

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	10530	10432	10481	10541	10590	10649	Neutral	Neutral	Neutral
Sensex	34992	34720	34856	35026	35162	35332	Neutral	Neutral	Neutral
Nifty Futures	10548	10452	10500	10560	10608	10668	Neutral	Neutral	Neutral
Bank Nifty	25598	25370	25484	25672	25786	25975	Neutral	Neutral	Neutral
CNX IT	14577	14377	14477	14569	14669	14760	Neutral	Neutral	Buy
CNX Midcap	17266	17091	17178	17322	17409	17552	Neutral	Neutral	Neutral
CNX Small Cap	6193	6113	6153	6207	6247	6301	Neutral	Neutral	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	34991.9	41.0	0.1
NIFTY	10530.0	6.0	0.1
MIDCAP	14728.1	-91.1	-0.6
SMLCAP	14415.5	-8.2	-0.1
BSEFMC	11109.5	-79.2	-0.7
AUTO	20508.5	-117.9	-0.6
POWER	1954.5	-3.3	-0.2
REALTY	1753.5	6.9	0.4
BSE IT	14228.4	140.2	1.0
BANDEX	28908.8	-143.8	-0.5
OILGAS	13388.1	-85.3	-0.6
METAL	12899.0	-192.3	-1.5

Currency Futures	Close	Pre. Pts	% Chg
28-Nov-18 EUR-INR	83.46	83.47	-0.01
28-Nov-18 USD-INR	73.12	73.25	-0.18
28-Nov-18 GBP-INR	95.42	95.37	0.04
28-Nov-18 JPY-INR	64.69	64.78	-0.13

Advance/ Decline	Adv	Dec	Un Ch.
NSE	893	886	101
BSE	1284	1274	154

FII/DII Capital Mkt*	Buy	Sell	Net
FII	3754	4253	(500)
DII	2750	2631	119

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity benchmarks managed to end Tuesday's session on positive note, despite mixed cues from global markets. The markets made a cheerful opening with a private report stating that the government has generated higher-than-expected revenues from customs duties, which may help it rein in the fiscal deficit within its FY19 target of 3.3% of gross domestic product (GDP). Optimism spread among the markets participants, with rating agency Crisil's report that the rupee may appreciate to 71 against the dollar by March 2019 on positives like the dip in crude prices and the \$75-billion currency swap with Bank of Japan. Some relief came from S&P Global Ratings' latest report indicating that most of its rated Indian firms and banks can survive the recent sharp fall in the rupee since their overseas borrowings either have dollar-linked earnings or are hedged. Market participant also took note of a report stating that over 100 Indian investors participated in a business conference in the UAE to strengthen Sharjah's trade relations with India and to promote the Gulf emirate as a leading business and investment hub in the region.

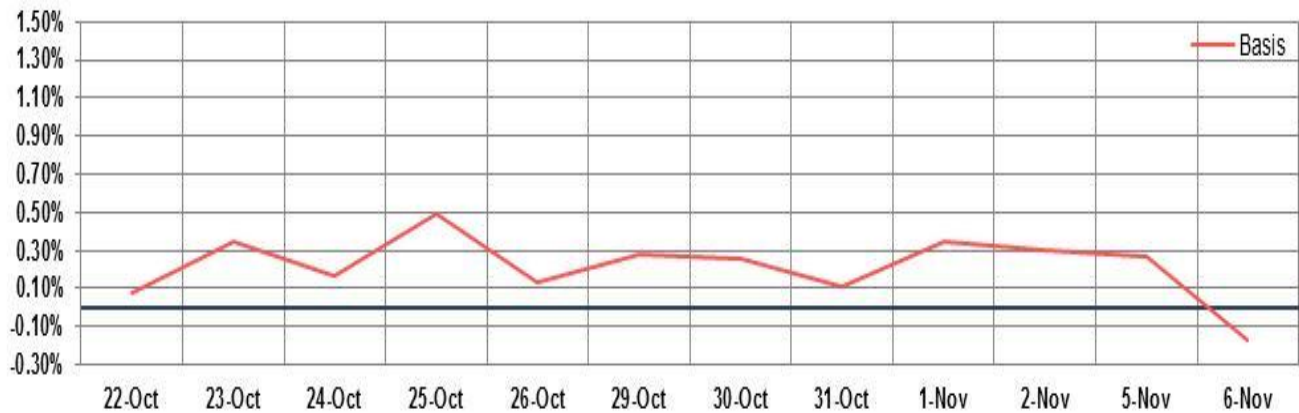
On the global front, European markets were trading in red, as Eurozone's investor sentiment eroded for a third consecutive month in November to its lowest level in two years. The survey data from Sentix showed that the Sentix investor confidence indicator dropped to 8.8 from 11.4 in October. The latest reading was the lowest since October 2016. Adding some worries, the UK service sector registered its slowest rate of expansion in seven months in October.

Market Turnover & FII Derivative Data

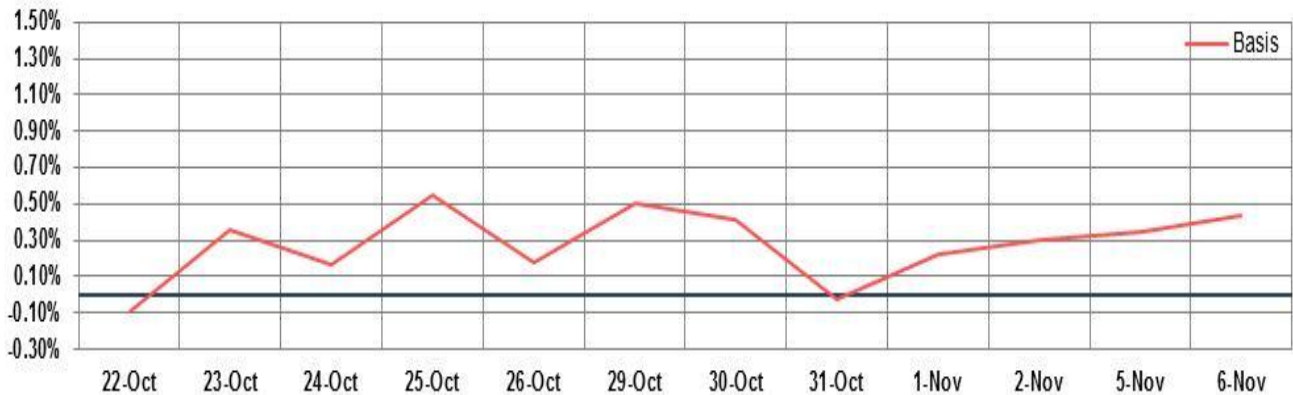
Market TO	Current	Previous	Net%
BSE CASH	2474	3095	(20)
NSE CASH	27435	29629	(7)
NSE FO	1433763	690855	108

FII Derivatives	Buy	Sell	Net
Ind. Futures	2416	1976	440
Ind. Options	82737	79641	3096
Stk. Futures	10722	11513	(791)
Stk. Options	6240	6273	(33)

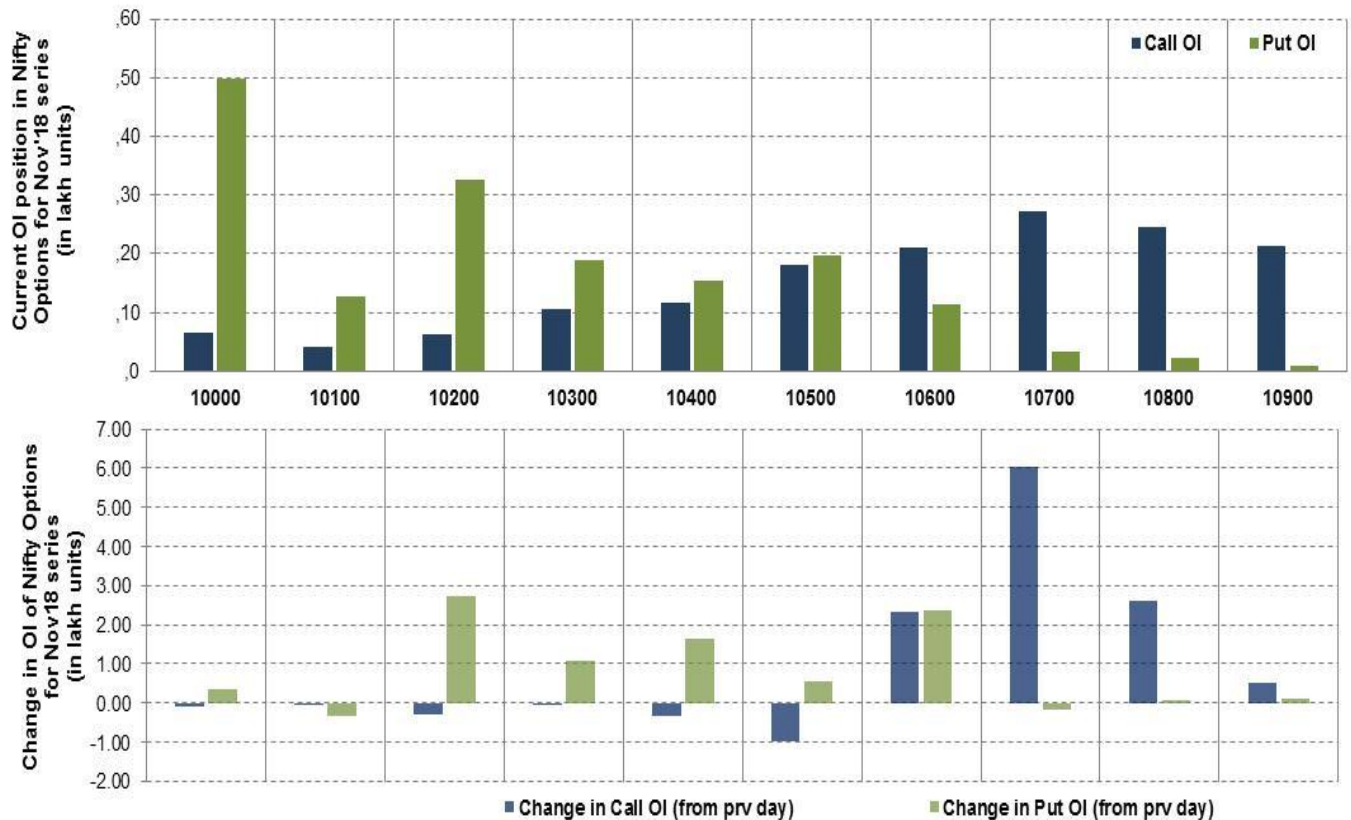
Nifty Futures



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 10,700 SP from the Nov month expiry was the most active call with an addition of 0.60 million in open interest.
- Among Nifty puts, 10,000 SP from the Nov month expiry was the most active put with an addition of 0.03 million open interests.
- The maximum OI outstanding for Calls was at 10,700 SP (2.72mn) and that for Puts was at 10,000 SP (4.98mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 06/11/18
 Avg Avg



Nifty Cash prices have settled at 10530 marginal up by 0.06 percent from the previous close. On the upper side it has resistance of 10600 and 10650 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
GLENMARK	3,483,000	4,218,000	21.10	659.35	4.40
CUMMINSIND	1,227,100	1,432,900	16.77	775.55	1.49
JETAIRWAYS	6,081,600	6,904,800	13.54	255.70	1.53
M&MFIN	9,006,250	9,943,750	10.41	422.85	0.39
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
RBLBANK	6,122,400	6,032,400	-1.47	537.80	0.99
CANFINHOME	3,415,000	3,331,250	-2.45	277.00	0.69
TORNTPHARM	400,500	390,500	-2.50	1675.00	4.27
AMARAJABAT	1,107,400	1,075,900	-2.84	773.00	0.30
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
BALKRISIND	1,700,800	2,683,200	57.76	945.30	-11.12
CIPLA	8,734,000	11,554,000	32.29	532.50	-5.84
VOLTAS	6,681,000	7,671,000	14.82	521.40	-3.10
PAGEIND	121,675	137,975	13.40	28850.00	-0.33
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
DALMIABHA	419,100	410,100	-2.15	2175.50	-0.67
BANKINDIA	20,394,000	19,866,000	-2.59	86.20	-0.23
FEDERALBNK	45,138,500	43,967,000	-2.60	80.55	-0.25
SREINFRA	10,815,000	10,332,000	-4.47	35.60	-3.65

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.