

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	10488	10424	10456	10507	10540	10591	Neutral	Neutral	Neutral
Sensex	34960	34710	34835	35041	35166	35372	Neutral	Neutral	Neutral
Nifty Futures	10500	10435	10468	10533	10565	10630	Neutral	Neutral	Neutral
Bank Nifty	26103	25906	26004	26170	26269	26434	Neutral	Neutral	Neutral
CNX IT	14419	14150	14285	14504	14639	14858	Neutral	Buy	Buy
CNX Midcap	16694	16554	16624	16711	16781	16868	Sell	Sell	Neutral
CNX Small Cap	5925	5885	5905	5933	5953	5981	Sell	Sell	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	34959.7	-713.5	-2.0
NIFTY	10488.5	-205.3	-1.9
MIDCAP	14446.5	-271.0	-1.8
SMLCAP	13845.7	-259.0	-1.8
BSEFMC	11281.4	-179.4	-1.6
AUTO	19799.2	-181.4	-0.9
POWER	1862.6	-36.5	-1.9
REALTY	1728.4	-56.3	-3.2
BSE IT	14177.0	-230.4	-1.6
BANSEX	29055.8	-605.1	-2.0
OILGAS	12872.4	-95.6	-0.7
METAL	11353.1	-125.8	-1.1

Currency Futures	Close	Pre. Pts	% Chg
27-Dec-18 EUR-INR	81.75	80.79	1.19
27-Dec-18 USD-INR	71.48	70.92	0.79
27-Dec-18 GBP-INR	90.90	90.57	0.36
27-Dec-18 JPY-INR	63.59	63.01	0.93

Advance/ Decline	Adv	Dec	Un Ch.
NSE	337	1454	81
BSE	636	1884	158

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4041	3925	116
DII	3585	3731	(146)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity benchmarks joined global sell-off on Monday, as both Sensex and Nifty ended in red, suffering from their worst losses. The start of day was disappointing, impacted by jitteriness on the street ahead of declaration of elections results of the five major states - Chhattisgarh, Madhya Pradesh, Mizoram, Telangana and Rajasthan - on December 11. The exit polls for five states showed that Prime Minister Narendra Modi's popularity is in doubt going into 2019 election. Domestic sentiments were also got cautious with former chief economic advisor Arvind Subramanian's statement that the new gross domestic product back-series data, released late last month by the Central Statistics Office and NITI Aayog, raised a lot of questions and hurt the credibility of official data. Adding more anxiety, the Reserve Bank of India's (RBI) data showed that India's current account deficit (CAD) widened to 2.9% of the Gross Domestic Product (GDP) in the second quarter of the fiscal compared to 1.1% in the year-ago period, mainly due to a large trade deficit. Some concerns also came with a report that foreign investors have pulled put close to Rs 400 crore from the Indian stock market in the last five trading sessions amid weakness in global equities due to the arrest of a high-profile Chinese executive.

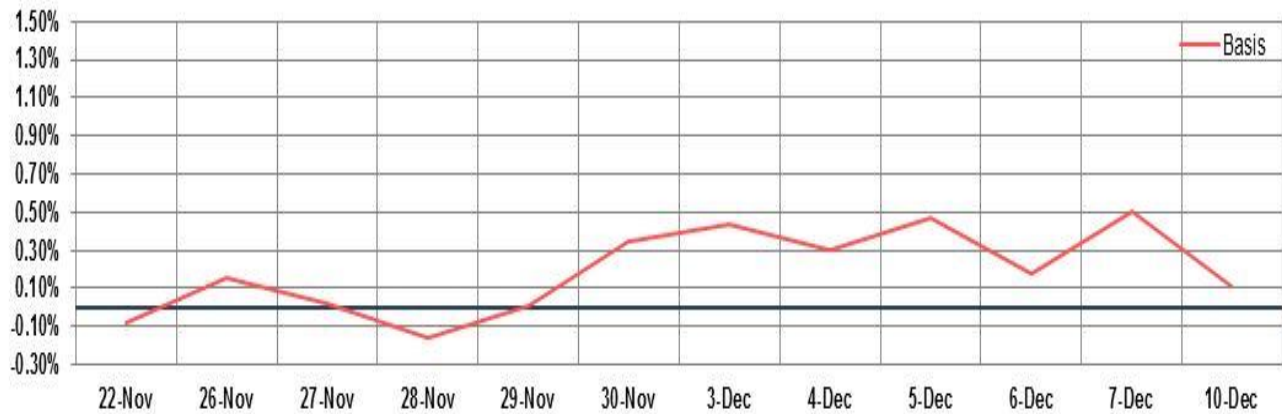
The trade remained under pressure throughout the session, following weak global markets amid trade worries. Weakness continued on the markets, despite rise in direct tax collections. As per the data released by finance ministry, revenue from direct tax grew 14.7% to Rs 5.51 lakh crore.

Market Turnover & FII Derivative Data

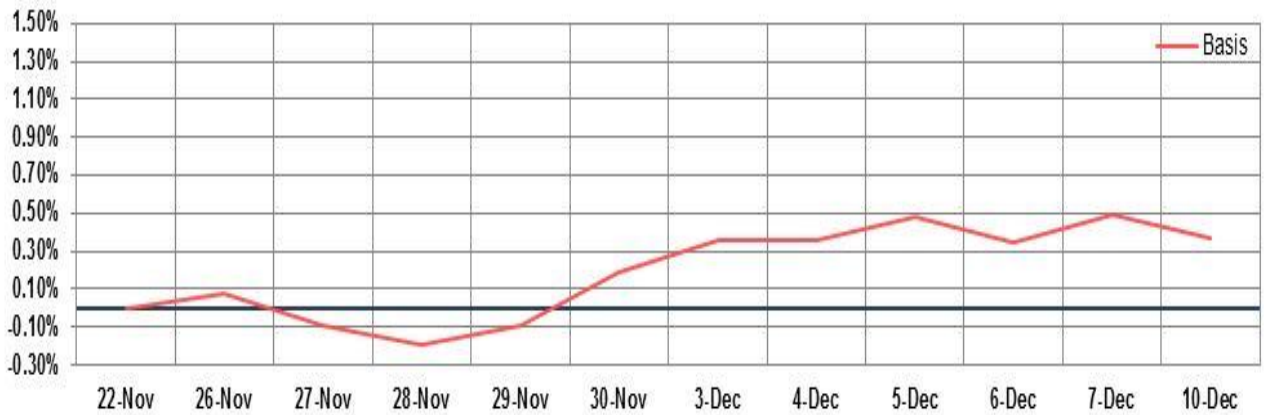
Market TO	Current	Previous	Net%
BSE CASH	2241	2524	(11)
NSE CASH	28206	31646	(11)
NSE FO	479808	429275	12

FII Derivatives	Buy	Sell	Net
Ind. Futures	1852	2864	(1012)
Ind. Options	53185	53117	68
Stk. Futures	11548	12400	(852)
Stk. Options	6484	6634	(150)

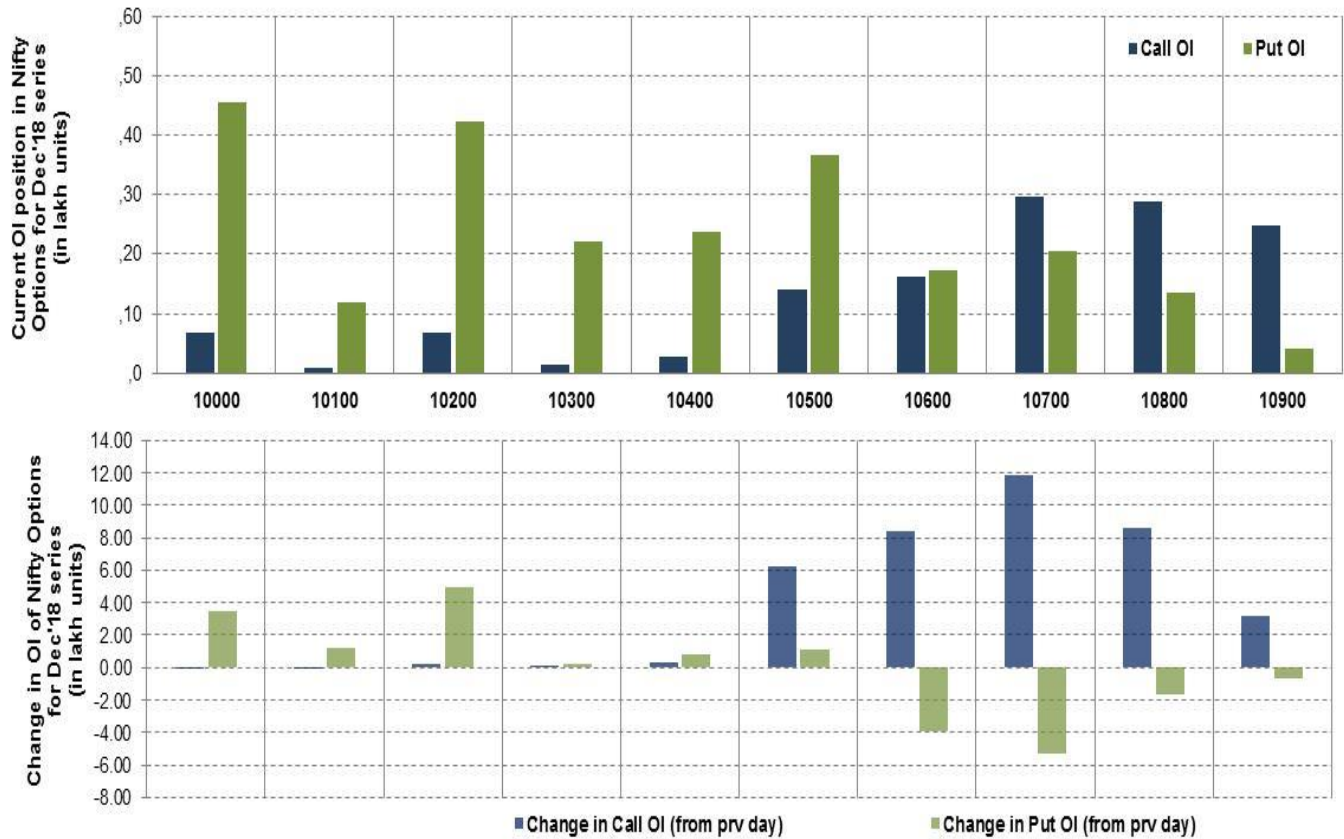
Nifty Futures



Bank Nifty Futures



Nifty Options



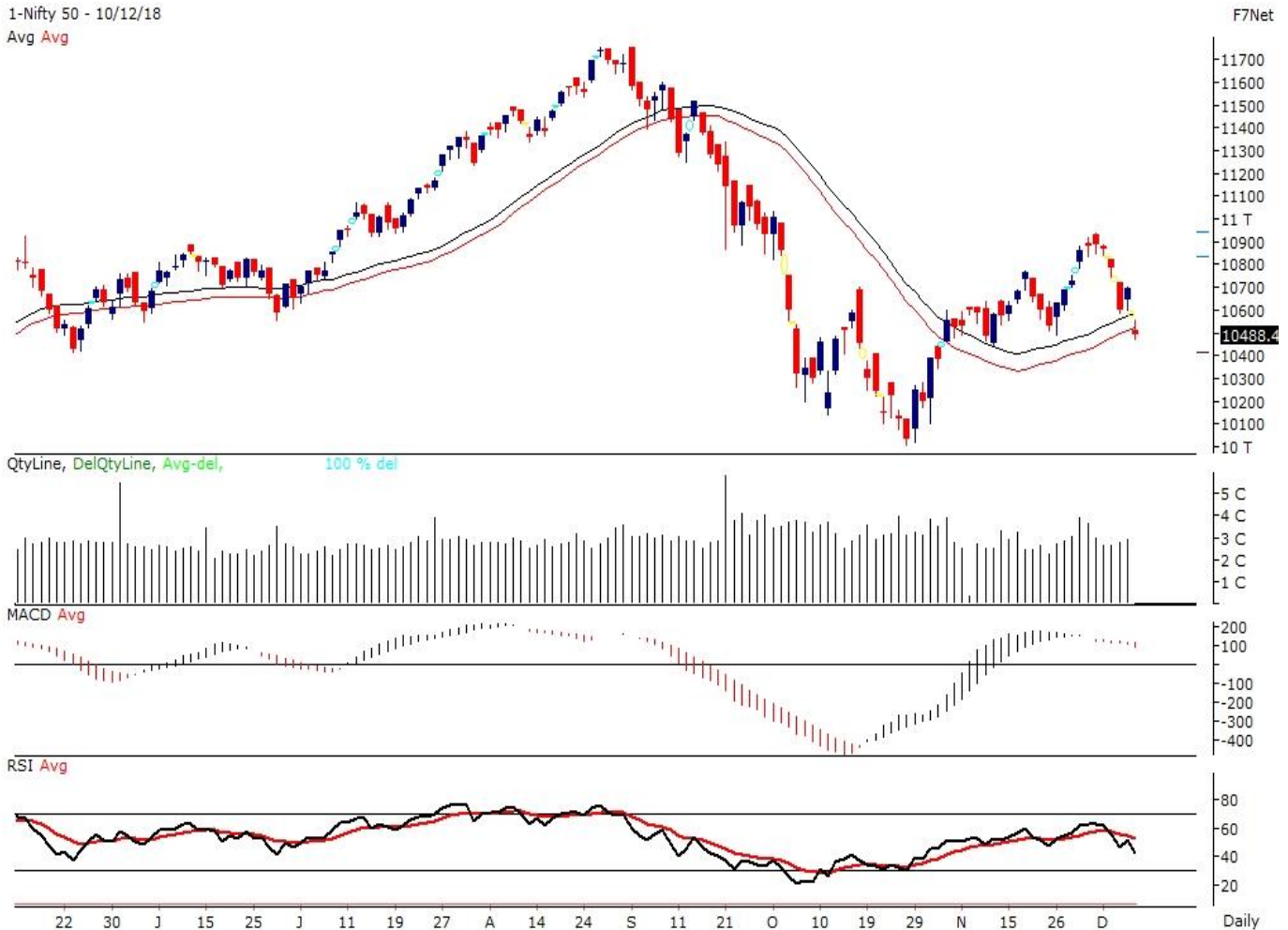
*Note – Change in OI of Nifty Options refers to change from previous trading day
 Source-NSE, SIHL Derivatives Research (Institutional Equities)*

- Among Nifty calls 10,700 SP from the Dec month expiry was the most active call with a reduction of 1.18 million in open interest.
- Among Nifty puts, 10,000 SP from the Dec month expiry was the most active put with an addition of 0.34 million open interests.
- The maximum OI outstanding for Calls was at 10,700 SP (2.96mn) and that for Puts was at 10,000 SP (4.54mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 10/12/18

Avg Avg



Nifty Cash prices have settled at 10488.45 down by 1.92 percent from the previous close. On the upper side it has resistance of 10550 and 10600 levels, while lower side it has support of 10400 and 10350 levels. Intraday traders should be cautious and take position accordingly.

Fresh Longs ↑ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
BPCL	12,261,600	12,736,800	3.88	329.20	0.94
KSCL	1,045,500	1,081,500	3.44	522.10	1.78
KPIT	5,433,750	5,474,250	0.75	209.05	0.38
EICHERMOT	257,025	257,975	0.37	22412.15	0.08
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
RBLBANK	7118400	6668400	-6.32	548.75	0.37
ALBK	16,874,000	15,697,000	-6.98	44.30	2.31
IOC	99,570,000	91,458,000	-8.15	132.55	2.47
COALINDIA	52,016,800	47,410,000	-8.86	239.10	0.67
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
JETAIRWAYS	4,665,600	4,947,600	6.04	251.65	-7.43
ADANIENT	23,608,000	24,964,000	5.74	143.65	-6.36
MRPL	3,717,000	3,924,000	5.57	71.30	-0.35
TORNTPOWER	2,208,000	2,319,000	5.03	245.90	-4.67
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
HDFCBANK	12,667,750	11,847,250	-6.48	2098.55	-0.68
ONGC	88,020,000	82,271,250	-6.53	137.75	-0.90
NTPC	84,068,000	77,340,000	-8.00	136.90	-0.98
BEL	46,812,150	42,941,250	-8.27	78.00	-2.56

Disclaimer:

The Information provided by SMS or in newsletter or in any document has been prepared by Shah Investor's Home Ltd (SIHL). The Information provided by SMS or in newsletter does not constitute an offer or solicitation for the purchase or sale of any financial instrument or as an official confirmation of any transaction. The information contained herein is from publicly available data or other sources believed to be reliable, but we do not represent that it is accurate or complete and it should not be relied on as such. SIHL or any of its affiliates/ group companies shall not be in any way responsible for any loss or damage that may arise to any person from any inadvertent error in the information contained in this report or SMS. This Information provided by SMS, reports or in newsletter is provided for assistance only and is not intended to be and must not alone be taken as the basis for an investment decision. The user assumes the entire risk of any use made of this information. Each recipient of this Information provided by SMS, report or in newsletter should make such investigation as it deems necessary to arrive at an independent evaluation of an investment in the securities of companies referred to in this information provided by SMS, report or in newsletter (including the merits and risks involved), and should consult his own advisors to determine the merits and risks of such investment. The investment discussed or views expressed may not be suitable for all investors. This information is strictly confidential and is being furnished to you solely for your information.

The information should not be reproduced or redistributed or passed on directly or indirectly in any form to any other person or published, copied, in whole or in part, for any purpose. The information provided by report or SMS is not directed or intended for distribution to, or use by, any person or entity who is a citizen or resident of or located in any locality, state, country or other jurisdiction, where such distribution, publication, availability or use would be contrary to law, regulation or which would subject SIHL and affiliates/ group companies to any registration or licensing requirements within such jurisdiction. The distribution of this Information provided by SMS or in newsletter in certain jurisdictions may be restricted by law, and persons in whose possession this Information provided by SMS or in newsletter comes, should inform themselves about and observe, any such restrictions. The information given or Information provided by SMS, report or in newsletter is as of the date of the issue date of report or the date on which SMS provided and there can be no assurance that future results or events will be consistent with this information. This information is subject to change without any prior notice. SIHL reserves the right to make modifications and alterations to this statement as may be required from time to time. However, SIHL is under no obligation to update or keep the information current.

Nevertheless, SIHL is committed to providing independent and transparent recommendation to its client and would be happy to provide any information in response to specific client queries. Neither SIHL nor any of its affiliates, group companies, directors, employees, agents or representatives shall be liable for any damages whether direct, indirect, special or consequential including lost revenue or lost profits that may arise from or in connection with the use of the information. Past performance is not necessarily a guide to future performance. The disclosures of interest statements incorporated in the Information provided by SMS, report or in newsletter are provided solely to enhance the transparency and should not be treated as endorsement of the views expressed in the report. The analyst for this report certifies that all of the views expressed in this report accurately reflect his or her personal views about the subject company or companies and its or their securities, and no part of his or her compensation was, is or will be, directly or indirectly related to specific recommendations or views expressed in this report.

About Us:

Shah Investor's Home Ltd (SIHL) is an ISO 9001:2008 Certified financial Services Company established in 1994 at Ahmadabad, Gujarat. Customer satisfaction is guaranteed through our diversified product portfolio, professional management and customer first attitude. SIHL was the first broking house in Gujarat with membership in National Securities Depository Ltd (NSDL) and was the first broking name providing services in NSE F&O in Ahmedabad. Today, SIHL ranks among the top most players in Gujarat in retail stock broking area with 45 branches, 350 franchisee across India and providing service to more than 1,25,000 clients.