

# 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	10617	10518	10567	10607	10656	10696	Neutral	Neutral	Neutral
Sensex	35261	34977	35119	35260	35402	35544	Neutral	Neutral	Neutral
Nifty Futures	10623	10536	10579	10630	10673	10724	Neutral	Neutral	Neutral
Bank Nifty	26155	25557	25856	26027	26326	26496	Buy	Neutral	Neutral
CNX IT	14354	14089	14221	14397	14530	14706	Sell	Neutral	Buy
CNX Midcap	17569	17271	17420	17508	17657	17745	Buy	Neutral	Neutral
CNX Small Cap	6269	6188	6229	6253	6294	6319	Neutral	Neutral	Neutral

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	35260.5	118.6	0.3
NIFTY	10616.7	40.4	0.4
MIDCAP	14992.5	110.5	0.7
SMLCAP	14548.0	0.3	0.0
BSEFMC	11286.4	-23.8	-0.2
AUTO	20526.7	110.4	0.5
POWER	1959.5	-3.4	-0.2
REALTY	1724.8	26.8	1.6
BSE IT	13976.4	-9.8	-0.1
BANSEX	29530.8	232.1	0.8
OILGAS	13697.3	-21.8	-0.2
METAL	12769.6	84.0	0.7

Currency Futures	Close	Pre. Pts	% Chg
28-Nov-18 EUR-INR	81.58	81.66	-0.09
28-Nov-18 USD-INR	72.04	72.40	-0.50
28-Nov-18 GBP-INR	92.29	93.48	-1.27
28-Nov-18 JPY-INR	63.53	63.62	-0.14

Advance/ Decline	Adv	Dec	Un Ch.
NSE	795	1009	84
BSE	1091	1521	123

FII/DII Capital Mkt*	Buy	Sell	Net
FII	6078	4035	2043
DII	3285	3450	(165)

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

## Market Commentary

Key equity indices logged notable gains in Thursday's choppy session, with Sensex regaining its crucial psychological level of 35,200. The markets made a volatile start but soon gained traction, with taking support from Central Board of Direct Taxes (CBDT) Chairman Sushil Chandra's statement that direct tax collection has already crossed Rs 5 lakh crore that is 44% of the net direct tax collection target and will exceed the budgeted target of Rs 11.5 crore set for the current fiscal. He further highlighted that so far the I-T department has issued refunds to 2.15 crore assesseees amounting to Rs 1.15 lakh crore and from now onwards the net collections will increase. Domestic sentiments also got boost, with Assocham secretary general Uday Kumar Varma's statement that expanding investment in infrastructure will generate jobs, promote tourism and play catalytic role in overall growth and development of Indian economy. He also said that the government's vision for new and improved infrastructure that can serve the nation for a long time.

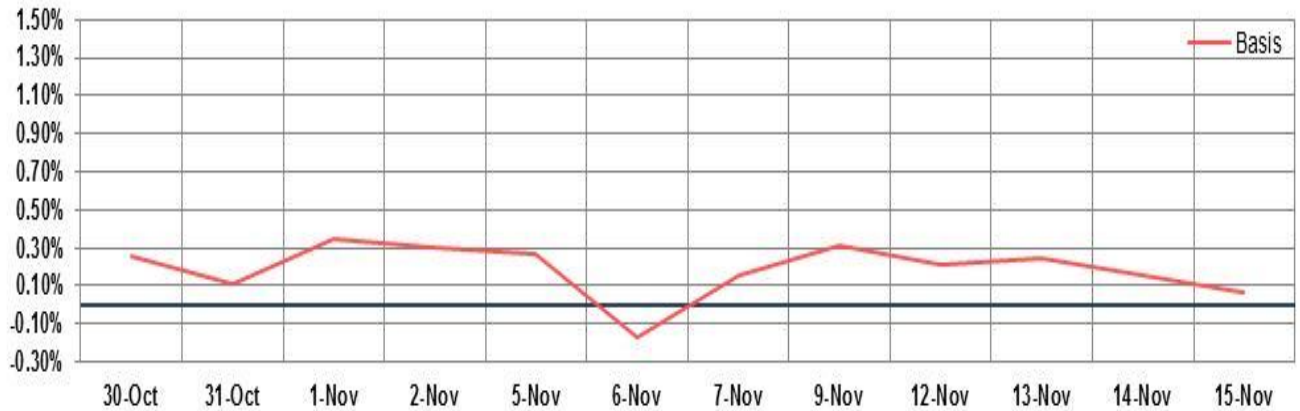
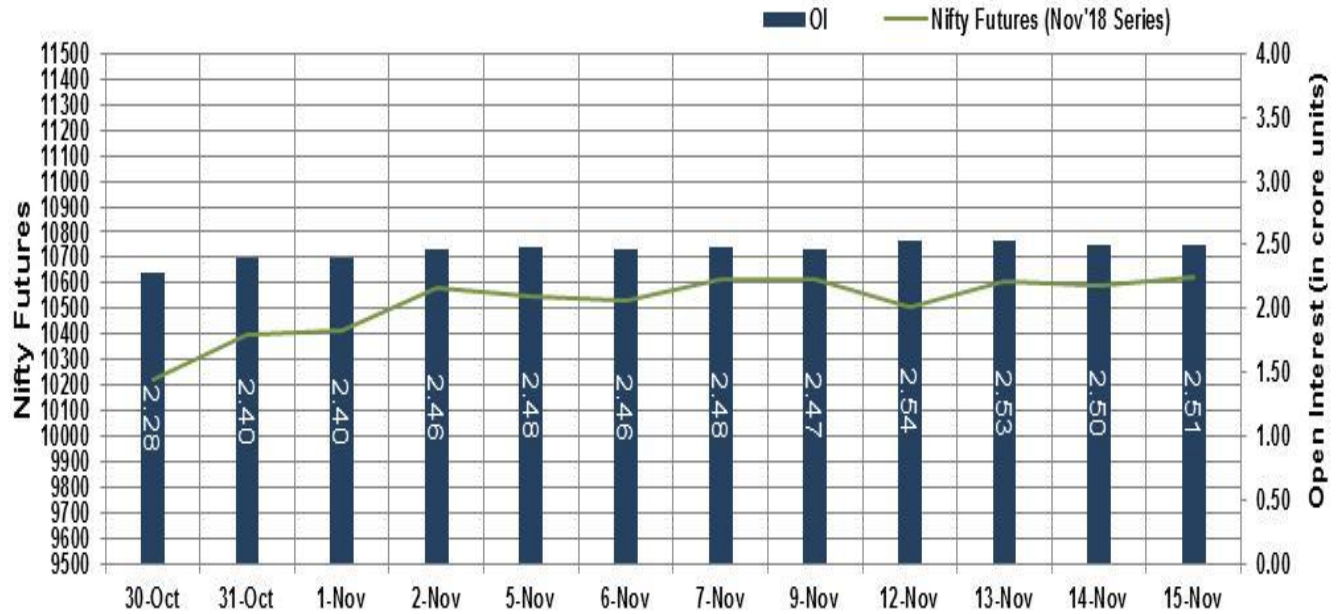
In the last leg of the trade, the markets trimmed some of their gains but managed to keep their heads in green terrain, amid reports report that finance ministry will seek immediate solutions to the issues of micro, small and medium enterprises (MSME) credit and NBFC liquidity in the central bank's board meeting on November 19. The market participants also took some support with the Confederation of Indian Industry (CII) calling for a change in regulations to improve access to credit for micro.

## Market Turnover & FII Derivative Data

Market TO	Current	Previous	Net%
BSE CASH	2955	3415	(13)
NSE CASH	31607	35972	(12)
NSE FO	1560701	1000274	56

FII Derivatives	Buy	Sell	Net
Ind. Futures	3691	3272	419
Ind. Options	124811	122572	2238
Stk. Futures	13015	13583	(568)
Stk. Options	7965	7753	213

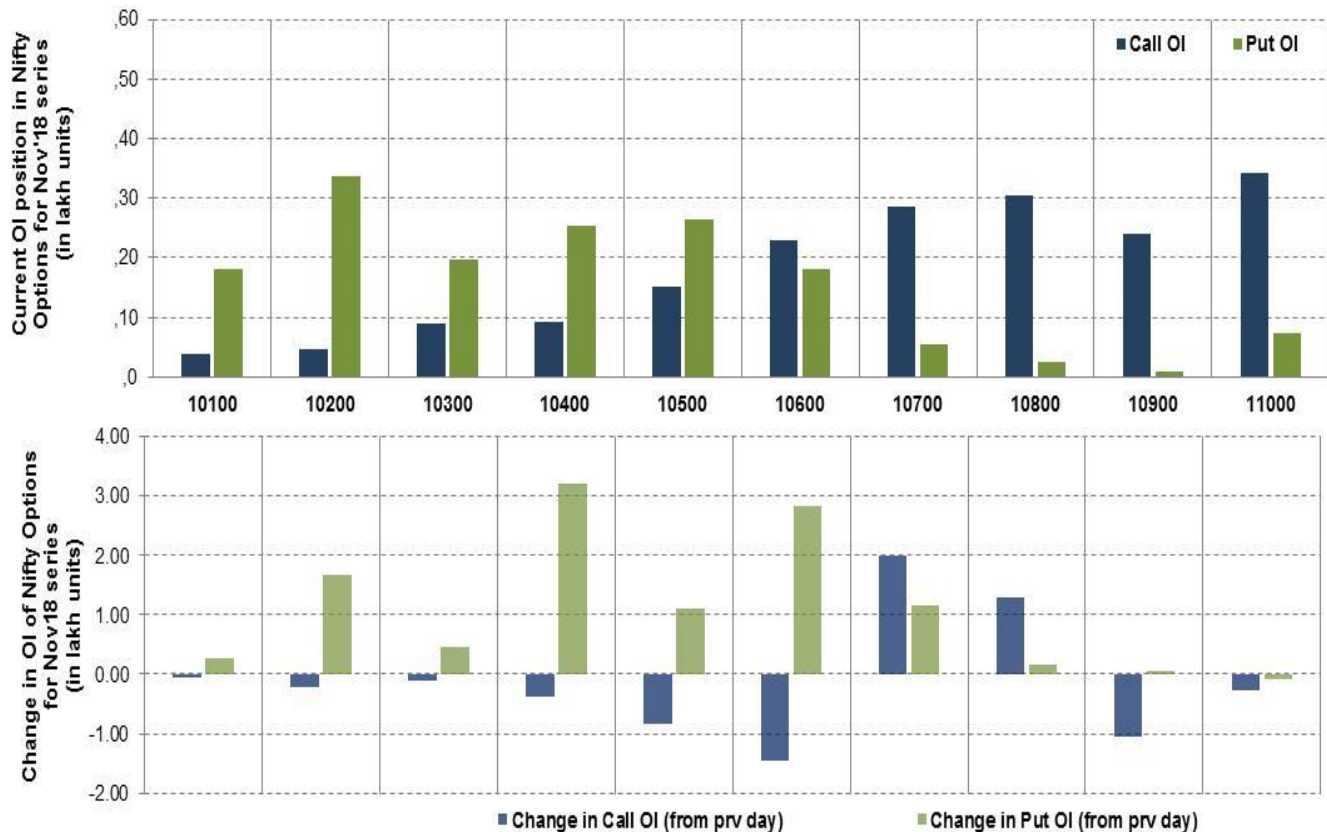
# Nifty Futures



## Bank Nifty Futures



## Nifty Options



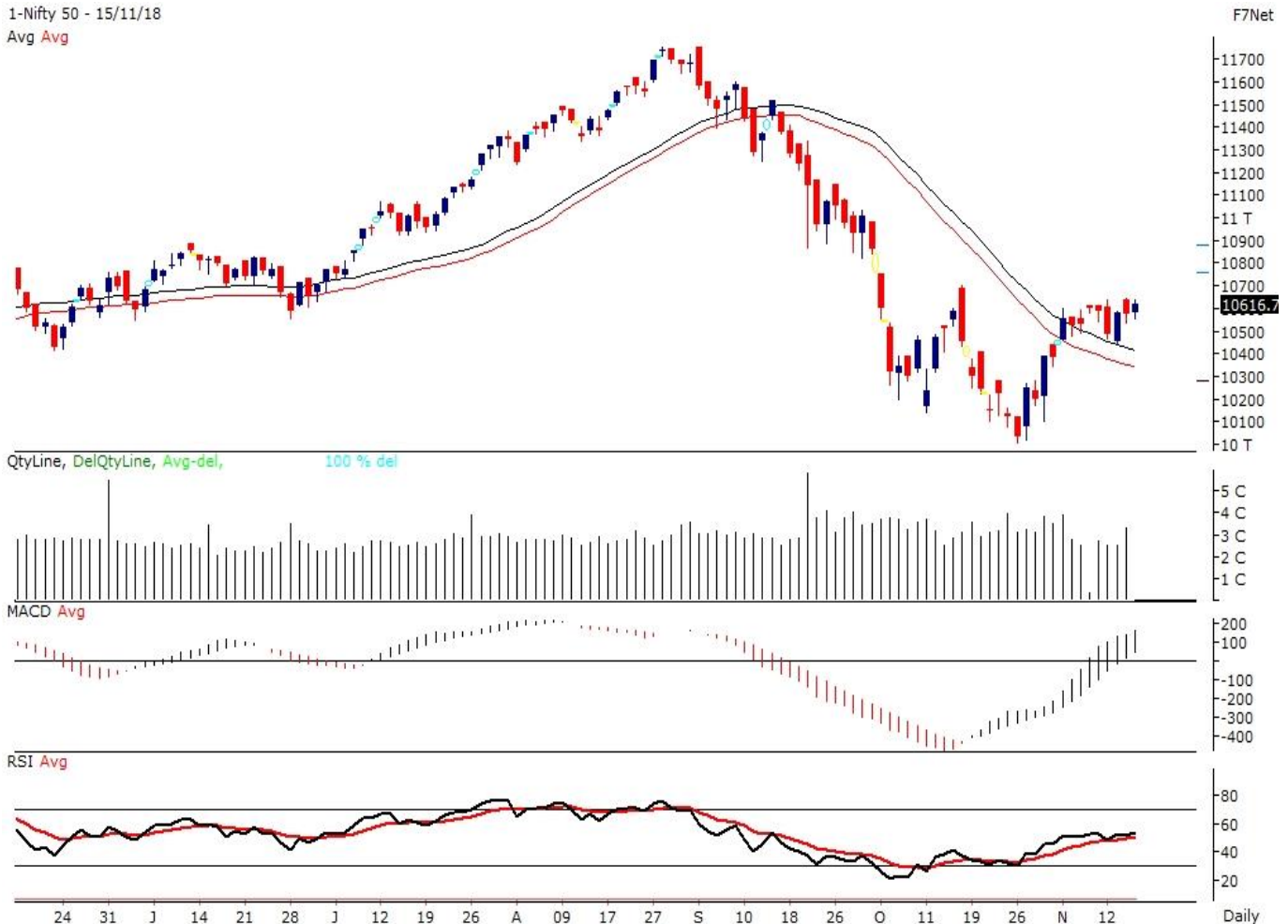
Note – Change in OI of Nifty Options refers to change from previous trading day  
 Source-NSE, SIHL Derivatives Research (Institutional Equities)

- Among Nifty calls 11,000 SP from the Nov month expiry was the most active call with a reduction of 0.02 million in open interest.
- Among Nifty puts, 10,200 SP from the Nov month expiry was the most active put with an addition of 0.04 million open interests.
- The maximum OI outstanding for Calls was at 11,000 SP (3.41mn) and that for Puts was at 10,200 SP (3.35mn)

## Nifty Technical & Indices Levels

1-Nifty 50 - 15/11/18

Avg Avg



Nifty Cash prices have settled at 10616.70 up by 0.38 percent from the previous close. On the upper side it has resistance of 10700 and 10750 levels, while lower side it has support of 10550 and 10500 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
APOLLOHOSP	606,000	1,297,500	114.11	1266.55	8.40
UJJIVAN	4,043,200	4,590,400	13.53	234.95	7.73
JUSTDIAL	2,266,600	2,570,400	13.40	511.20	6.28
SIEMENS	1,633,000	1,786,000	9.37	935.80	5.44
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
UBL	2,523,500	2,244,200	-11.07	1313.70	0.55
MGL	1,571,400	1,388,400	-11.65	854.20	1.53
JETAIRWAYS	5,898,000	5,149,200	-12.70	309.55	20.07
SHREECEM	127,550	110,750	-13.17	15875.00	3.63
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
MOTHERSUMI	28,416,000	33,314,400	17.24	142.20	-7.33
NBCC	20,184,000	22,866,000	13.29	60.05	-8.46
PCJEWELLER	8,170,500	9,187,500	12.45	74.65	-11.34
INDIGO	3,778,200	4,195,200	11.04	1047.90	-0.35
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
TATACOMM	2,925,600	2,832,000	-3.20	519.75	-0.69
DCBBANK	4,689,000	4,536,000	-3.26	157.20	-0.35
NMDC	18,444,000	17,736,000	-3.84	107.35	-0.69
MRPL	4,284,000	4,099,500	-4.31	81.40	-0.55

#### 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.