

# 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	12352	12289	12321	12353	12385	12417	Buy	Buy	Buy
Sensex	41945	41740	41842	41953	42056	42167	Buy	Buy	Buy
Nifty Futures	12378	12301	12339	12373	12412	12446	Buy	Buy	Buy
Bank Nifty	31591	31275	31433	31603	31761	31931	Neutral	Neutral	Buy
CNX IT	16357	16235	16296	16372	16432	16508	Buy	Buy	Neutral
CNX Midcap	18074	17881	17977	18045	18142	18210	Buy	Buy	Neutral
CNX Small Cap	6288	6250	6269	6285	6303	6319	Buy	Buy	Neutral

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	41945.37	12.81	0.03
NIFTY	12352.35	-3.15	-0.03
MIDCAP	15708.97	83.74	0.54
SMLCAP	14708.70	61.16	0.42
BSEFMC	11921.87	12.37	0.10
AUTO	18900.98	68.50	0.36
POWER	2004.01	12.07	0.61
REALTY	2478.65	0.34	0.01
BSE IT	16117.28	-28.01	-0.17
BANKEX	36035.94	-284.09	-0.78
OILGAS	14748.75	40.69	0.28
METAL	10621.74	-76.37	-0.71

Currency Futures	Close	Pre. Pts	% Chg
29-Jan-19 USD-INR	71.14	0.12	0.17
29-Jan-19 EUR-INR	79.11	-0.19	-0.24
29-Jan-19 GBP-INR	92.79	0.00	0.00
29-Jan -19 JPY-INR	64.66	0.02	0.04

Advance/ Decline	Adv	Dec	Un Ch.
NSE	943	879	116
BSE	1325	1219	172

FII/DII Capital Mkt*	Buy	Sell	Net
FII	6610	6345	264
DII	3615	4116	(500)

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

## Market Commentary

Indian equity bourses ended volatile session on flat note on Friday. The start of the day was on cautious note, as United Nations World Economic Situation and Prospects (WESP) 2020 report lowered its GDP growth estimate for India to 5.7 percent in the current fiscal (from 7.6 percent forecast in WESP 2019) and lowered its forecast for the next fiscal to 6.6 percent (from 7.4 percent earlier). But soon, indices staged sharp gains, aided with NITI Aayog member Ramesh Chand's statement that farm sector growth is likely to be higher at 3.1 per cent in the current fiscal compared with 2.9 per cent in 2018-19.

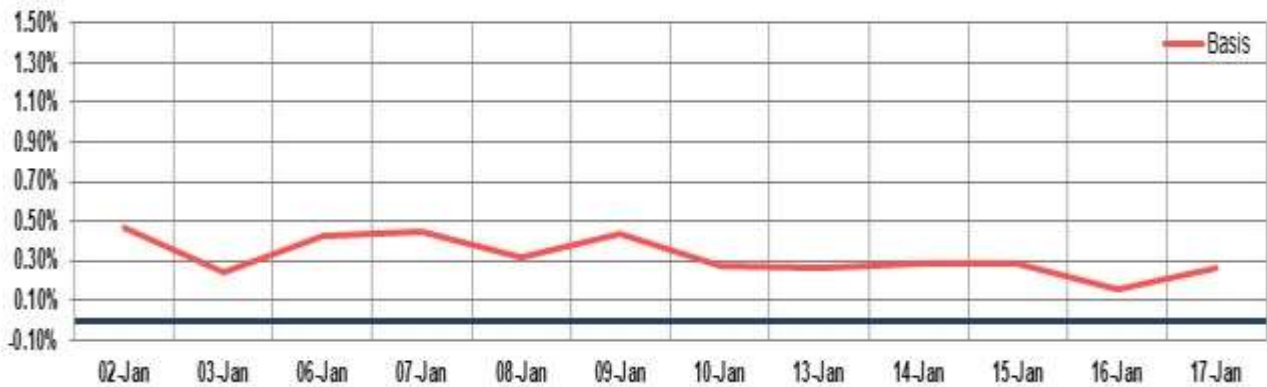
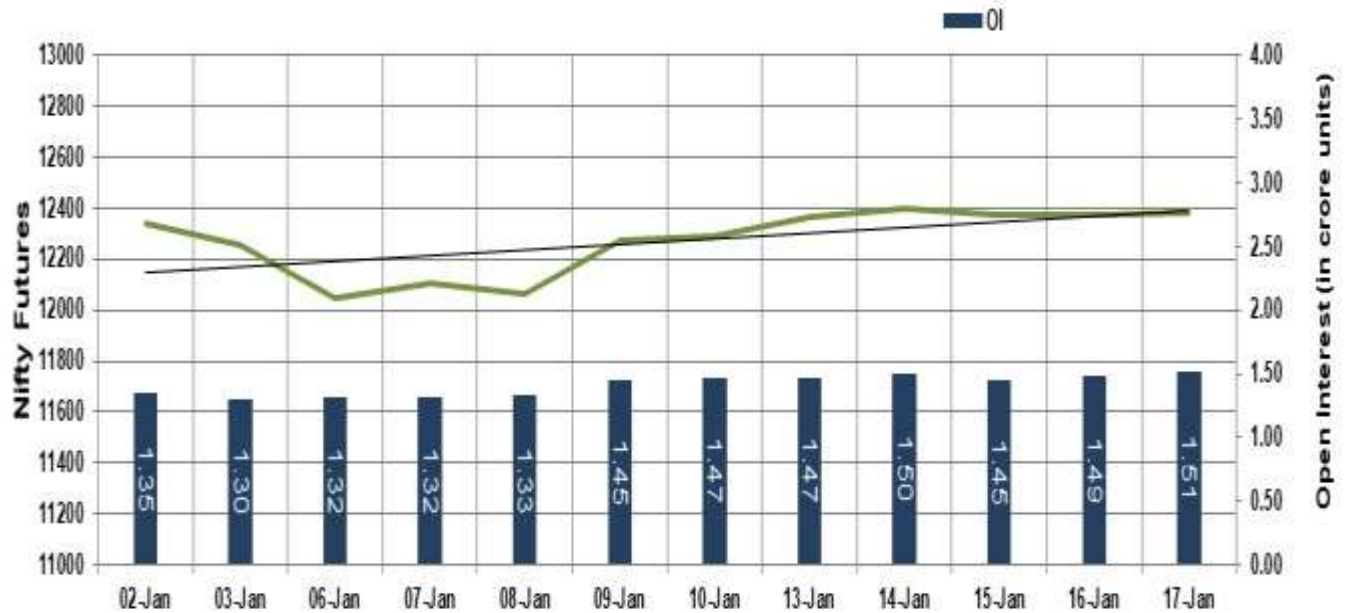
Despite high volatility on the street, key benchmarks traded in green for the most part of the session, amid reports that the Reserve Bank of India (RBI) decided to conduct simultaneous purchase and sale of government securities (G-Secs) under Open Market Operations (OMO) for Rs 10,000 crore each on January 23, 2020, in wake of the current liquidity and market situation and an assessment of the evolving financial conditions. Some relief also came with a private report stating that India attracted tech investments worth \$9.36 billion last year, a 95 per cent increase compared with the previous year.

## Market Turnover & FII Derivative Data

Market TO	Current	Previous	Net%
BSE CASH	2184	2611	(16)
NSE CASH	38352	34228	12
NSE FO	837593	3227321	(74)

FII Derivatives	Buy	Sell	Net
Ind. Futures	2788.62	2658.47	130
Ind. Options	176210	174436	489
Stk. Futures	21653	21305	(464)
Stk. Options	6742.21	6712.40	30

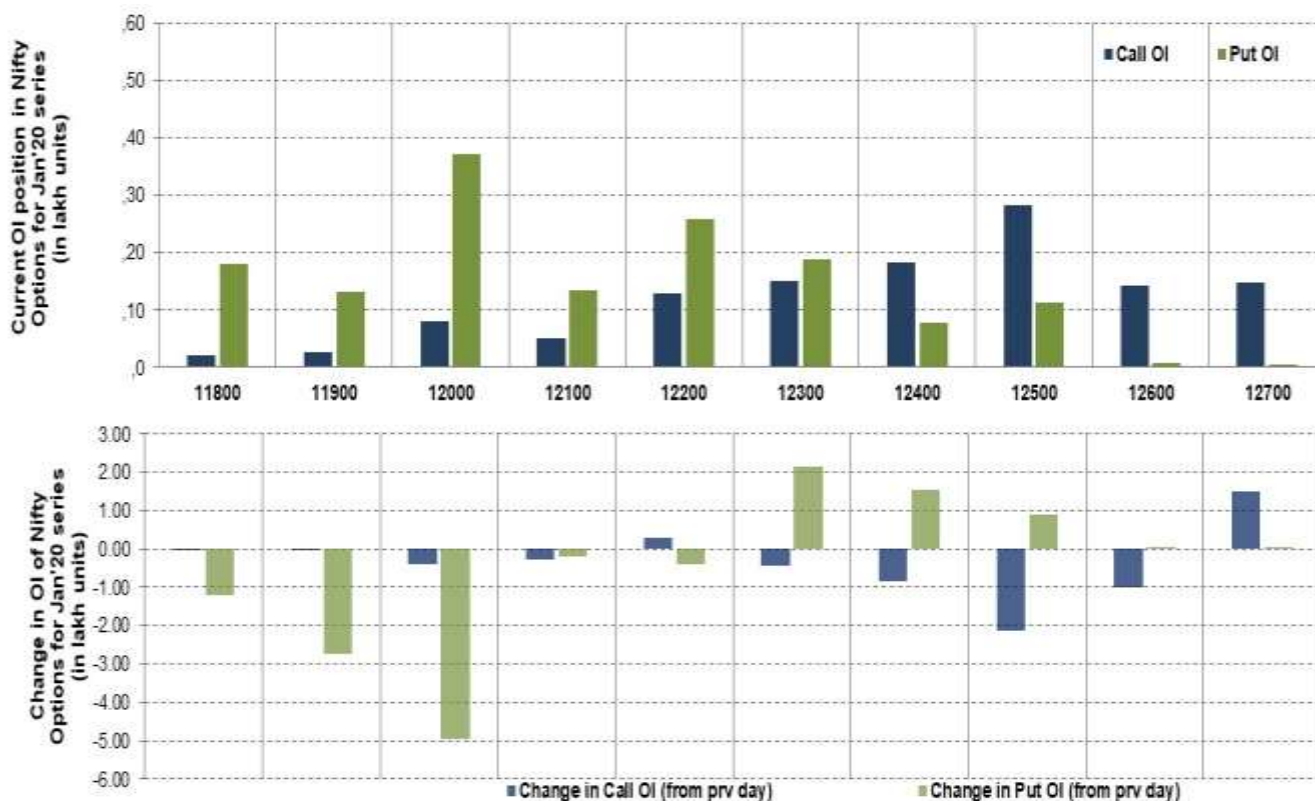
# Nifty Futures



# 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 a reduction of 0.21million in open interest.
- Among Nifty puts, 12,000 SP from the Jan month expiry was the most active put with a reduction of 0.50 million open interests.
- The maximum OI outstanding for Calls was at 12,500 SP (3.00mn) and that for Puts was at 12,000 SP (3.71mn)

## Nifty Technical & Indices Levels

1-Nifty 50 - 17/01/20  
Avg Avg



Nifty Cash prices have settled at 12352.35 marginally up by 0.03 percent from the previous close. On the upper side it has resistance of 12400 and 12450 levels, while lower side it has support of 12300 and 12250 levels. Intraday traders should be cautious and take position accordingly.

#### 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.