

# 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	10524	10438	10481	10520	10563	10602	Neutral	Neutral	Neutral
Sensex	34950	34649	34799	34961	35111	35273	Neutral	Neutral	Neutral
Nifty Futures	10552	10477	10515	10542	10580	10607	Neutral	Neutral	Neutral
Bank Nifty	25732	25431	25582	25685	25835	25939	Neutral	Neutral	Neutral
CNX IT	14472	14262	14367	14450	14555	14639	Sell	Neutral	Buy
CNX Midcap	17363	17136	17250	17389	17503	17643	Neutral	Neutral	Neutral
CNX Small Cap	6218	6118	6168	6226	6277	6335	Neutral	Neutral	Neutral

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	34950.9	-60.7	-0.2
NIFTY	10524.0	-29.0	-0.3
MIDCAP	14819.2	-69.5	-0.5
SMLCAP	14423.6	-41.1	-0.3
BSEFMC	11188.8	-34.4	-0.3
AUTO	20626.4	-69.0	-0.3
POWER	1957.7	-31.5	-1.6
REALTY	1746.6	26.7	1.6
BSE IT	14088.2	2.8	0.0
BANKEK	29052.6	36.2	0.1
OILGAS	13473.4	-194.3	-1.4
METAL	13091.4	19.5	0.2

Currency Futures	Close	Pre. Pts	% Chg
28-Nov-18 EUR-INR	83.47	83.36	0.13
28-Nov-18 USD-INR	73.25	72.65	0.83
28-Nov-18 GBP-INR	95.37	94.73	0.68
28-Nov-18 JPY-INR	64.78	64.47	0.47

Advance/ Decline	Adv	Dec	Un Ch.
NSE	867	890	318
BSE	1290	1308	194

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4458	4446	12
DII	2188	2810	(622)

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

## Market Commentary

The Indian equity indices failed to sparkle on first day of Diwali week, with both the Sensex and the Nifty ending Monday's trading session with notable losses. The start of the day was cautious, affected by a private report stating that with global crude prices remaining elevated, the rupee is likely to be under pressure, and may touch the 76 levels against the US currency over the next three months. Domestic sentiments also got hit with another private report showing that overseas investors pulled out a massive Rs 38,900 crore (over \$5 billion) from the capital markets in October, the steepest outflow in nearly two years, on rising crude oil prices, depreciating rupee and worsening current account deficit. With this, the total outflow from the capital markets (equity and debt together) has reached over Rs 1 lakh crore so far this year. The trade remained in negative during the day, as former RBI governor and top economist Raghuram Rajan said that cross-border capital flows have been a source of financial fragility and he underscored that countries should see how best they can benefit from cross-border flows, without incurring the costs.

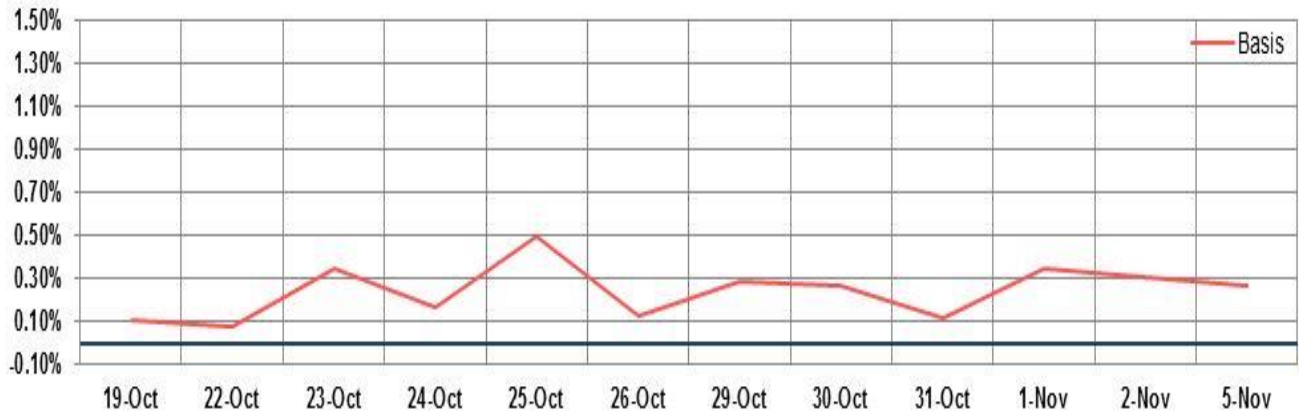
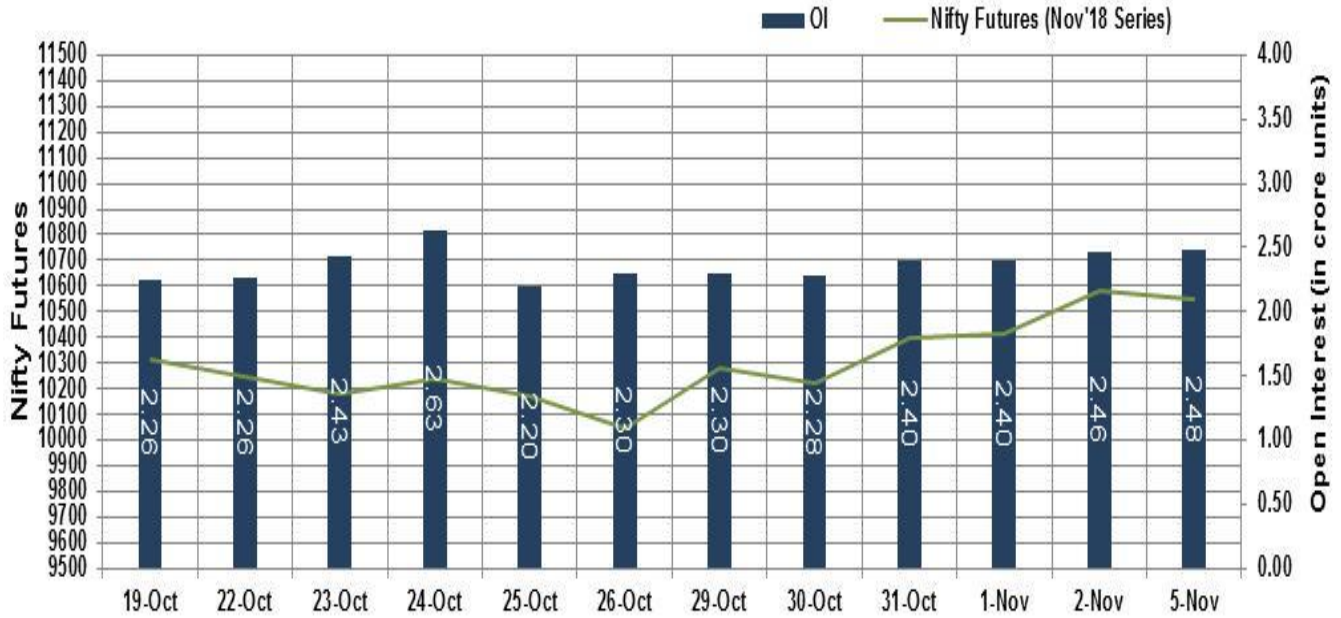
Separately, raising concerns over recent liquidity crisis in non-banking financial companies (NBFC), the industry chamber, Associated Chambers of Commerce and Industry of India (ASSOCHAM) has stated that the Reserve Bank of India (RBI) should provide a liquidity credit line of Rs 30,000-40,000 crore to non-banking financial companies (NBFC) as a temporary relief from tight liquidity conditions.

## Market Turnover & FII Derivative Data

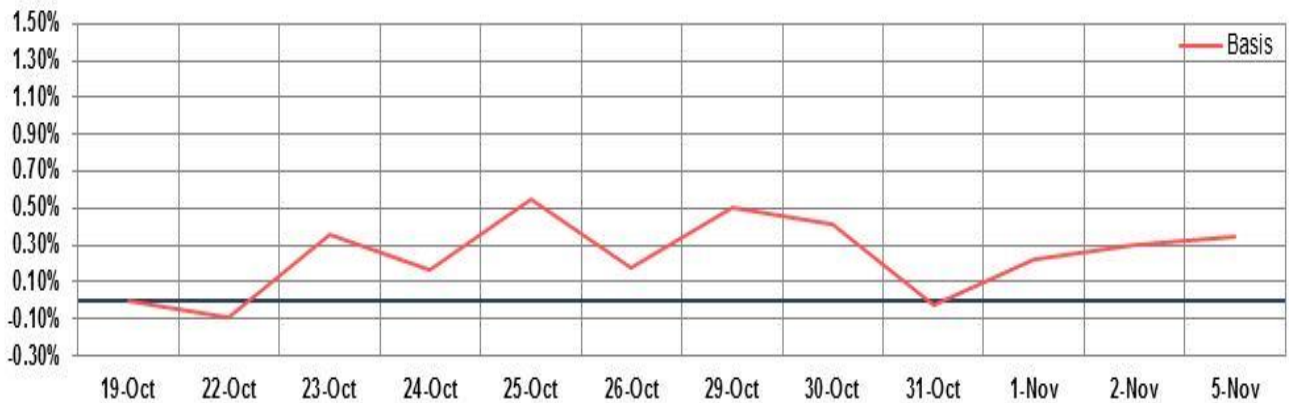
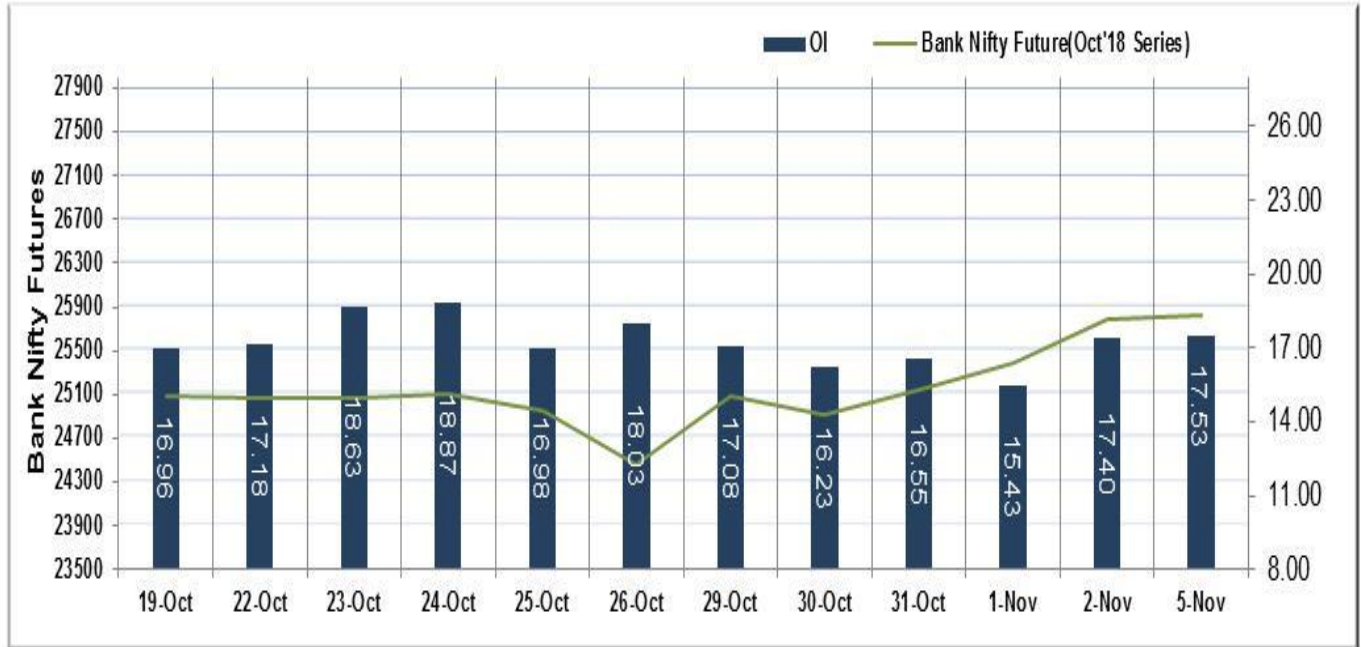
Market TO	Current	Previous	Net%
BSE CASH	3095	6373	(51)
NSE CASH	29629	41785	(29)
NSE FO	690855	700968	(1)

FII Derivatives	Buy	Sell	Net
Ind. Futures	2333	2814	(481)
Ind. Options	82985	80795	2190
Stk. Futures	13328	13860	(532)
Stk. Options	6385	6329	57

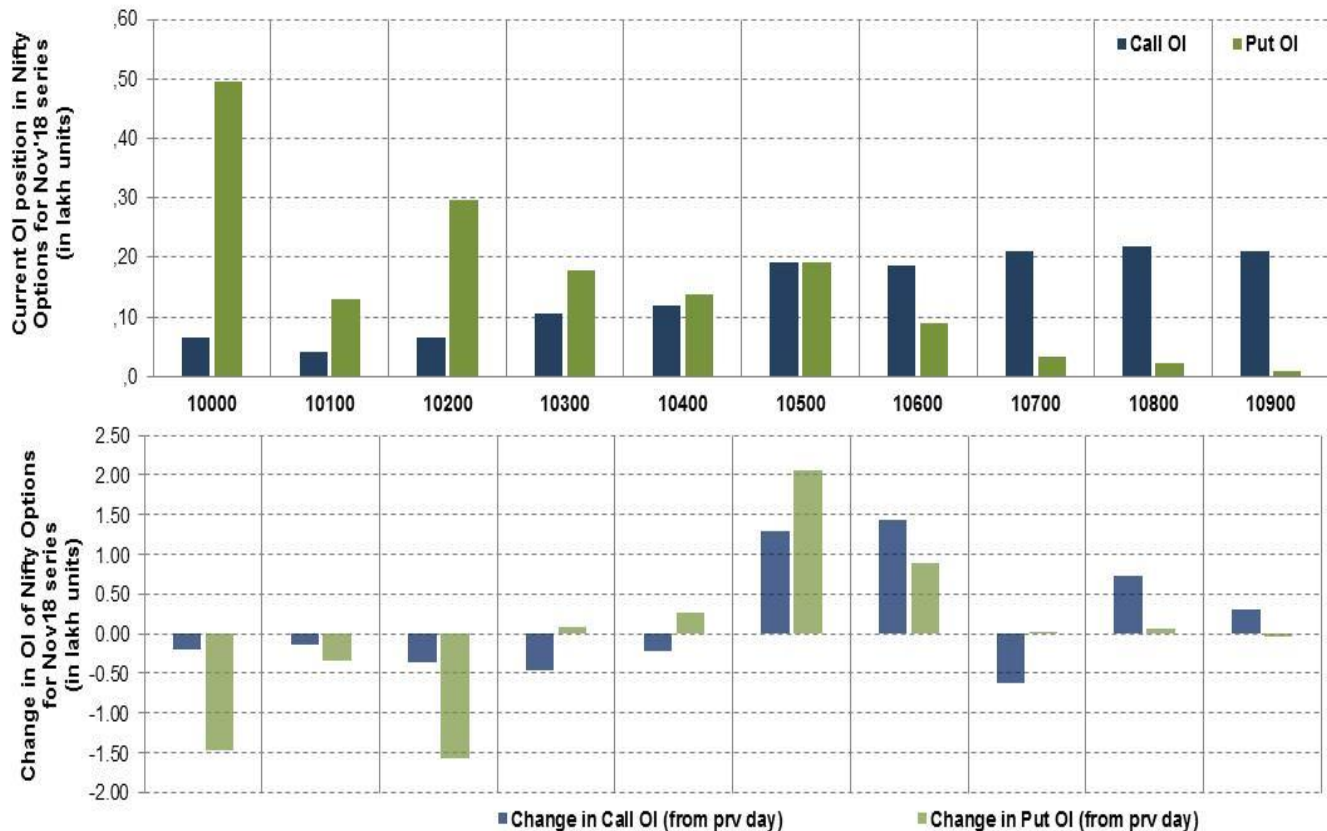
# Nifty Futures



## 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 10,800 SP from the Nov month expiry was the most active call with a addition of 0.07 million in open interest.
- Among Nifty puts, 10,000 SP from the Nov month expiry was the most active put with a reduction of 0.14 million open interests.
- The maximum OI outstanding for Calls was at 10,800 SP (2.20mn) and that for Puts was at 10,000 SP (4.95mn)

## Nifty Technical & Indices Levels

1-Nifty 50 - 05/11/18

Avg Avg



Nifty Cash prices have settled at 10524.0 down by 0.27 percent from the previous close. On the upper side it has resistance of 10650 and 10700 levels, while lower side it has support of 10450 and 10400 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
TORNTPOWER	2,424,000	2,802,000	15.59	266.35	3.36
PAGEIND	107,575	121,675	13.11	28945.85	0.38
JUSTDIAL	2,850,400	3,106,600	8.99	503.55	2.43
ALBK	13,244,000	14,234,000	7.48	43.90	1.74
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
SIEMENS	1,091,500	1,041,000	-4.63	973.30	1.50
AXISBANK	39,339,600	37,311,600	-5.16	625.35	1.90
SRF	679,500	631,500	-7.06	1993.60	1.96
BEML	1,703,500	1,580,000	-7.25	711.15	2.91
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
DHFL	16,195,500	18,624,000	14.99	218.40	-4.75
SUNTV	6,799,000	7,798,000	14.69	617.60	-7.14
BALKRISIND	1,516,800	1,700,800	12.13	1063.60	-4.47
VOLTAS	6,016,000	6,681,000	11.05	538.10	-0.01
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
INDIGO	3,497,400	3,376,800	-3.45	972.65	-0.66
HCC	28,062,000	26,928,000	-4.04	13.65	-1.44
CHENNPETRO	1,156,500	1,096,500	-5.19	270.50	-1.74
HINDZINC	6,777,600	6,368,000	-6.04	264.20	-0.47

#### 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.