

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	10832	10730	10781	10863	10914	10996	Neutral	Neutral	Buy
Sensex	36108	35739	35924	36223	36407	36706	Neutral	Neutral	Buy
Nifty Futures	10845	10754	10799	10881	10926	11008	Neutral	Neutral	Buy
Bank Nifty	27251	26960	27105	27335	27480	27710	Neutral	Buy	Buy
CNX IT	14889	14769	14829	14916	14976	15063	Buy	Buy	Neutral
CNX Midcap	17340	17233	17287	17373	17426	17513	Sell	Sell	Neutral
CNX Small Cap	6281	6241	6261	6292	6312	6344	Neutral	Neutral	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	36108.5	-336.2	-0.9
NIFTY	10831.5	-91.3	-0.8
MIDCAP	14882.9	-42.4	-0.3
SMLCAP	14309.3	-22.4	-0.2
BSEFMC	11683.8	-162.9	-1.4
AUTO	19394.0	-138.2	-0.7
POWER	1911.8	-24.0	-1.2
REALTY	1829.2	-12.1	-0.7
BSE IT	14643.9	-125.0	-0.9
BANSEX	30540.7	-209.1	-0.7
OILGAS	13724.8	-4.4	0.0
METAL	10860.4	68.4	0.6

Currency Futures	Close	Pre. Pts	% Chg
29-Jan-19 EUR-INR	81.17	81.27	-0.12
29-Jan-19 USD-INR	71.38	71.48	-0.15
29-Jan-19 GBP-INR	92.91	92.30	0.66
29-Jan-19 JPY-INR	65.14	65.35	-0.31

Advance/ Decline	Adv	Dec	Un Ch.
NSE	676	1072	106
BSE	1057	1487	145

FII/DII Capital Mkt*	Buy	Sell	Net
FII	3787	4563	(775)
DII	3222	2638	583

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Key Indian equity benchmarks ended near their intraday low points on Wednesday, with Sensex and Nifty losing over 300 and 90 points, respectively. The markets made slightly higher opening of the day, amid reports that the Reserve Bank of India (RBI) has decided to infuse Rs 10,000 crore on January 24, 2019. This is in line with its continuous efforts to adhere commitment of providing adequate liquidity. The street got also comfort in early morning deals with Employment Provident Fund Organisation's (EPFO) latest 'Net Payroll Data' report showing that India created 7.32 lakh new jobs in the month of November 2018. The job creation increased from the revised figure of 666437 in October to 732083 in November. Some support came with former RBI governor Raghuram Rajan's statement that India will eventually surpass China in economic size and will be in a better position to create the infrastructure being promised by the Chinese side in South Asian countries.

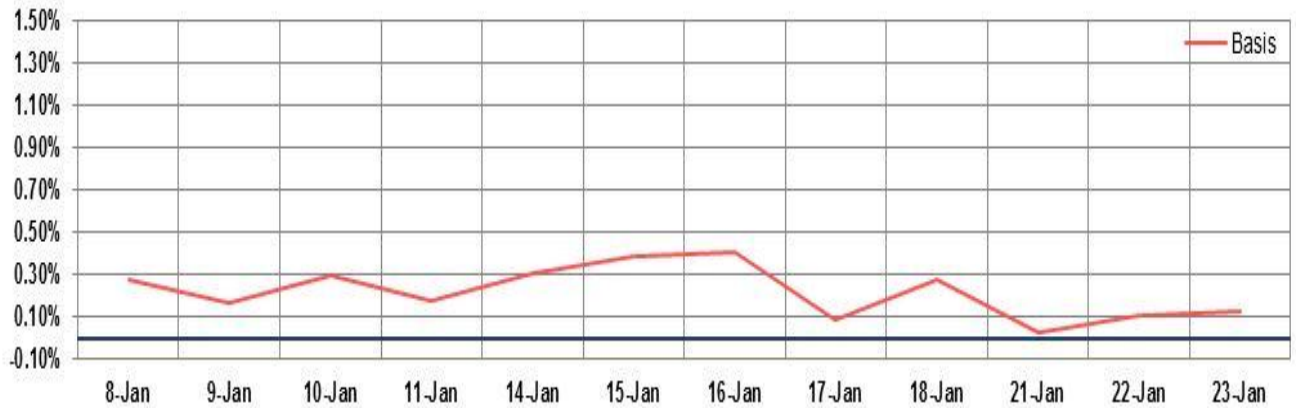
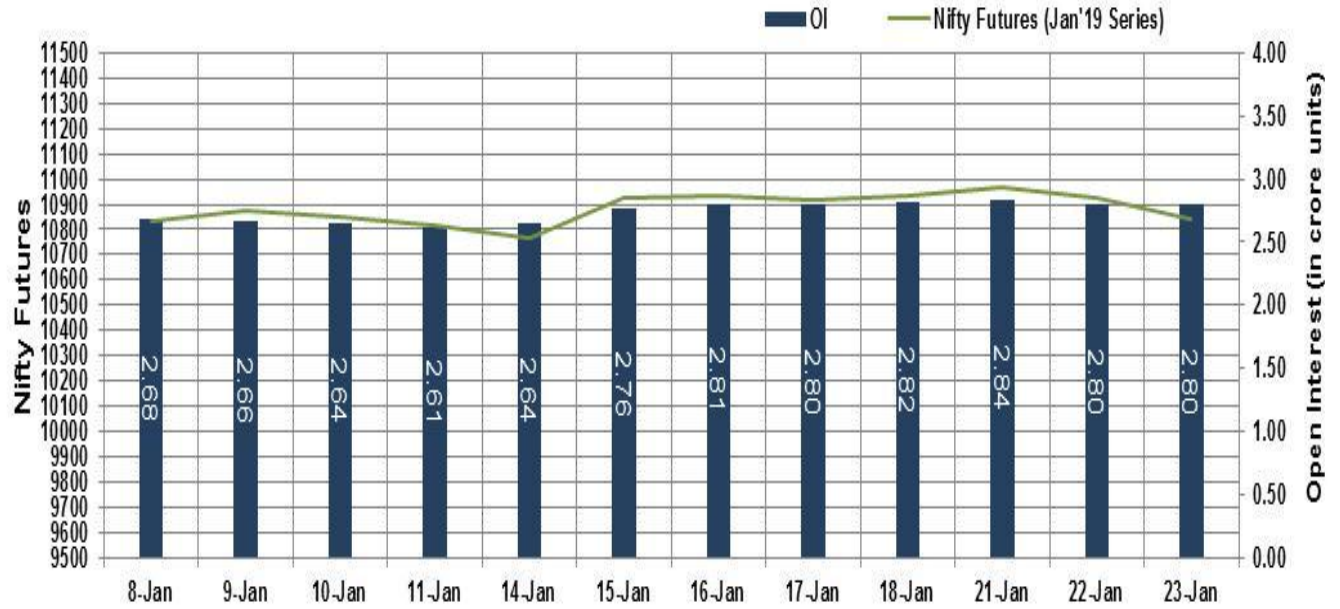
On the global front, European markets were trading in red, as UK budget deficit for December exceeded street's expectations. The figures from the Office for National Statistics showed that the public sector net borrowing, or PSNB, was GBP 3 billion in December, which was GBP 0.3 billion more than a year ago. The PSNB was GBP 35.9 billion in the year-to-date period, which was GBP 13.1 billion less than the same period in 2017. Traders overlooked reports that the UK employment hit a record high in December and the workers' pay grew at the fastest pace in a decade amid steady unemployment, despite the Brexit chaos. As per figures from the Office for National Statistics, the employment level grew by 141,000 sequentially to a record high 32.54 million in the three months to November.

Market Turnover & FII Derivative Data

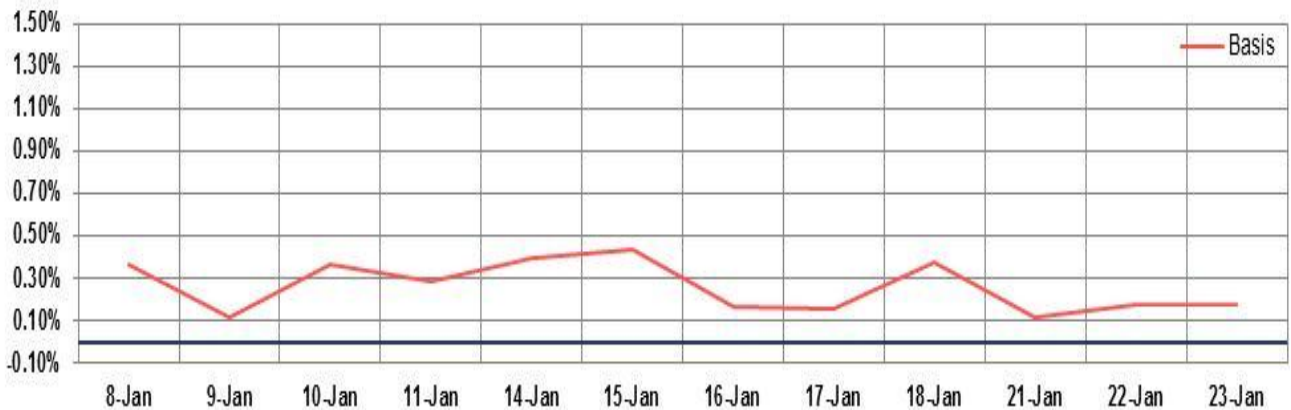
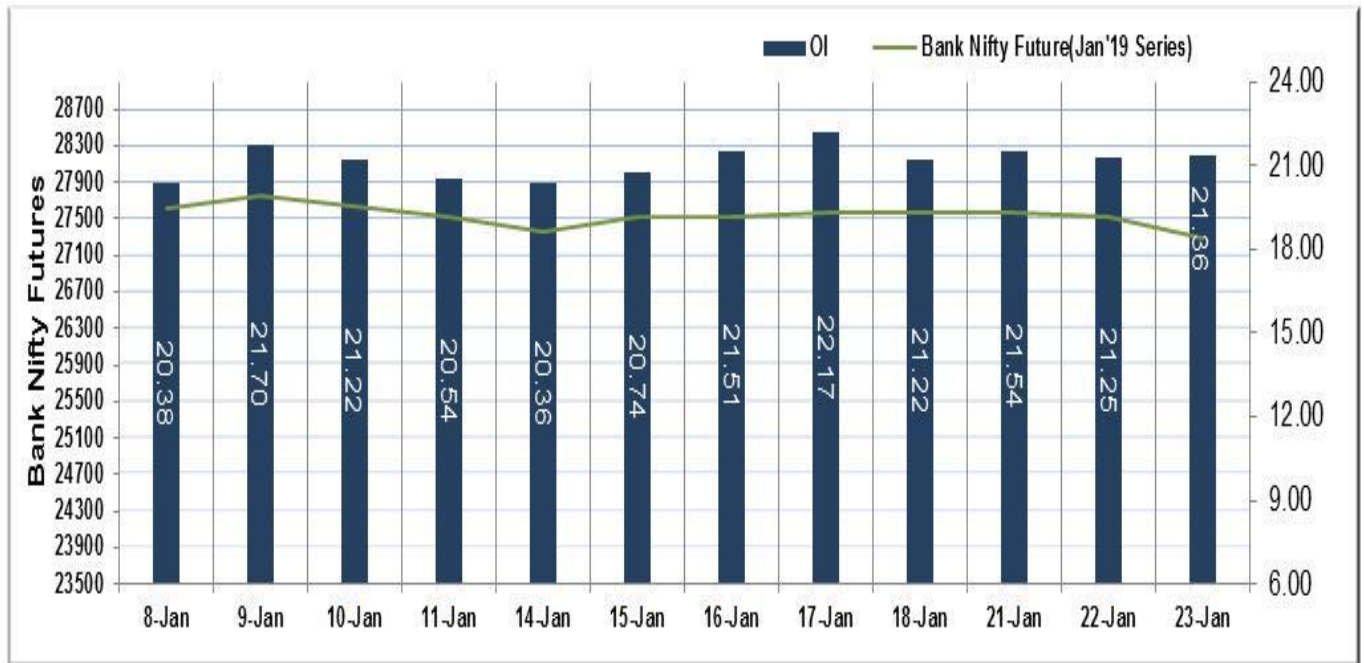
Market TO	Current	Previous	Net%
BSE CASH	2310	3215	(28)
NSE CASH	27522	31362	(12)
NSE FO	822817	555380	48

FII Derivatives	Buy	Sell	Net
Ind. Futures	2081	2395	(315)
Ind. Options	104316	105112	(796)
Stk. Futures	11775	11942	(167)
Stk. Options	8639	8903	(263)

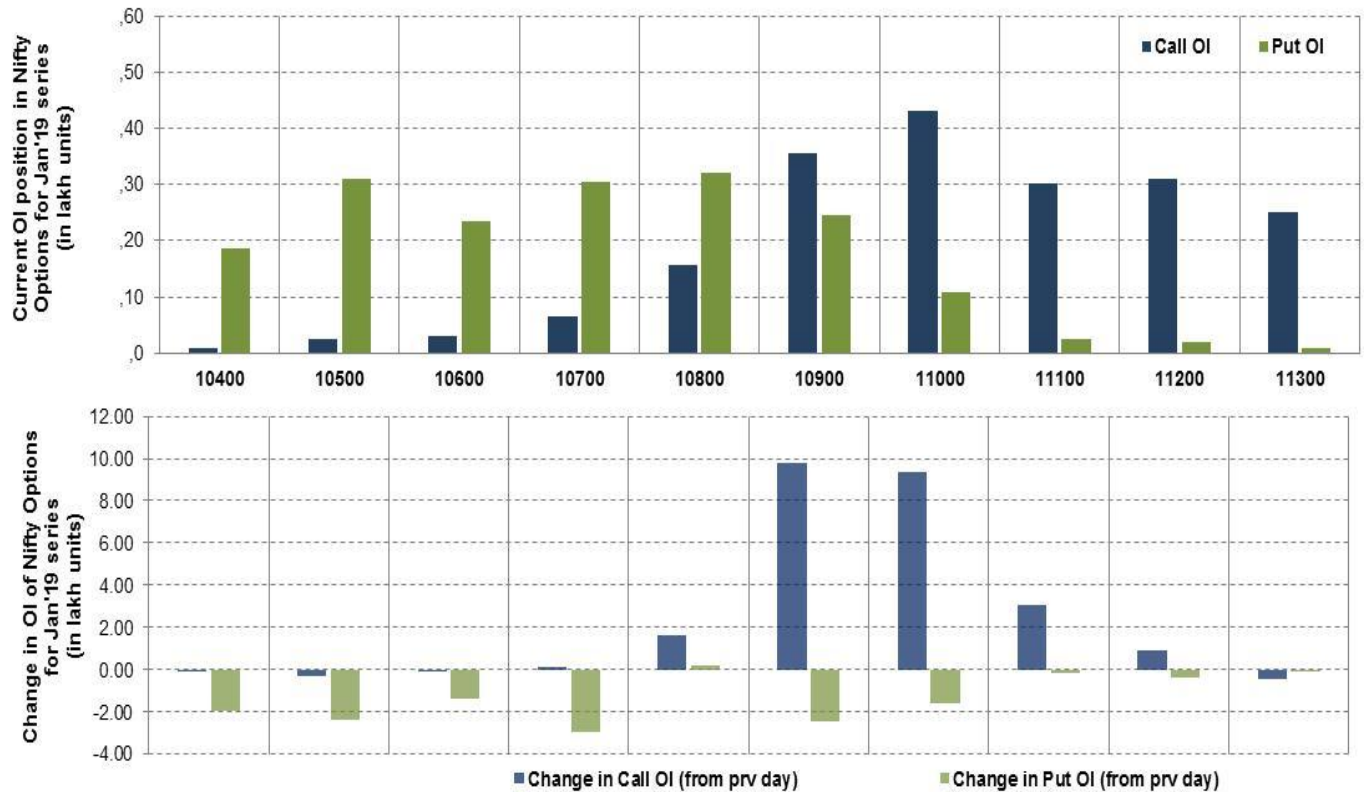
Nifty Futures



Bank Nifty Futures



Nifty Options

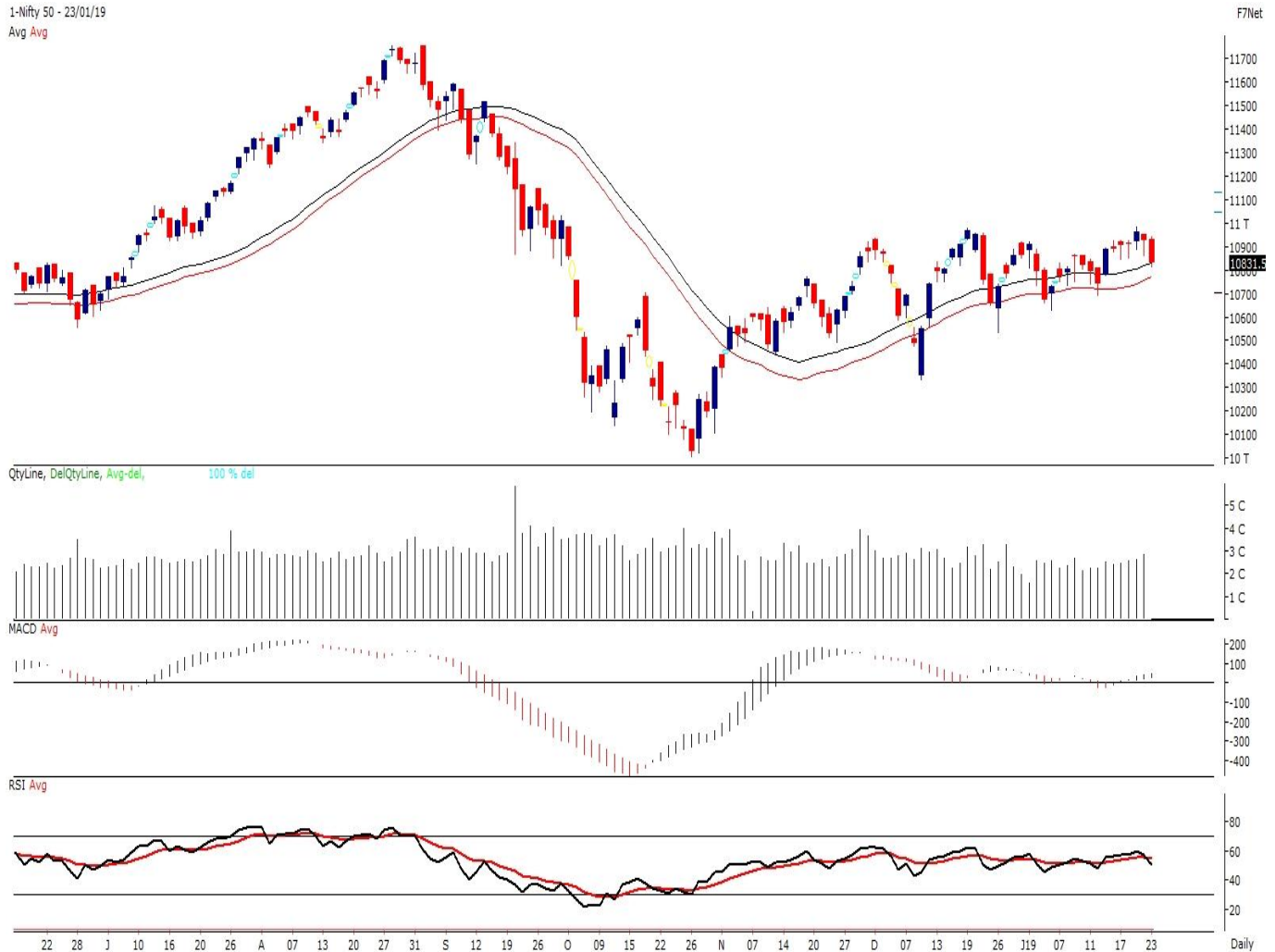


Note – Change in OI of Nifty Options refers to change from previous trading day
 Source-NSE, SIHL Derivatives Research (Institutional Equities)

- Among Nifty calls 11,000 SP from the Jan month expiry was the most active call with an addition of 0.94 million in open interest.
- Among Nifty puts, 10,800 SP from the Jan month expiry was the most active put with an addition of 0.02 million open interests.
- The maximum OI outstanding for Calls was at 11,000 SP (4.31mn) and that for Puts was at 10,800 SP (3.21mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 23/01/19
Avg Avg



Nifty Cash prices have settled at 10831.5 down by 0.84 percent from the previous close. On the upper side it has resistance of 10900 and 10950 levels, while lower side it has support of 10800 and 10750 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
APOLLOHOSP	785,500	949,000	20.81	1301.80	0.18
OFSS	115,200	130,500	13.28	3796.95	2.80
INFRATEL	7,508,000	8,338,000	11.05	280.05	0.77
TV18BRDCST	56,654,000	62,764,000	10.78	34.50	0.58
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
JUSTDIAL	2,970,800	2,899,400	-2.40	487.00	0.90
TATASTEEL	40,342,400	39,034,190	-3.24	464.20	1.33
RELCAPITAL	13,365,000	12,616,500	-5.60	210.30	1.52
KPIT	2,457,000	2,216,250	-9.80	219.20	1.39
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
ICICIPRULI	3,759,000	6,739,500	79.29	307.30	-11.02
ITC	64,476,000	78,549,600	21.83	277.00	-4.70
TVSMOTOR	4,228,000	5,003,000	18.33	522.30	-6.03
RAMCOCEM	615,200	708,000	15.08	600.10	-0.47
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
EQUITAS	10,960,000	10,804,000	-1.42	118.55	-2.55
GODREJIND	1,506,000	1,483,500	-1.49	523.80	-0.30
TATACOMM	2,671,000	2,628,000	-1.61	516.55	-0.20
BERGEPAIN	5,951,000	5,834,400	-1.96	320.80	-1.06

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.