

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	10662	10525	10594	10699	10767	10872	Neutral	Neutral	Buy
Sensex	35657	35223	35440	35782	35999	36341	Neutral	Neutral	Buy
Nifty Futures	10695	10541	10618	10720	10797	10899	Neutral	Neutral	Buy
Bank Nifty	26653	26245	26449	26792	26996	27338	Neutral	Neutral	Buy
CNX IT	15120	14968	15044	15103	15179	15238	Buy	Buy	Neutral
CNX Midcap	16656	16342	16499	16745	16902	17148	Sell	Sell	Neutral
CNX Small Cap	6050	5963	6006	6079	6123	6196	Sell	Sell	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	35656.7	-368.8	-1.0
NIFTY	10661.6	-119.0	-1.1
MIDCAP	14411.5	-270.3	-1.8
SMLCAP	13721.5	-278.7	-2.0
BSEFMC	11509.1	-148.3	-1.3
AUTO	18362.5	-261.6	-1.4
POWER	1857.4	-25.9	-1.4
REALTY	1787.7	-2.8	-0.2
BSE IT	14847.1	62.7	0.4
BANKEX	29812.4	-565.1	-1.9
OILGAS	13621.8	-143.2	-1.0
METAL	10596.9	-138.6	-1.3

Currency Futures	Close	Pre. Pts	% Chg
29-Jan-19 EUR-INR	81.25	80.77	0.58
29-Jan-19 USD-INR	71.11	71.17	-0.09
29-Jan-19 GBP-INR	93.70	93.14	0.60
29-Jan-19 JPY-INR	65.01	64.84	0.26

Advance/ Decline	Adv	Dec	Un Ch.
NSE	351	1478	68
BSE	552	2003	160

FII/DII Capital Mkt*	Buy	Sell	Net
FII	6679	6455	223
DII	3717	3625	92

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity benchmarks joined global meltdown on Monday, with Sensex and Nifty falling more than a percent each. The start of day was slightly higher, buoyed by the Economic Advisory Council to the Prime Minister (EAC-PM's) statement that the country's economic growth is likely to remain in the range of 7-7.5 per cent in the next few years. It added that the growth rate can be easily increased by 1 per cent by addressing structural problems through reforms. Some support also came with Union Commerce and Industry Minister Suresh Prabhu's statement that new policies of the government will help to increase India's export from the current \$321 billion to almost double in a few years. However, markets soon turned negative, with Moody's Investors Service's statement that the steps announced by the government to aid MSMEs and the measures being planned to support farmers will increase the risk of fiscal slippage and push deficit to 3.4 per cent of GDP in the current financial year. The government budgeted the fiscal deficit for the current financial year at 3.3 per cent of the gross domestic product (GDP).

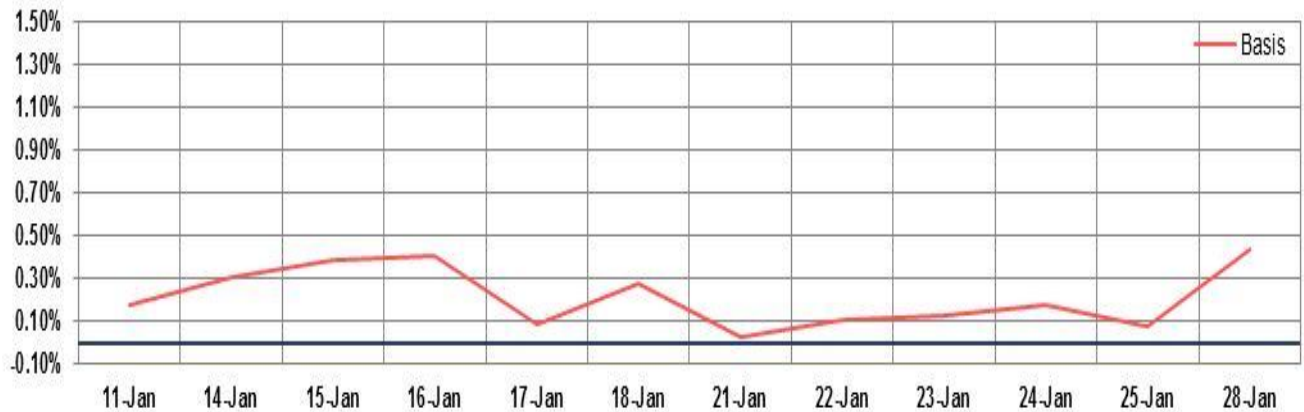
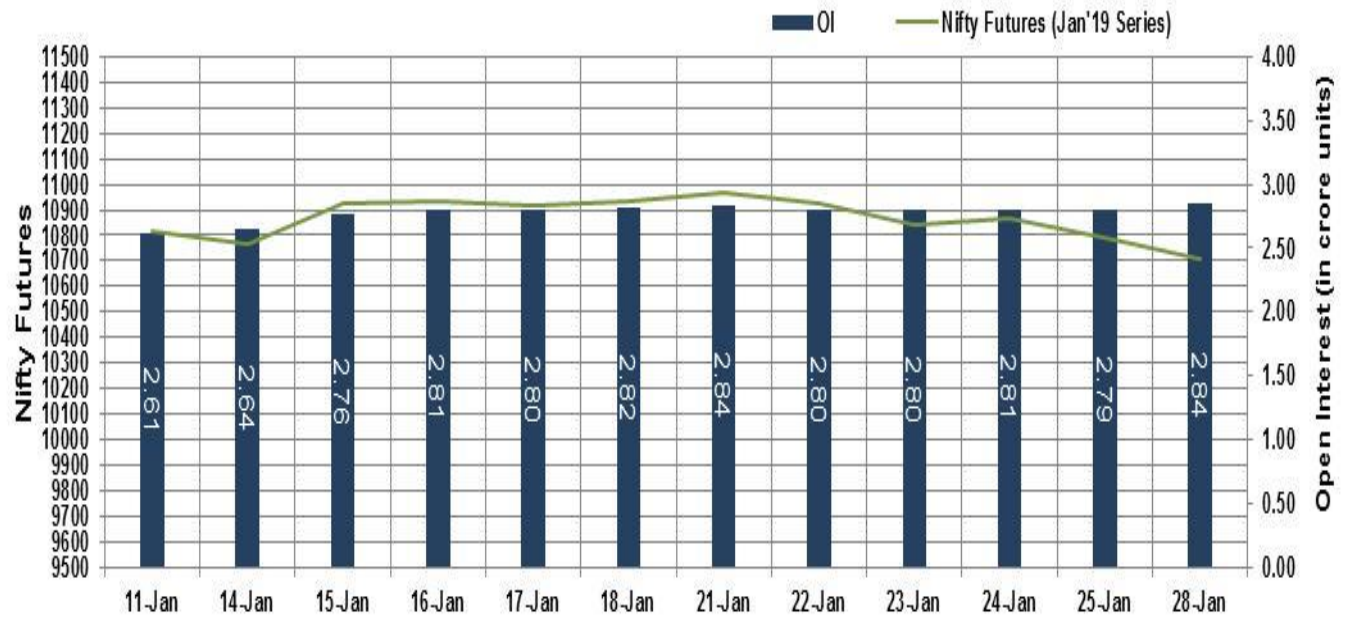
The indices continued their weak run for whole day to end the session lower, tracking weak opening of European markets. Investors got cautious with reports that foreign investors have pulled out close to Rs 6,000 crore so far from the Indian stock markets in January and experts believe this trend will continue in the coming months as well. Sentiments were pessimistic also because of a private report stating that the economy is likely to lose steam and may clip at 6.6 percent in the first half of 2019 from 7.4 percent a year ago, on account of the global slowdown and the uncertainty about the outcome of the forthcoming general elections.

Market Turnover & FII Derivative Data

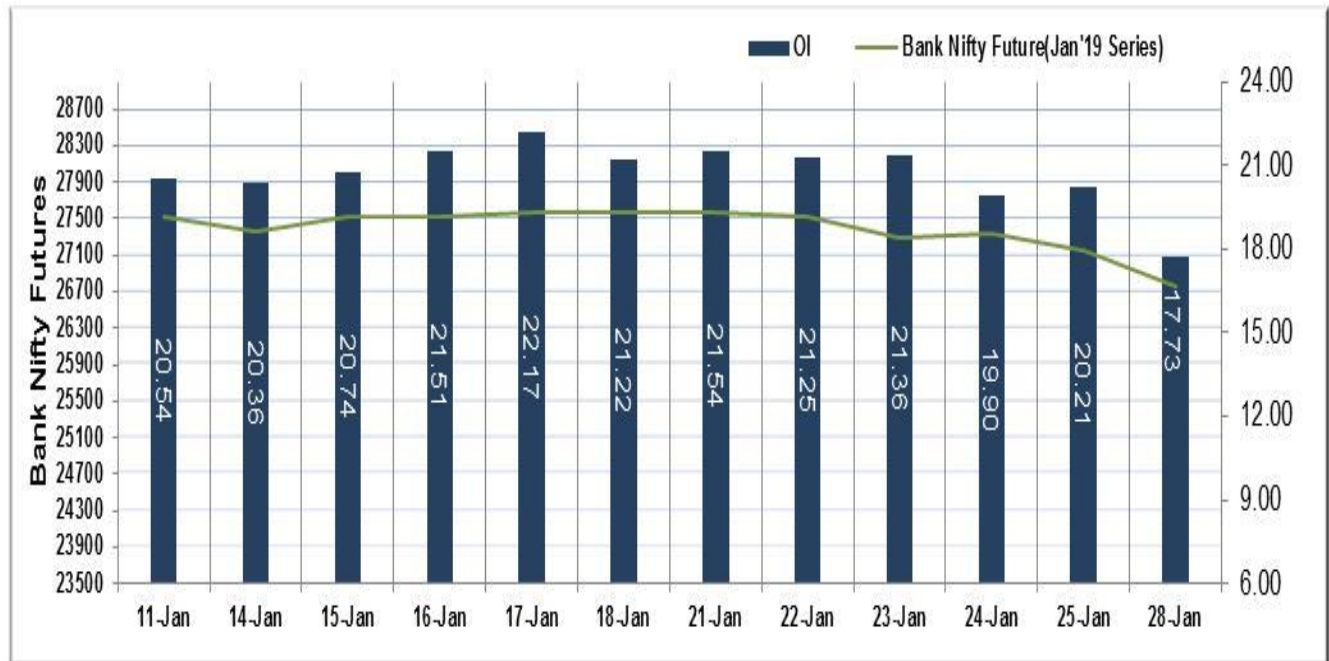
Market TO	Current	Previous	Net%
BSE CASH	3205	2952	9
NSE CASH	35282	35103	1
NSE FO	898683	724056	24

FII Derivatives	Buy	Sell	Net
Ind. Futures	7108	6691	417
Ind. Options	110906	111634	(728)
Stk. Futures	30690	31150	(460)
Stk. Options	8965	9133	(168)

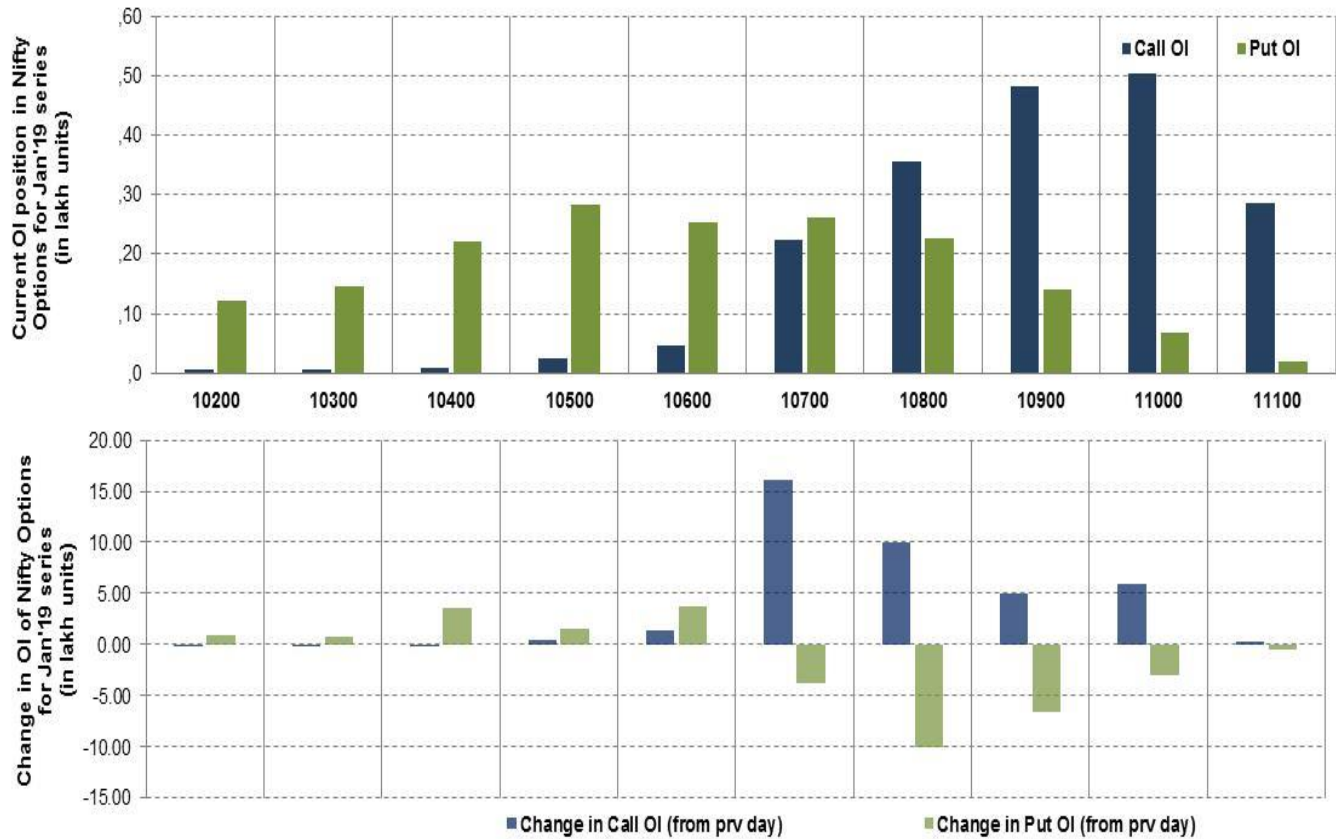
Nifty Futures



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 0.59 million in open interest.
- Among Nifty puts, 10,500 SP from the Jan month expiry was the most active put with an addition of 0.14 million open interests.
- The maximum OI outstanding for Calls was at 11,000 SP (5.02mn) and that for Puts was at 10,500 SP (2.83mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 28/01/19

Avg Avg



Nifty Cash prices have settled at 10661.55 marginal down by 1.1 percent from the previous close. On the upper side it has resistance of 10850 and 10900 levels, while lower side it has support of 10700 and 10650 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
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
TATACOMM	2,367,000	1,744,000	-26.32	500.30	1.67
TECHM	10,819,200	7,862,400	-27.33	734.55	0.95
PVR	1072400	778800	-27.38	1578.10	0.79
UPL	13028400	9286800	-28.72	760.00	0.68
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
RAMCOCEM	491,200	521,600	6.19	566.40	-1.70
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
INDIACEM	21,843,000	14,670,000	-32.84	79.35	-1.67
BHARATFIN	4,309,000	2,888,500	-32.97	913.20	-3.13
IDEA	126,984,000	83,628,000	-34.14	31.15	-5.03
RPOWER	37,168,000	23,376,000	-37.11	26.90	-3.76

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.