

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	12119	12038	12078	12148	12188	12257	Neutral	Buy	Buy
Sensex	41155	40871	41013	41265	41407	41658	Neutral	Buy	Buy
Nifty Futures	12119	12057	12088	12149	12180	12241	Neutral	Buy	Buy
Bank Nifty	30837	30539	30688	30958	31107	31376	Sell	Neutral	Buy
CNX IT	16394	16323	16358	16421	16456	16519	Buy	Buy	Neutral
CNX Midcap	18291	18115	18203	18350	18438	18584	Buy	Buy	Neutral
CNX Small Cap	6347	6293	6320	6351	6378	6409	Buy	Buy	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	41155.12	-458.07	-1.10
NIFTY	12262.65	-124.30	-1.00
MIDCAP	15759.01	-63.53	-0.40
SMLCAP	14850.39	4.43	0.03
BSEFMC	11821.83	-119.09	-1.00
AUTO	18539.25	-27.01	-0.15
POWER	1948.34	-29.19	-1.48
REALTY	2499.33	-16.94	-0.67
BSE IT	16140.75	-93.24	-0.57
BANKEK	35248.15	-419.56	-1.18
OILGAS	14487.31	-109.17	-0.75
METAL	10027.44	-336.91	-3.25

Currency Futures	Close	Pre. Pts	% Chg
29-Jan-19 USD-INR	71.45	0.12	0.16
29-Jan-19 EUR-INR	78.79	0.05	0.06
29-Jan-19 GBP-INR	93.51	0.14	0.15
29-Jan -19 JPY-INR	65.61	0.52	0.81

Advance/ Decline	Adv	Dec	Un Ch.
NSE	754	1096	113
BSE	1036	1524	155

FII/DII Capital Mkt*	Buy	Sell	Net
FII	3026	3465	(439)
DII	3452	3441	11

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity benchmarks witnessed a bloodbath on Monday's trading session by falling over a percent. After a weak start, markets remained under a grip of bears for the whole day, amid a private report indicating that the country's fiscal deficit for 2019-20 is expected to widen to 3.8% and the upcoming Budget may set a target of 3.5% for 2020-21. Some concerns also came with a report stating that India plans to increase import duties on more than 50 items including electronics, electrical goods, chemicals and handicrafts, targeting about \$56 billion worth of imports from China and elsewhere.

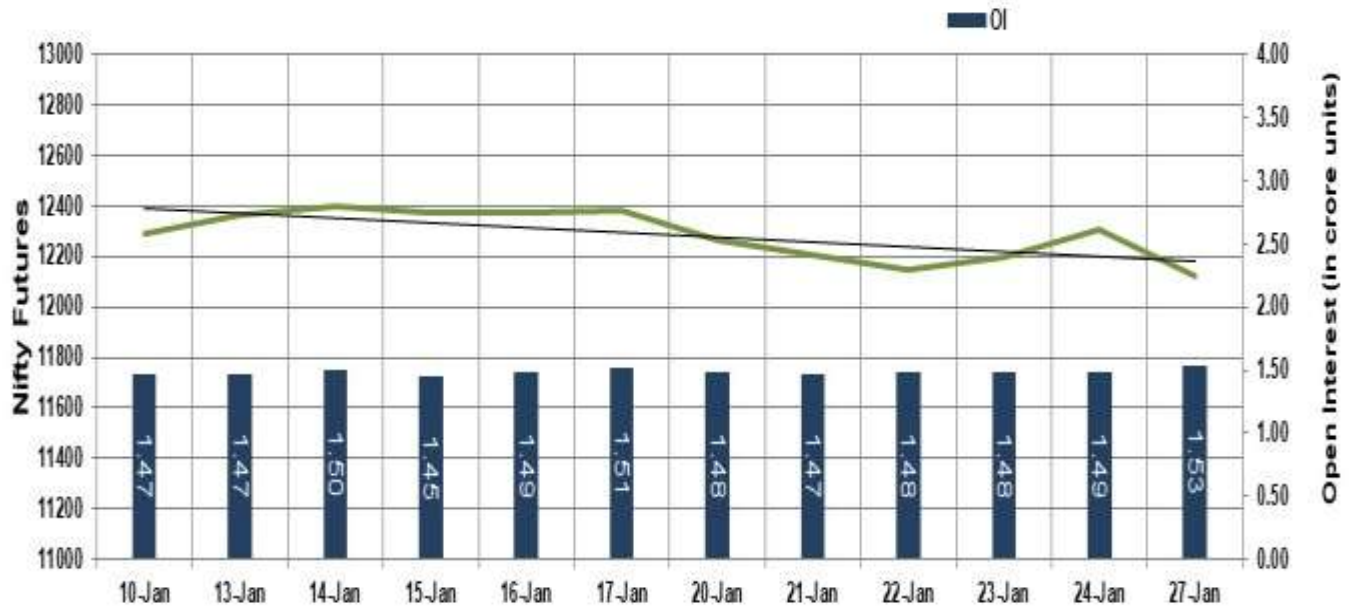
In the last leg of the trade, losses got extended on the streets, as Nobel laureate and economist Abhijit Banerjee said that the banking sector in the country is 'stressed' and the government is in no position to bail it out. He said the demand slowdown in the automobile sector also shows that people are lacking confidence in the economy. Market participants paid no heed towards the Reserve bank of India (RBI) Governor Shaktikanta Das' statement that structural reforms and fiscal measures may have to be continued and further activated to provide a durable push to demand and boost growth.

Market Turnover & FII Derivative Data

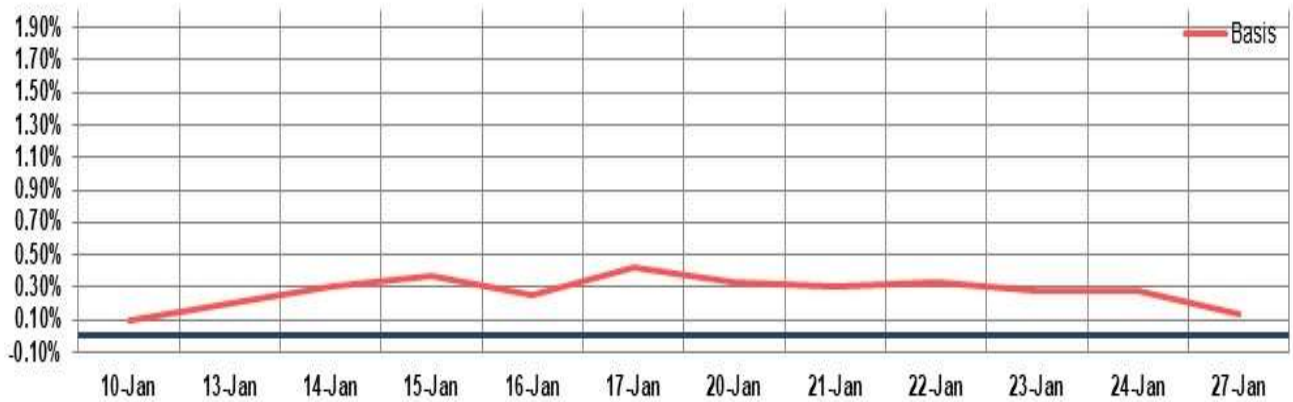
Market TO	Current	Previous	Net%
BSE CASH	1762	2070	(15)
NSE CASH	34059	35786	(5)
NSE FO	1168350	966740	21

FII Derivatives	Buy	Sell	Net
Ind. Futures	4318.77	6587.93	(2269)
Ind. Options	176210	174436	438
Stk. Futures	21653	21305	(482)
Stk. Options	6177.96	6387.58	(210)

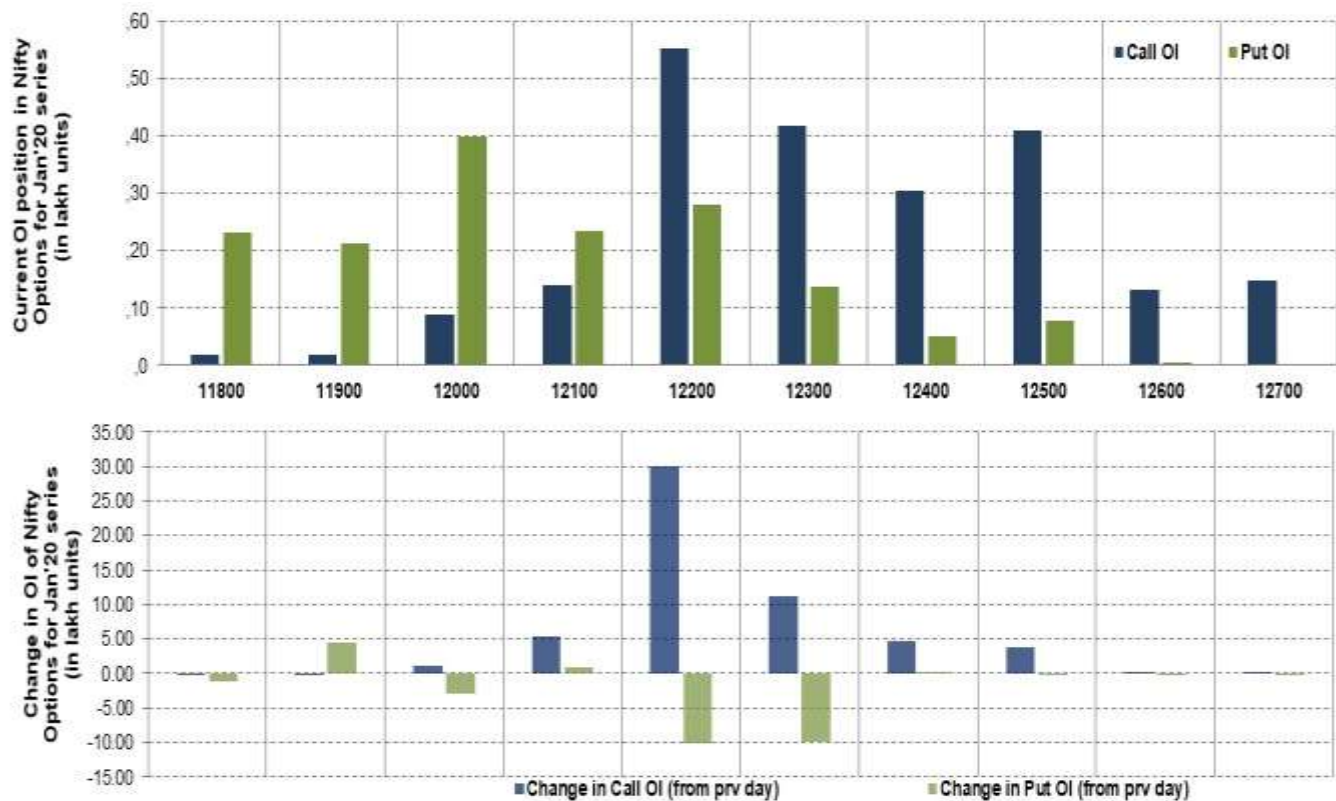
Nifty Futures



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 12,200 SP from the Jan month expiry was the most active call with an addition of 3.01 million in open interest.
- Among Nifty puts, 12,000 SP from the Jan month expiry was the most active put with a reduction of 0.30 million open interests.
- The maximum OI outstanding for Calls was at 12,200 SP (5.52mn) and that for Puts was at 12,000 SP (4.00mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 27/01/20
Avg Avg



Nifty Cash prices have settled at 12119 down by 1.06 percent from the previous close. On the upper side it has resistance of 12170 and 12230 levels, while lower side it has support of 12050 and 11990 levels. Intraday traders should be cautious and take position accordingly.

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