

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	12107	12003	12055	12140	12192	12277	Neutral	Buy	Buy
Sensex	41115	40762	40939	41236	41412	41709	Neutral	Buy	Buy
Nifty Futures	12149	12030	12089	12170	12229	12309	Neutral	Buy	Buy
Bank Nifty	30701	30286	30494	30822	31029	31357	Sell	Neutral	Buy
CNX IT	16335	16124	16229	16317	16422	16510	Buy	Buy	Neutral
CNX Midcap	17931	17810	17871	17959	18020	18108	Buy	Buy	Neutral
CNX Small Cap	6243	6189	6216	6262	6289	6334	Buy	Buy	Neutral

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	41115.38	-208.43	-0.50
NIFTY	12106.90	-62.95	-0.52
MIDCAP	15536.63	-50.04	-0.32
SMLCAP	14633.16	-18.60	-0.13
BSEFMC	11824.90	-5.36	-0.05
AUTO	18348.94	-158.69	-0.86
POWER	1952.01	-28.72	-1.45
REALTY	2457.62	-2.63	-0.11
BSE IT	16097.99	172.88	1.09
BANKEK	34971.31	-330.35	-0.94
OILGAS	14336.99	-216.59	-1.49
METAL	10218.23	-163.30	-1.57

Currency Futures	Close	Pre. Pts	% Chg
29-Jan-19 USD-INR	71.22	-0.04	-0.06
29-Jan-19 EUR-INR	78.99	-0.21	-0.26
29-Jan-19 GBP-INR	93.22	0.20	0.21
29-Jan -19 JPY-INR	64.80	0.02	0.02

Advance/ Decline	Adv	Dec	Un Ch.
NSE	733	1090	130
BSE	1063	1444	171

FII/DII Capital Mkt*	Buy	Sell	Net
FII	5255	5431	(176)
DII	4286	4612	(326)

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

## Market Commentary

Indian equity bourses extended their southward journey for third straight session on Wednesday, with Sensex & Nifty ending lower by around 0.50% each. The start of day was on firm note, aided with Union Minister Piyush Goyal's statement that India is working on ways to have fairer and more equitable terms in its trade relationships with various countries. But soon, indices lost gaining momentum, amid report that direct tax collections till January 15 stood at Rs 7.3 lakh crore, down 5.2% from the year-ago period. Gross direct tax collections - after refunds but before devolution to states - for FY20 is budgeted to grow at 17.4% to Rs 13.35 lakh crore.

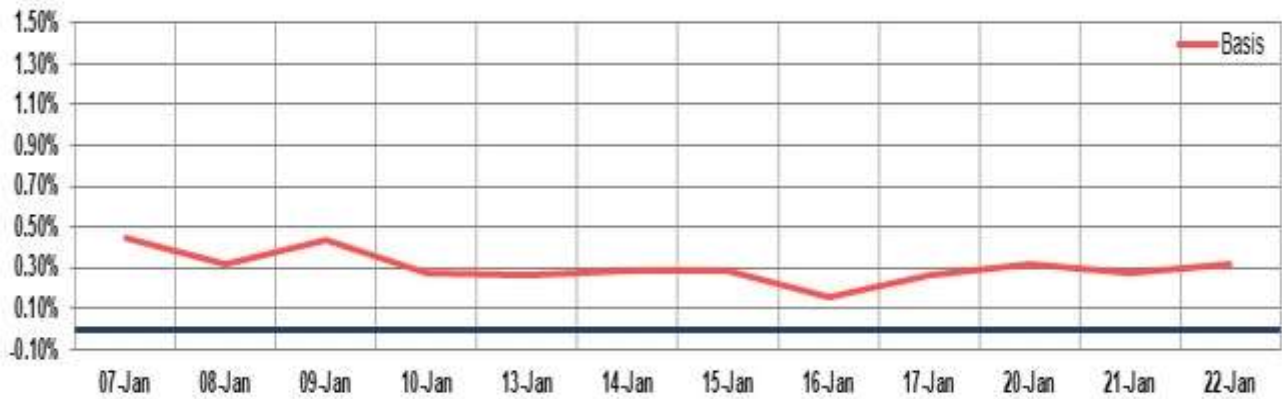
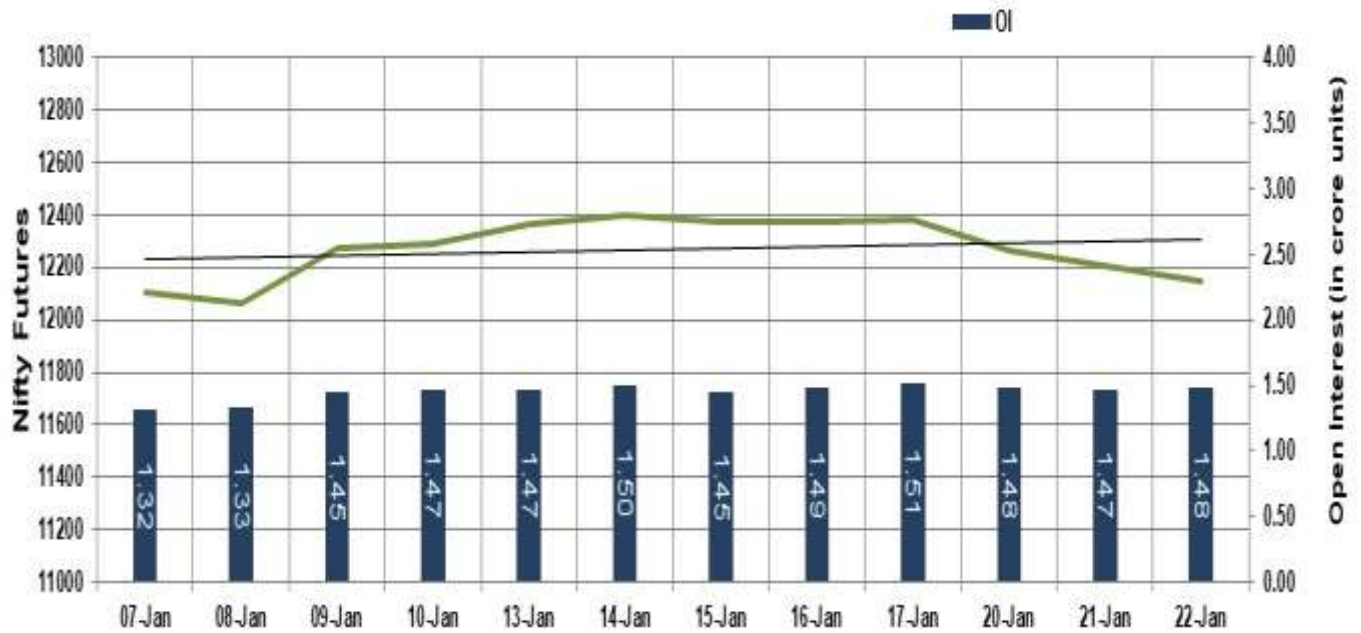
Losses got intensified during second half of the session, as a UN study report stated that economic inequality has risen to historic high levels across various countries with over 70 per cent of the world population living in countries where inequality has grown further and these include India and China. Domestic sentiments remained downbeat, after credit rating agency, Ind-Ra report stated that it expects GDP to grow at 5.5 percent year-on-year in FY21 but added that downside risks persist. This is only a marginal improvement over the GDP growth of 5 percent estimated by the National Statistical Office for the FY20.

## Market Turnover & FII Derivative Data

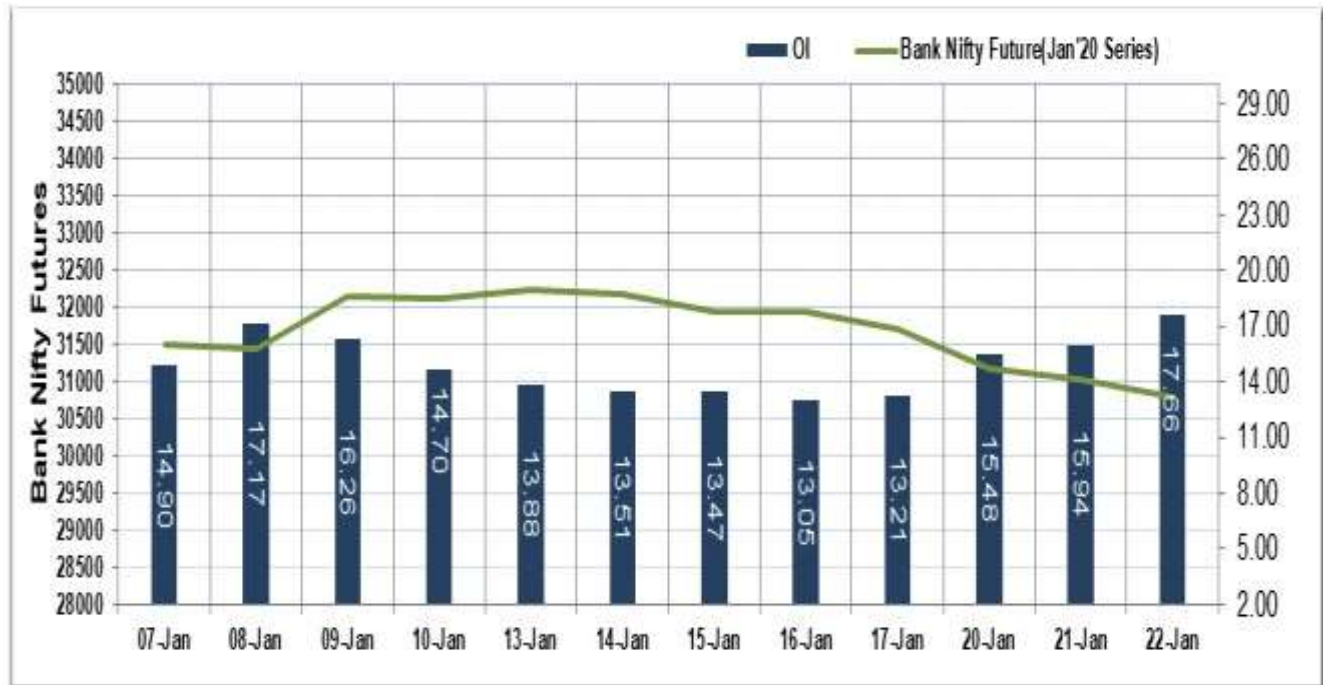
Market TO	Current	Previous	Net%
BSE CASH	1801	1937	(7)
NSE CASH	36490	34585	6
NSE FO	1674538	1282524	31

FII Derivatives	Buy	Sell	Net
Ind. Futures	3665.53	4592.71	(927)
Ind. Options	176210	174436	23
Stk. Futures	21653	21305	(1739)
Stk. Options	6602.18	6491.25	111

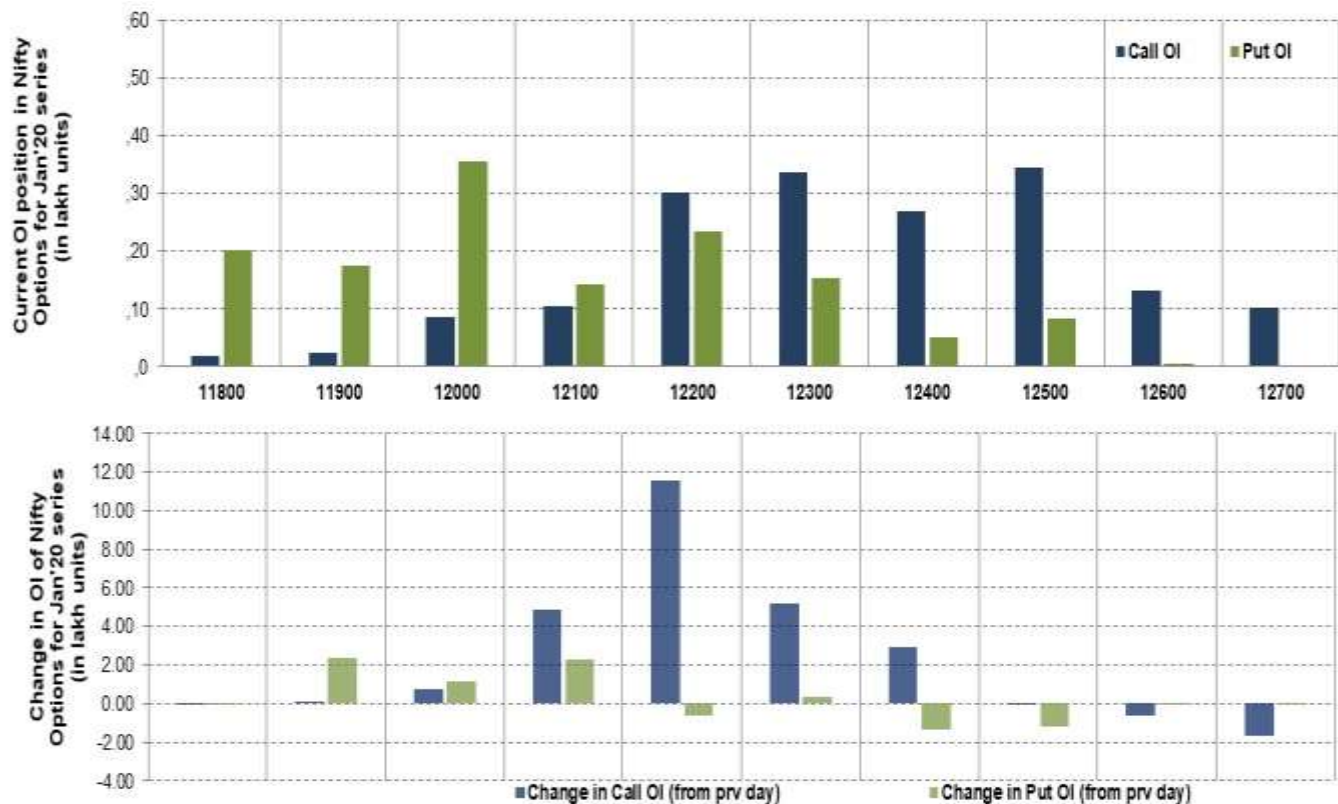
# Nifty Futures



## 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 0.01million in open interest.
- Among Nifty puts, 12,000 SP from the Jan month expiry was the most active put with an addition of 0.12 million open interests.
- The maximum OI outstanding for Calls was at 12,500 SP (3.45mn) and that for Puts was at 12,000 SP (3.55mn)

## Nifty Technical & Indices Levels



Nifty Cash prices have settled at 12106.90 down by 0.52 percent from the previous close. On the upper side it has resistance of 12180 and 12250 levels, while lower side it has support of 12030 and 11990 levels. Intraday traders should be cautious and take position accordingly.

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