

# Daily Derivatives & Market Report

## CONTENTS

Page No.	Particulars
2	Market Summary
3	Nifty Futures – Derivatives Snap
4	Bank Nifty Futures – Derivatives Snap
5	Activity in Nifty Options
6	What do Nifty Technical suggest
7	Derivative Analysis
8	Disclaimer

## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	12180	12060	12120	12154	12215	12249	Neutral	Buy	Buy
Sensex	41386	40985	41186	41300	41501	41615	Neutral	Buy	Buy
Nifty Futures	12200	12067	12133	12177	12243	12287	Neutral	Buy	Buy
Bank Nifty	31004	30438	30721	30904	31187	31370	Sell	Neutral	Buy
CNX IT	16474	16314	16394	16448	16528	16581	Buy	Buy	Neutral
CNX Midcap	18190	17835	18012	18124	18302	18413	Buy	Buy	Neutral
CNX Small Cap	6296	6230	6263	6281	6314	6333	Buy	Buy	Neutral

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	41613.19	226.79	0.55
NIFTY	12248.25	74.05	0.60
MIDCAP	15822.54	120.73	0.77
SMLCAP	14845.96	73.64	0.50
BSEFMC	11940.92	85.62	0.72
AUTO	18566.26	81.31	0.44
POWER	1977.53	6.56	0.33
REALTY	2516.27	8.63	0.34
BSE IT	16233.99	3.33	0.02
BANKEKX	35667.71	324.71	0.92
OILGAS	14596.48	-2.94	-0.02
METAL	10364.35	100.49	0.98

Currency Futures	Close	Pre. Pts	% Chg
29-Jan-19 USD-INR	71.35	0.04	0.06
29-Jan-19 EUR-INR	78.76	-0.36	-0.46
29-Jan-19 GBP-INR	93.38	-0.24	-0.25
29-Jan -19 JPY-INR	65.08	0.01	0.02

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1056	762	122
BSE	1374	1166	162

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4885	4225	659
DII	3749	3331	418

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

## Market Commentary

Indian equity bourses sustained their gaining rally on Friday, with Sensex & Nifty ending higher by around 0.55% each. The start of the day was on a cautious note, amid a private report that government's tax revenue shortfall for FY20 is estimated to be at around Rs 2 lakh crore. The revenue shortfall from direct tax sources is being pegged at around Rs 1.5 lakh crore to Rs 1.8 lakh crore, while that from indirect sources is estimated to be at around Rs 30,000 crore to Rs 60,000 crore. But soon, indices staged sharp recovery, as RBI raised the investment limit for foreign portfolio investors in government & corporate bonds.

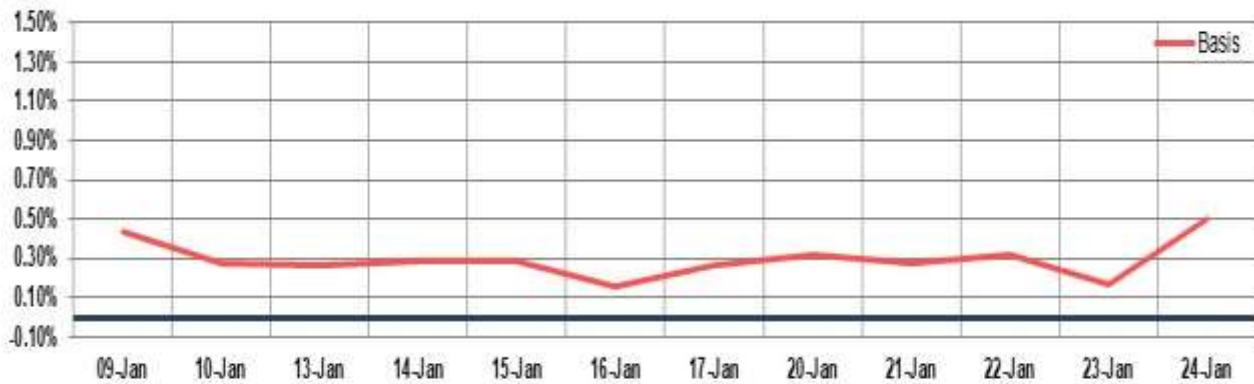
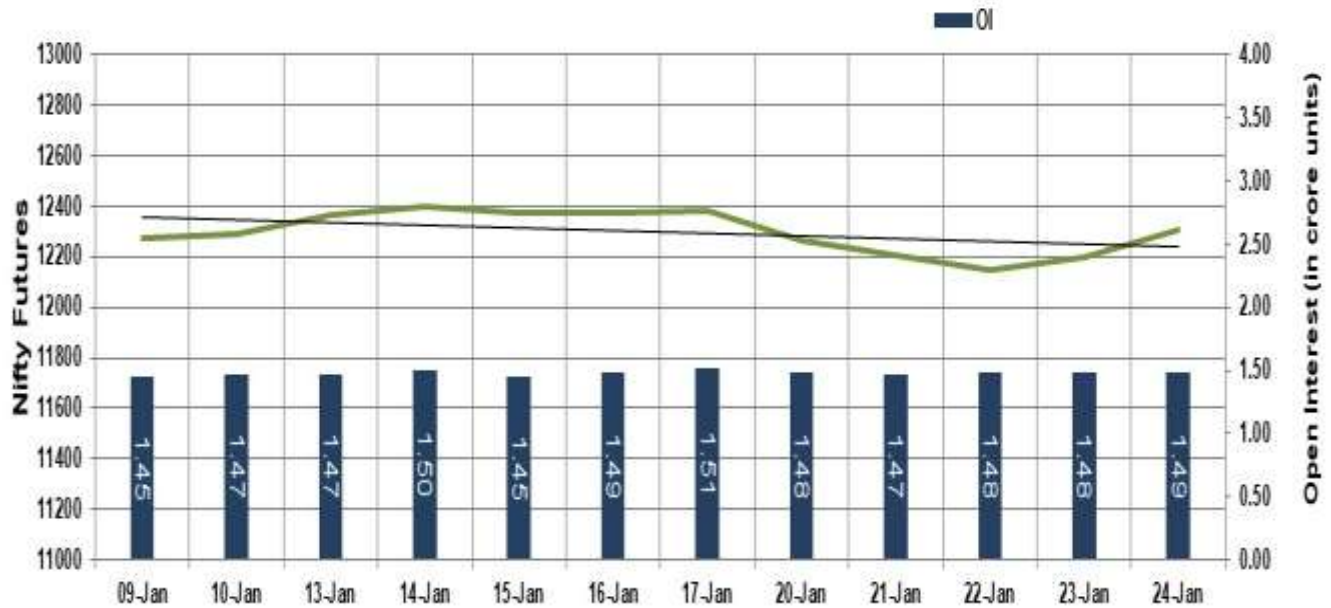
Key benchmarks remained in green terrain with strong gains for the most part of the trading session, on the back of firm cues from the global markets. Traders got encouragement, with a private report stating that deal activity by private venture investors grew by 28 per cent to \$48 billion in 2019, propelled by infrastructure bets, but will slow down to under 20 per cent in 2020. Some support also came with reports that the government think-tank Niti Aayog will develop a national data and analytics platform to make all government data accessible to stakeholders in a user-friendly manner.

## Market Turnover & FII Derivative Data

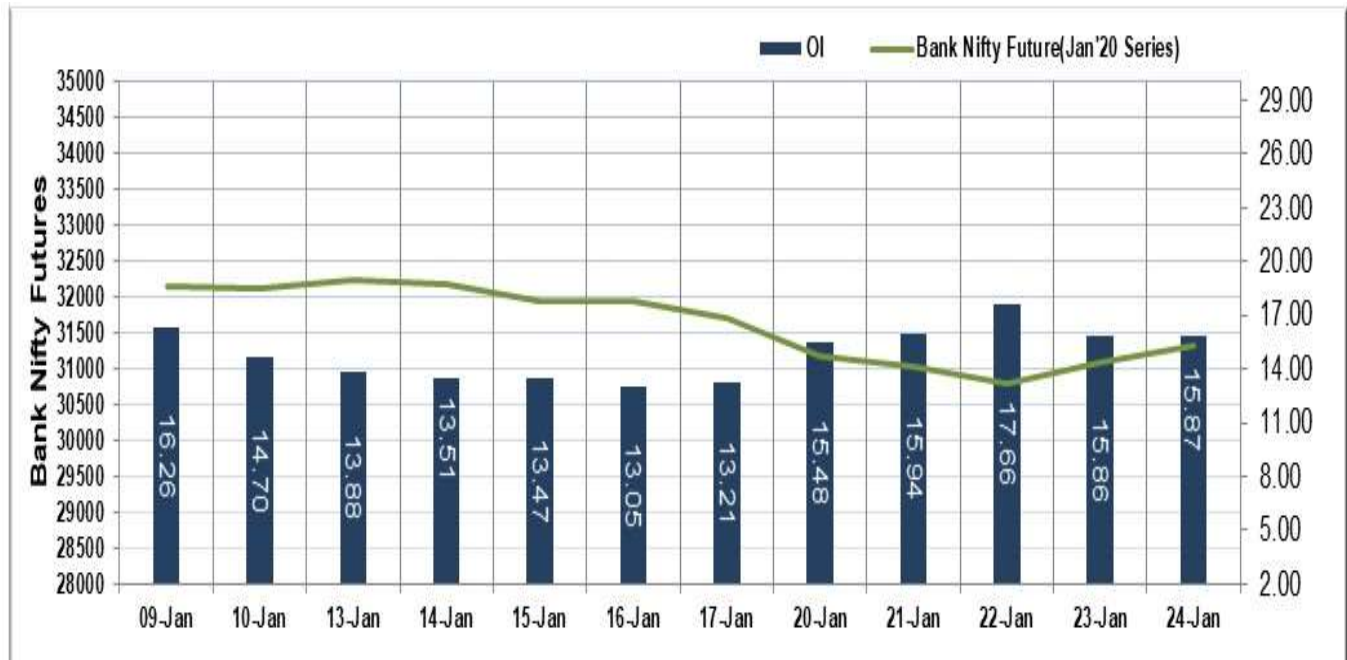
Market TO	Current	Previous	Net%
BSE CASH	2070	2465	(16)
NSE CASH	35786	43504	(18)
NSE FO	966740	3445385	(72)

FII Derivatives	Buy	Sell	Net
Ind. Futures	3466.89	4047.80	(581)
Ind. Options	176210	174436	(743)
Stk. Futures	21653	21305	26
Stk. Options	6853.82	6884.12	(30)

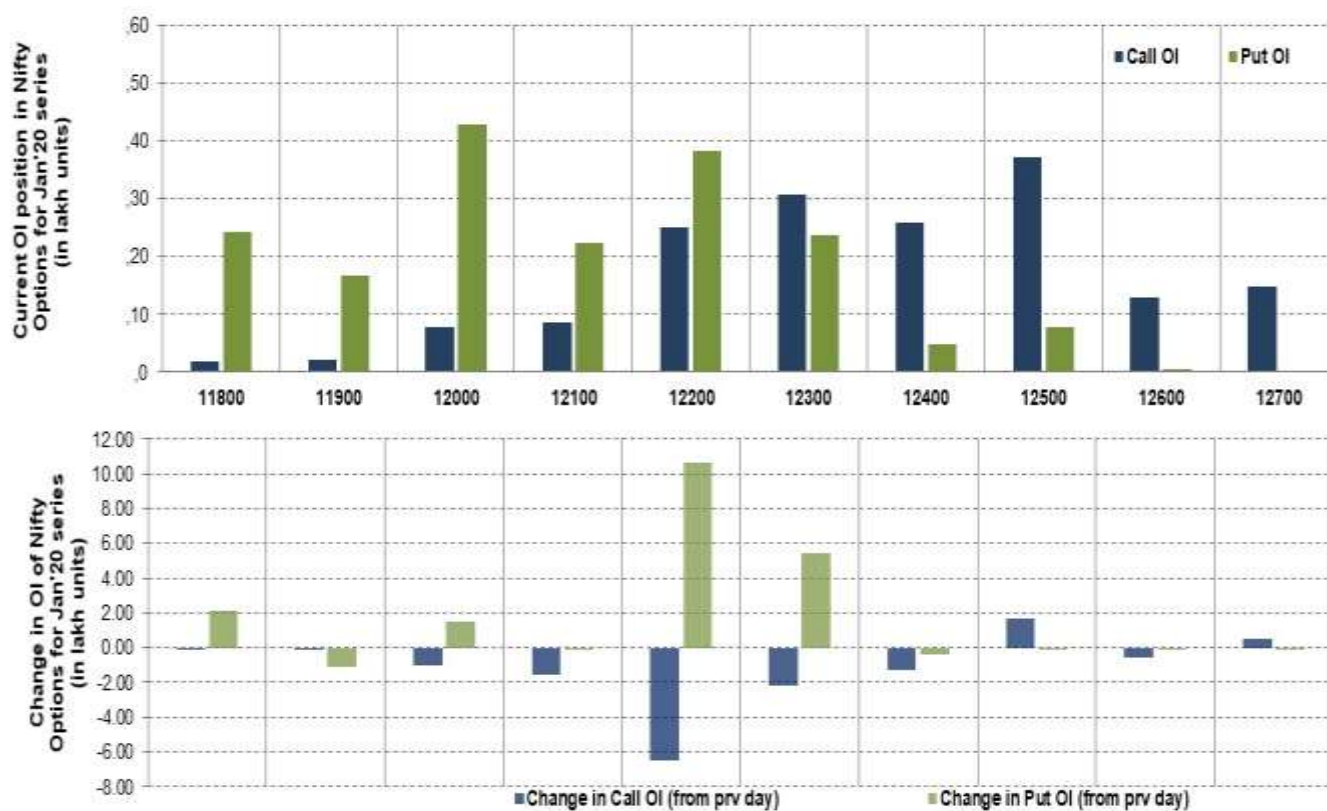
# Nifty Futures



# 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 0.20 million 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 (3.71mn) and that for Puts was at 12,000 SP (4.30mn)

## Nifty Technical & Indices Levels



Nifty Cash prices have settled at 12248.25 up by 0.56 percent from the previous close. On the upper side it has resistance of 12330 and 12390 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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