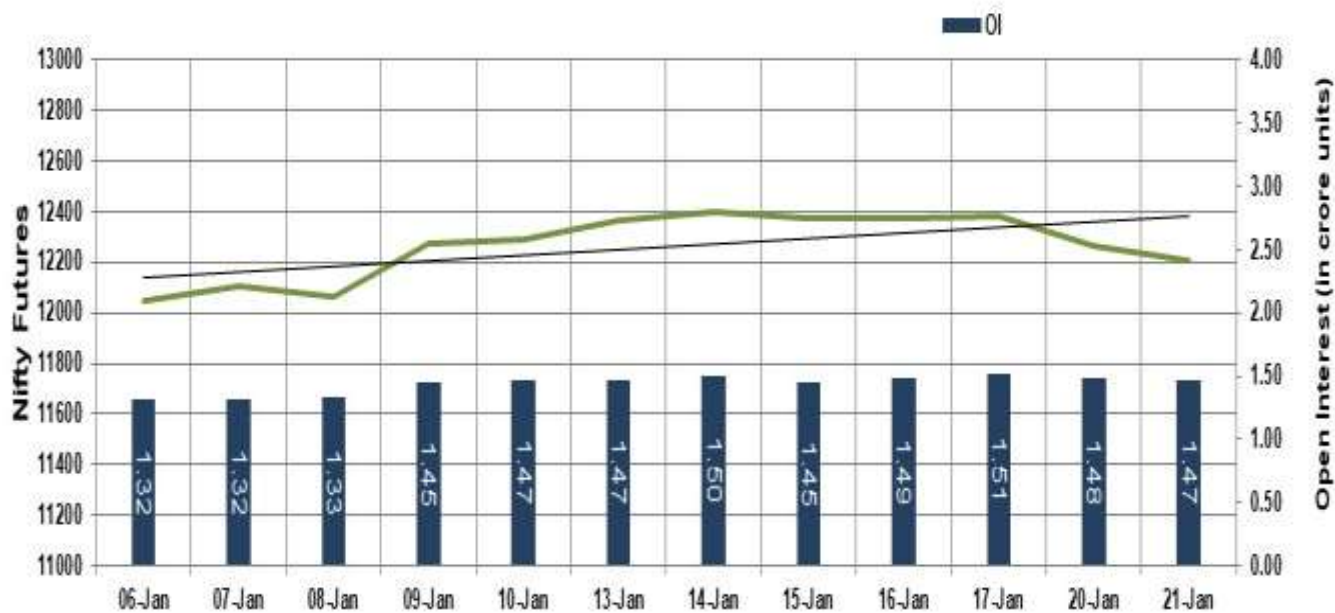
Weakness persisted in the markets during the whole day, on the back of weak global markets. Traders remained pessimistic, even after the retirement fund body, Employees' Provident Fund Organisation (EPFO) in its latest 'Provisional Estimate of Net Payroll' data report showed that India created 1162863 new jobs in the month of November 2019 as against revised figure of 647764 in October 2019. The street overlooked a UN report showing that India was among the top 10 recipients of Foreign Direct Investment in 2019, attracting \$49 billion in inflows, a 16% increase from the previous year, driving the FDI growth in South Asia.

Market Turnover & FII Derivative Data

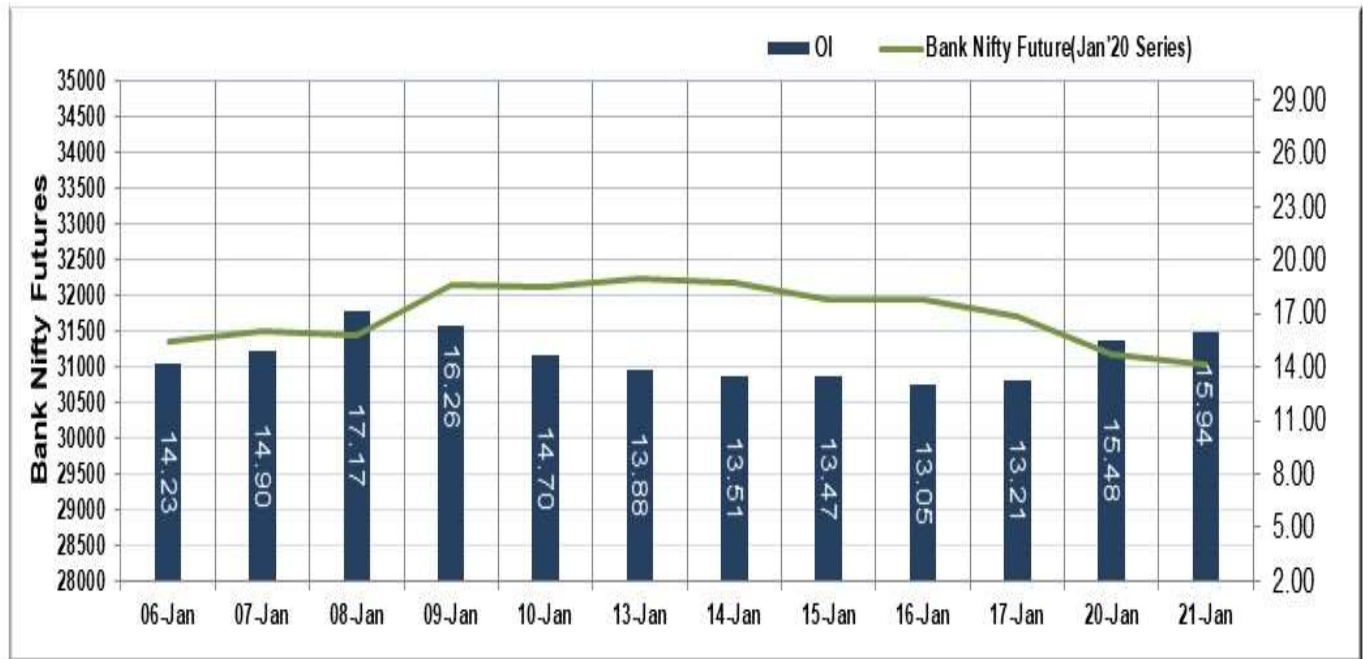
Market TO	Current	Previous	Net%
BSE CASH	1937	1691	15
NSE CASH	34585	36309	(5)
NSE FO	1282524	1281508	0

FII Derivatives	Buy	Sell	Net
Ind. Futures	3286.79	3838.67	(552)
Ind. Options	176210	174436	(1592)
Stk. Futures	21653	21305	(1018)
Stk. Options	6027.04	6039.02	(12)

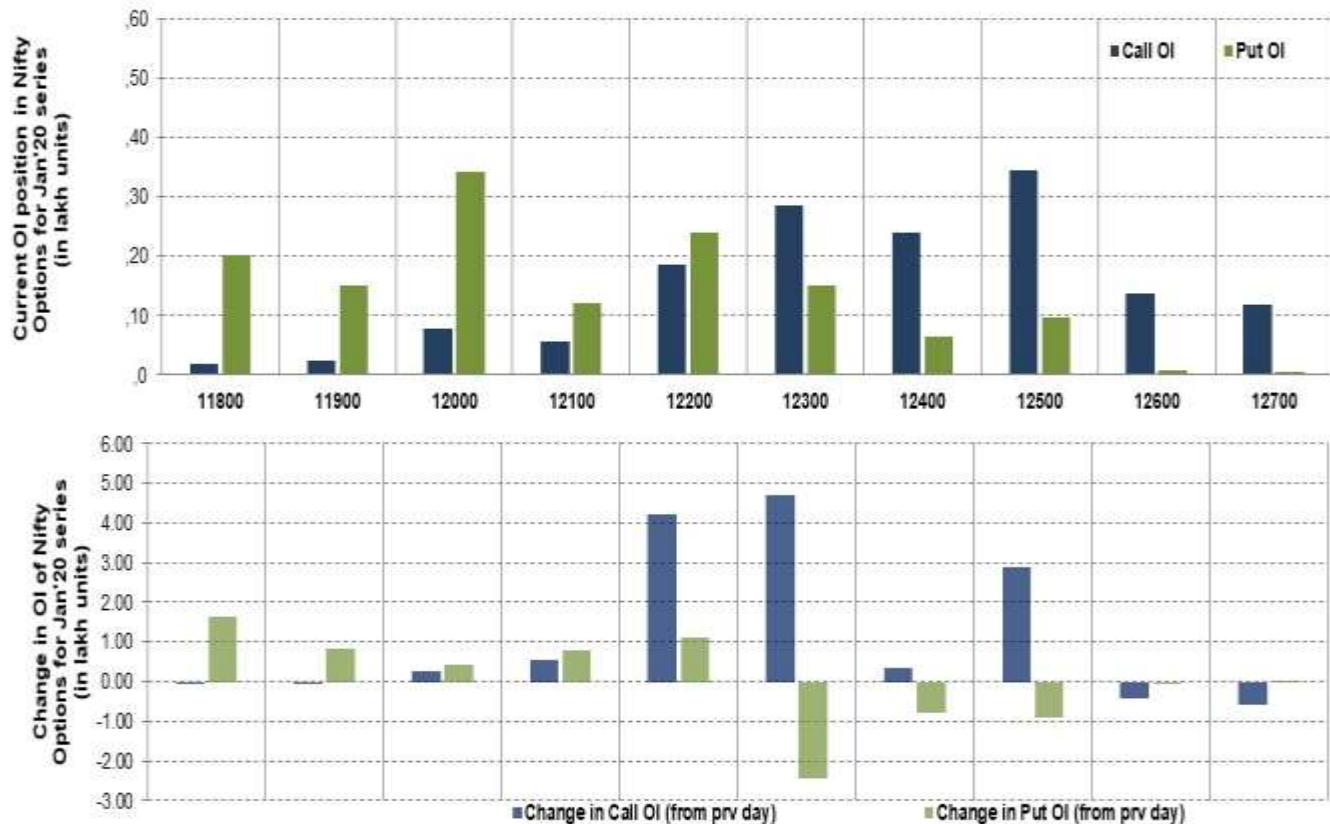
Nifty Futures



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 0.04 million open interests.
- The maximum OI outstanding for Calls was at 12,500 SP (3.50mn) and that for Puts was at 12,000 SP (3.45mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 21/01/20
Avg Avg



Nifty Cash prices have settled at 12224.55 down by 1.03 percent from the previous close. On the upper side it has resistance of 12300 and 12350 levels, while lower side it has support of 12170 and 12120 levels. Intraday traders should be cautious and take position accordingly.

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