

# 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	10884	10794	10839	10890	10935	10986	Buy	Neutral	Neutral
Sensex	36241	35916	36078	36262	36425	36609	Buy	Neutral	Neutral
Nifty Futures	10931	10823	10877	10925	10980	11028	Buy	Neutral	Neutral
Bank Nifty	26858	26650	26754	26895	26999	27141	Buy	Neutral	Neutral
CNX IT	14740	14561	14651	14721	14811	14881	Neutral	Buy	Buy
CNX Midcap	17630	17468	17549	17618	17699	17768	Buy	Neutral	Neutral
CNX Small Cap	6269	6184	6226	6252	6295	6321	Neutral	Neutral	Neutral

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	36241.0	46.7	0.1
NIFTY	10883.8	7.0	0.1
MIDCAP	15107.8	68.5	0.5
SMLCAP	14494.1	66.9	0.5
BSEFMC	11718.4	71.1	0.6
AUTO	20860.9	-39.3	-0.2
POWER	1958.4	47.1	2.5
REALTY	1838.2	46.5	2.6
BSE IT	14383.8	87.1	0.6
BANKEK	30054.2	105.2	0.4
OILGAS	13293.6	47.4	0.4
METAL	12084.9	253.1	2.1

Currency Futures	Close	Pre. Pts	% Chg
27-Dec-18 EUR-INR	80.18	79.66	0.66
27-Dec-18 USD-INR	70.62	69.83	1.13
27-Dec-18 GBP-INR	89.94	89.19	0.85
27-Dec-18 JPY-INR	62.36	61.71	1.05

Advance/ Decline	Adv	Dec	Un Ch.
NSE	972	845	91
BSE	1288	1291	200

FII/DII Capital Mkt*	Buy	Sell	Net
FII	5274	4980	293
DII	3488	4294	(806)

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

## Market Commentary

Indian equity Markets traded with volatility throughout the day and somehow managed to end the sessions slightly in green terrain on Monday, on the back of buying by participants amid positive global cues. Key indices started on a higher note, as traders took encouragement with data showing that overseas investors have pumped Rs 12,260 crore into the Indian capital markets in November, making it the highest inflow in 10 months due to falling crude oil prices and sharp rupee appreciation. Traders also found some support with Economic Affairs Secretary Subhash Chandra Garg's statement that foreign investors have put in Rs 10,925 crore in equity and debt instruments in November. Though, markets once again entered into green terrain and managed to keep their heads above water in dying hour of trade, as traders found solace with survey indicating that India's manufacturing sector activity improved.

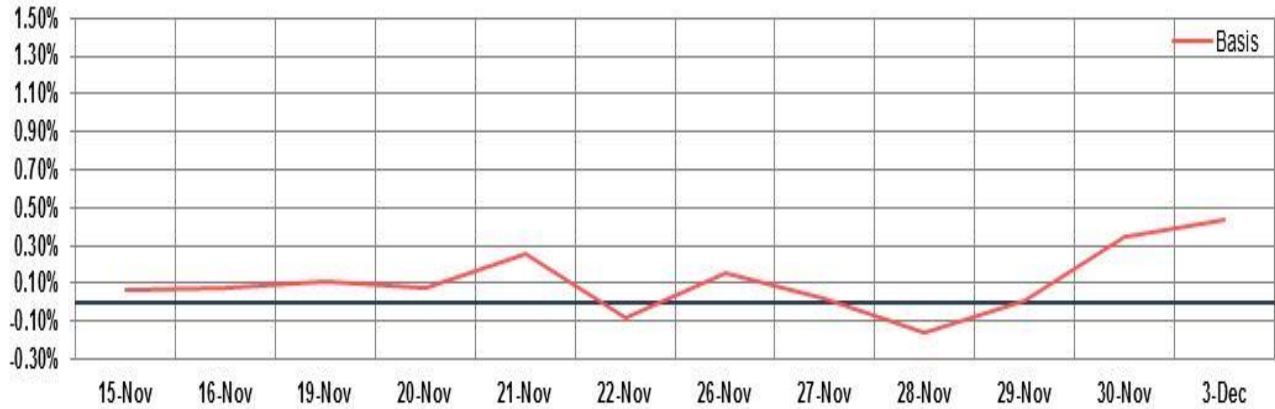
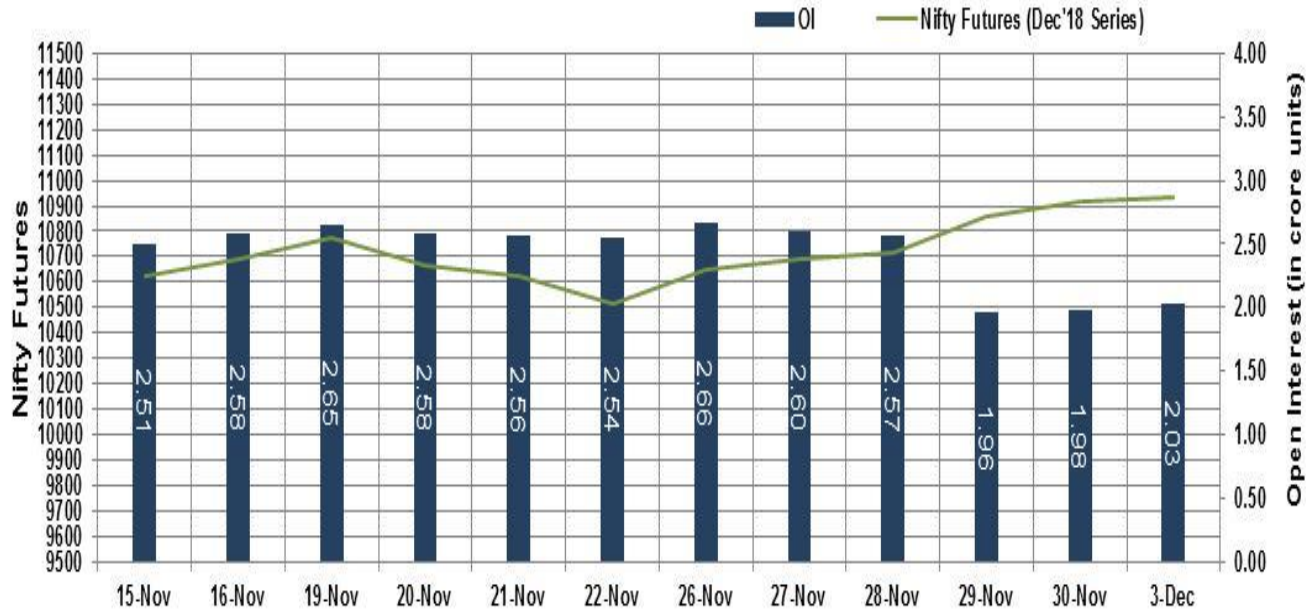
However, in afternoon trade, domestic stock markets receded from their early gains and slipped into red zone, as market-men got anxious with report that the Central Statistics Office's (CSO) latest report showing that India's gross domestic product (GDP) grew 7.1% in July-September, down from 8.2% in the previous quarter, as consumption demand moderated and farm sector displayed signs of weakness. Anxiety also persisted with a report stating that the Goods and Services (GST) collections for October (collected in November) dropped to Rs 97,637 crore from Rs 1 lakh crore collected in the previous month.

## Market Turnover & FII Derivative Data

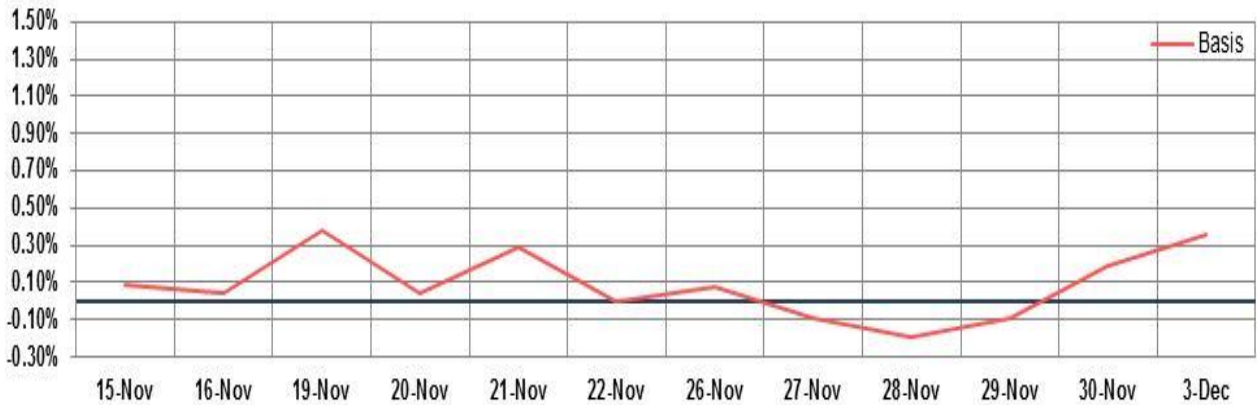
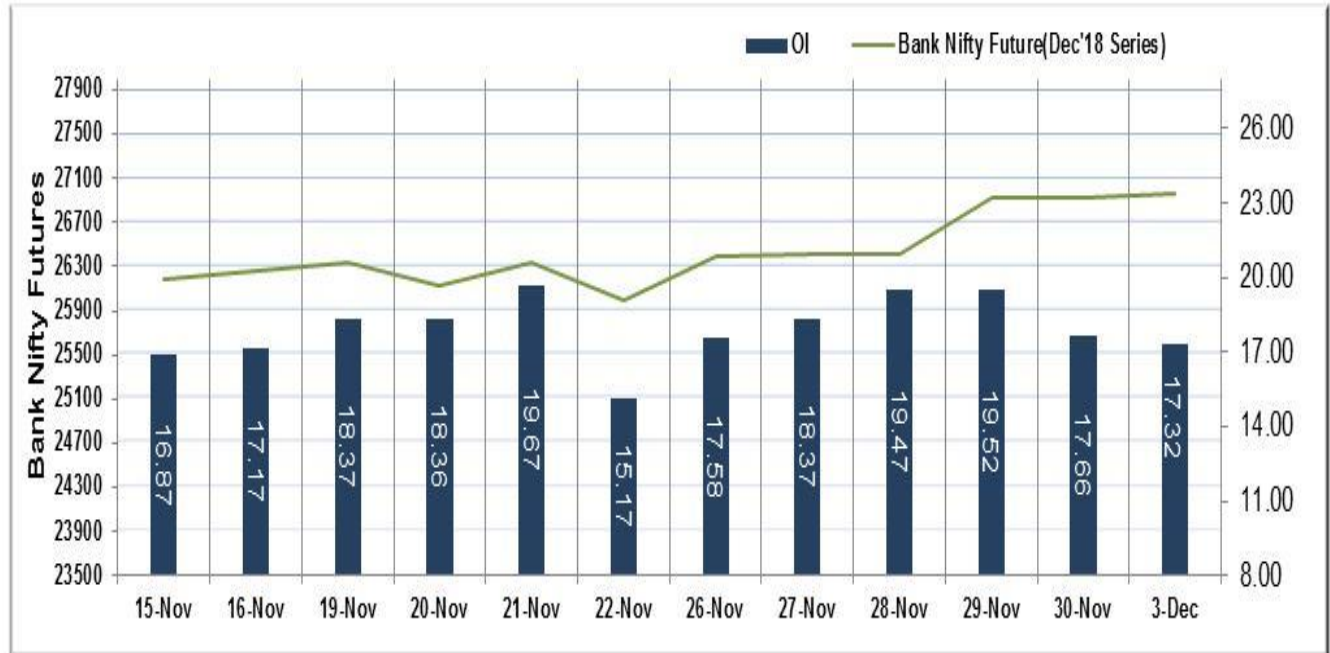
Market TO	Current	Previous	Net%
BSE CASH	2810	4319	(35)
NSE CASH	33329	40331	(17)
NSE FO	425998	439239	(3)

FII Derivatives	Buy	Sell	Net
Ind. Futures	2354	1953	401
Ind. Options	44812	45982	(1170)
Stk. Futures	13957	13607	350
Stk. Options	7149	7033	116

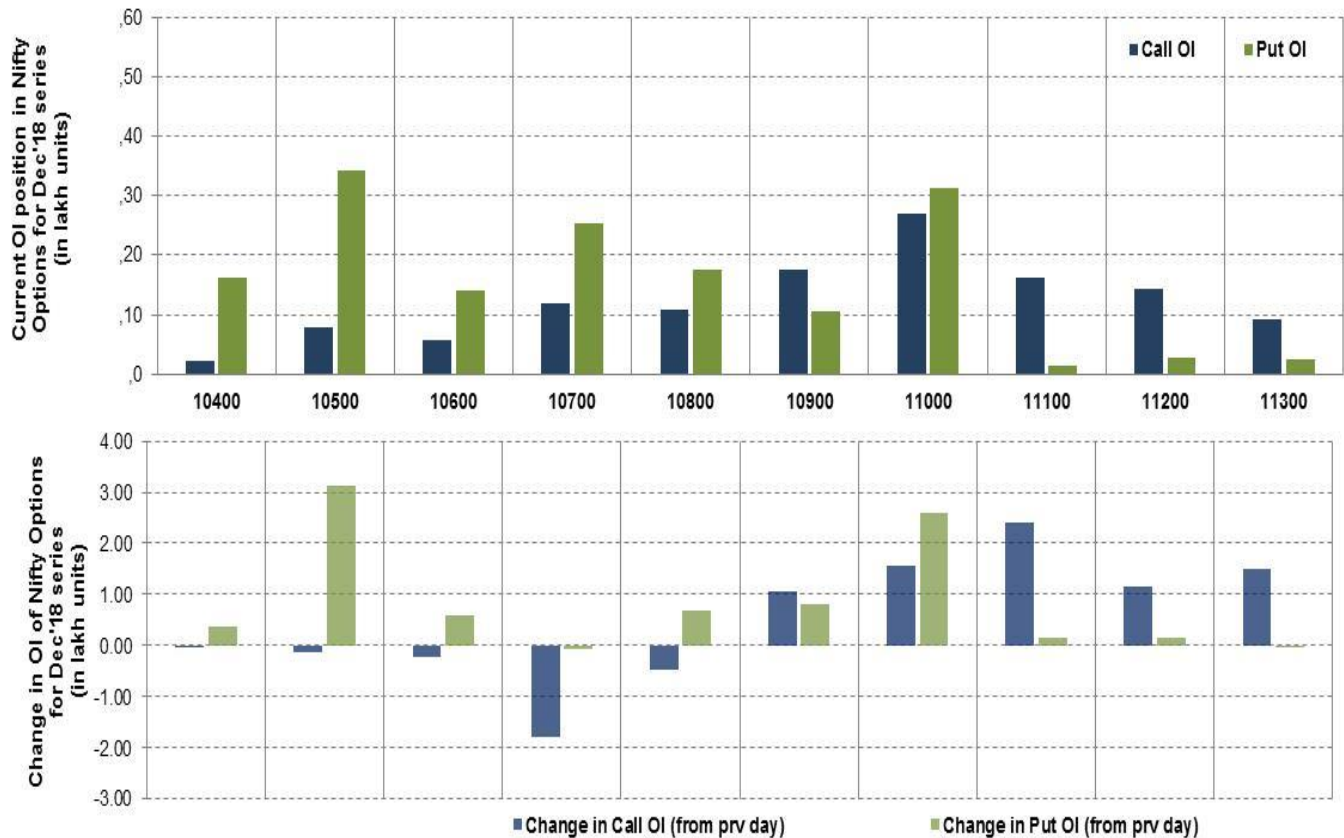
# Nifty Futures



## Bank Nifty Futures



## Nifty Options



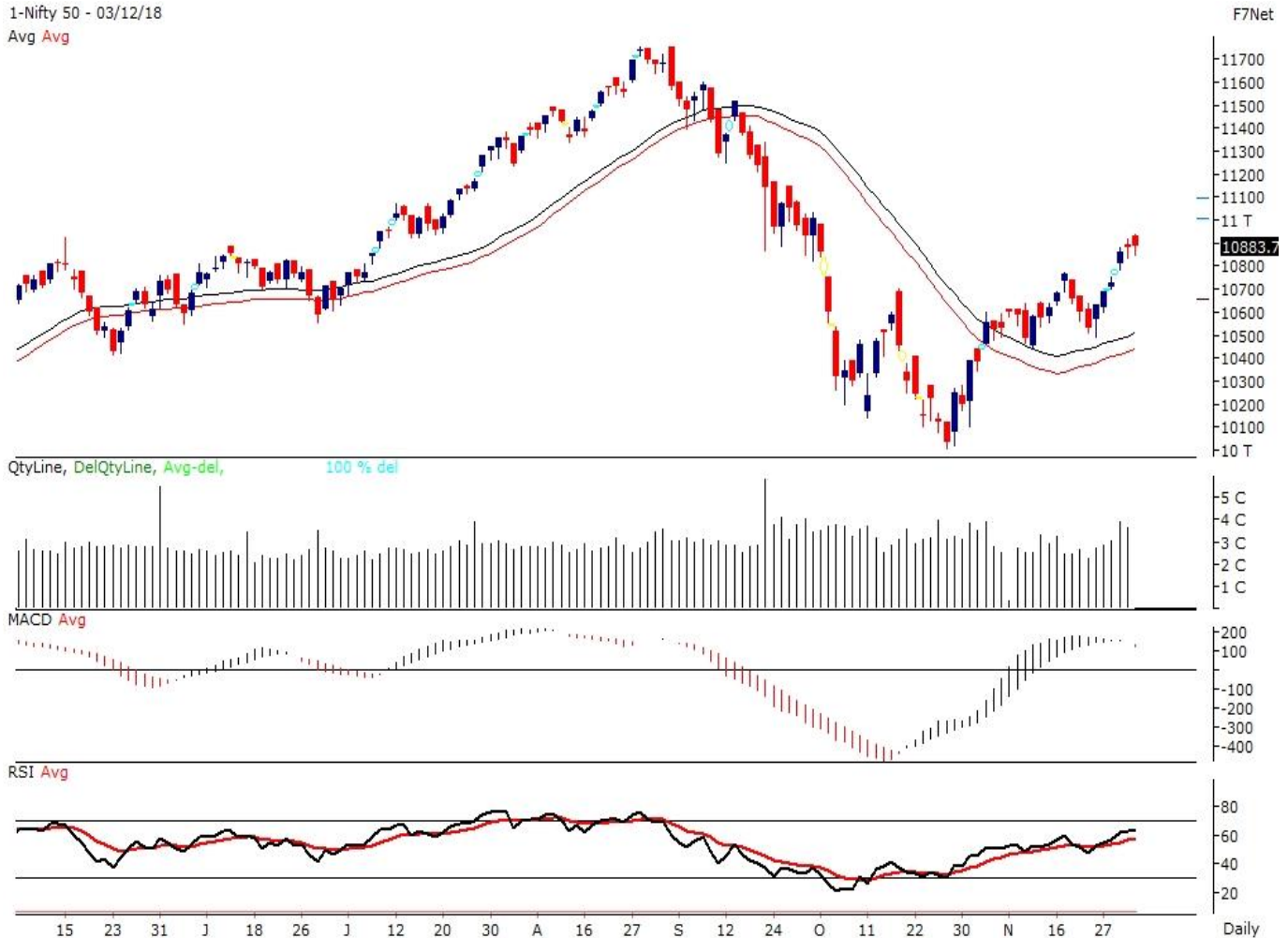
Note – Change in OI of Nifty Options refers to change from previous trading day  
 Source-NSE, SIHL Derivatives Research (Institutional Equities)

- Among Nifty calls 11,000 SP from the Dec month expiry was the most active call with an addition of 0.15 million in open interest.
- Among Nifty puts, 10,500 SP from the Dec month expiry was the most active put with an addition of 0.31 million open interests.
- The maximum OI outstanding for Calls was at 11,000 SP (2.70mn) and that for Puts was at 10,500 SP (3.43mn)

## Nifty Technical & Indices Levels

1-Nifty 50 - 03/12/18

Avg Avg



Nifty Cash prices have settled at 10883.75 up by 0.06 percent from the previous close. On the upper side it has resistance of 10950 and 11000 levels, while lower side it has support of 10750 and 10700 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
ORIENTBANK	10,398,000	11,736,000	12.87	93.45	4.12
HINDUNILVR	8,229,000	9,168,600	11.42	1830.10	3.66
TATAPOWER	41,166,000	45,819,000	11.30	82.80	8.73
KSCL	889,500	975,000	9.61	532.45	2.27
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
RELCAPITAL	12,231,000	11,509,500	-5.90	233.35	3.00
IBULHSGFIN	23,987,000	22,304,000	-7.02	784.40	9.32
MINDTREE	2,512,800	2,317,800	-7.76	895.20	1.89
JINDALSTEL	27,315,000	25,112,250	-8.06	161.85	4.86
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
SUNPHARMA	38,353,700	51,429,400	34.09	458.00	-7.21
IGL	3,979,250	4,749,250	19.35	263.25	-0.09
ASHOKLEY	55,352,000	61,636,000	11.35	107.45	-4.32
INDIGO	2,761,200	3,067,200	11.08	985.40	-5.48
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
HEROMOTOCO	1,260,800	1,204,800	-4.44	3038.20	-0.75
EXIDEIND	5,988,000	5,722,000	-4.44	261.40	-0.70
TORNTPOWER	3,126,000	2,973,000	-4.89	270.80	-0.02
AJANTPHARM	638,000	594,000	-6.90	1157.10	-0.89

#### 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.