

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	10686	10560	10623	10659	10722	10758	Buy	Neutral	Neutral
Sensex	35513	35152	35332	35444	35625	35736	Buy	Neutral	Neutral
Nifty Futures	10688	10546	10617	10656	10727	10766	Buy	Neutral	Neutral
Bank Nifty	26443	26178	26311	26401	26533	26624	Buy	Neutral	Neutral
CNX IT	14225	13899	14062	14164	14327	14429	Neutral	Neutral	Buy
CNX Midcap	17469	17323	17396	17441	17515	17560	Buy	Neutral	Neutral
CNX Small Cap	6224	6164	6194	6213	6243	6261	Neutral	Neutral	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	35513.1	159.1	0.5
NIFTY	10685.6	57.0	0.5
MIDCAP	14937.9	48.0	0.3
SMLCAP	14390.8	61.7	0.4
BSEFMC	11574.0	-12.4	-0.1
AUTO	20656.0	30.6	0.2
POWER	1926.8	10.5	0.6
REALTY	1766.7	8.1	0.5
BSE IT	13800.3	226.4	1.7
BANKEKX	29583.1	20.0	0.1
OILGAS	13506.9	114.6	0.9
METAL	11775.8	-95.1	-0.8

Currency Futures	Close	Pre. Pts	% Chg
28-Nov-18 EUR-INR	80.13	80.60	-0.58
28-Nov-18 USD-INR	70.77	70.86	-0.13
28-Nov-18 GBP-INR	90.28	91.09	-0.89
28-Nov-18 JPY-INR	62.34	62.60	-0.42

Advance/ Decline	Adv	Dec	Un Ch.
NSE	853	916	121
BSE	1222	1350	167

FII/DII Capital Mkt*	Buy	Sell	Net
FII	5654	4843	812
DII	3370	3339	31

*NOTE: - FII AND DII data figure is provisional

Market Commentary

The equity benchmarks bounced back on Monday to close on positive note, after falling for last three trading sessions. The Bourses began the week well, buoyed by the Organization for Economic Cooperation and Development's (OECD) statement that India's economy will grow close to 7.5% in 2019 and 2020. India's gross domestic product (GDP) grew 6.7% in 2017-18. However, the trade soon turned volatile, amid India Ratings (Ind-Ra) latest report that a change of even \$1 per barrel would impact India's import bill by Rs 6,160 crore, as the country continues to be a large importer of crude oil. India meets over 80% of its oil demand through imports. Adding some anxiety among traders, National Green Tribunal chairman Justice Adarsh Kumar Goel stated that India has earned its pride of place in the world with its economy growing very fast but a large number of people still live below the poverty line. The country had no doubt achieved growth but it was not enough to meet the aspirations of the freedom fighters who had drafted the Constitution. Meanwhile, West Bengal Finance Minister Amit Mitra said that demonetisation and faulty implementation of the GST have caused a loss of Rs 4.75 lakh crore to the country's economy.

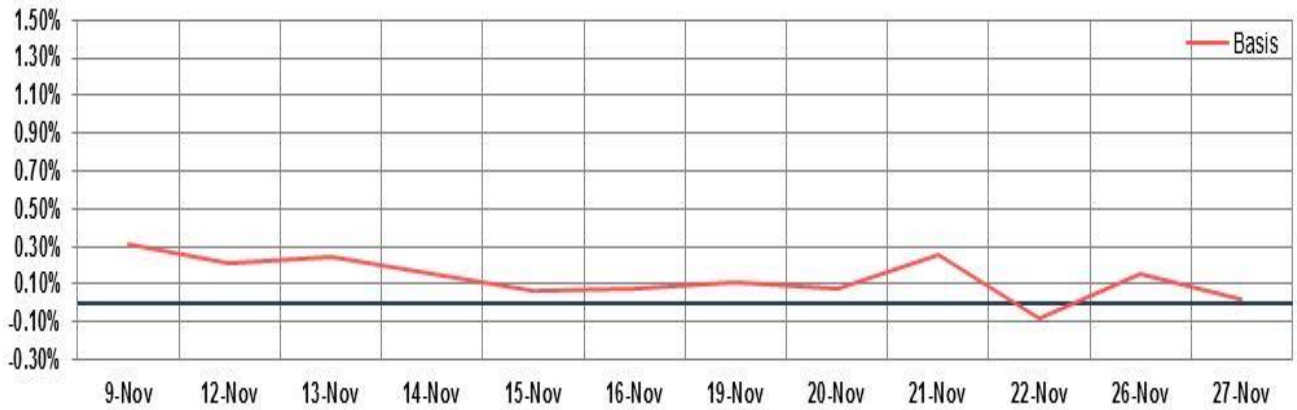
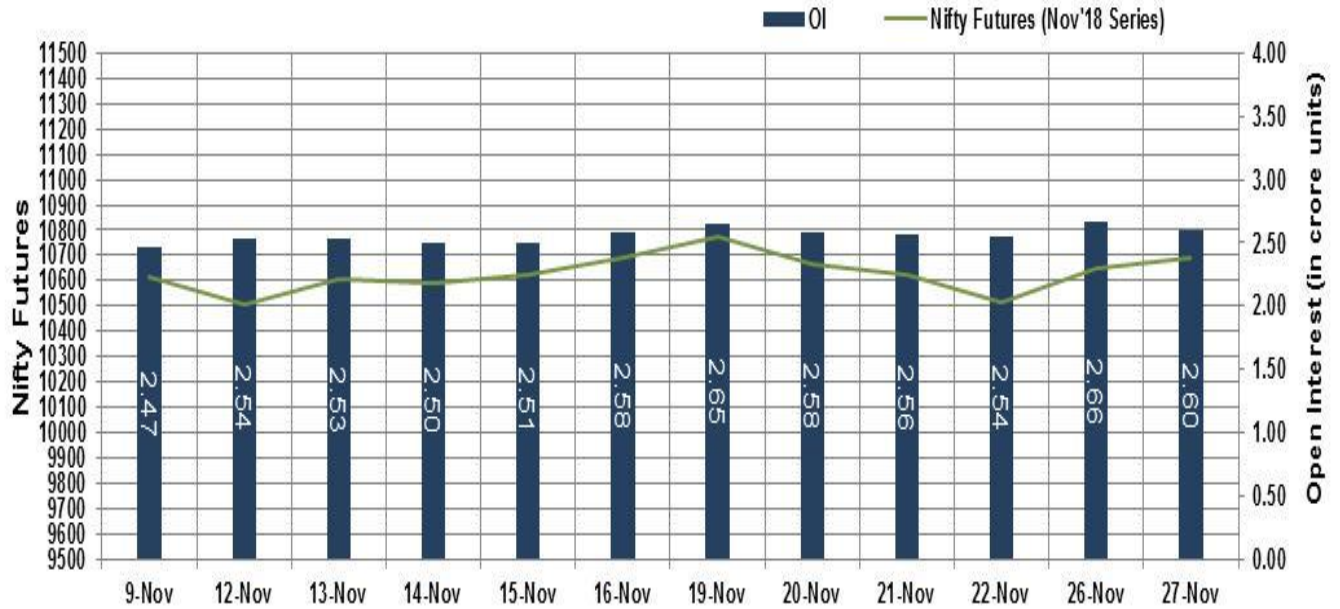
But, in the second half of the session, the markets gained traction to settle near their day's high points, following firm global markets. Domestic sentiments got boost with the report stating that foreign investors have pumped in Rs 6,310 crore into Indian capital markets this month so far, after pulling out massive funds in October, on easing crude oil prices and a strenthenina rupee.

Market Turnover & FII Derivative Data

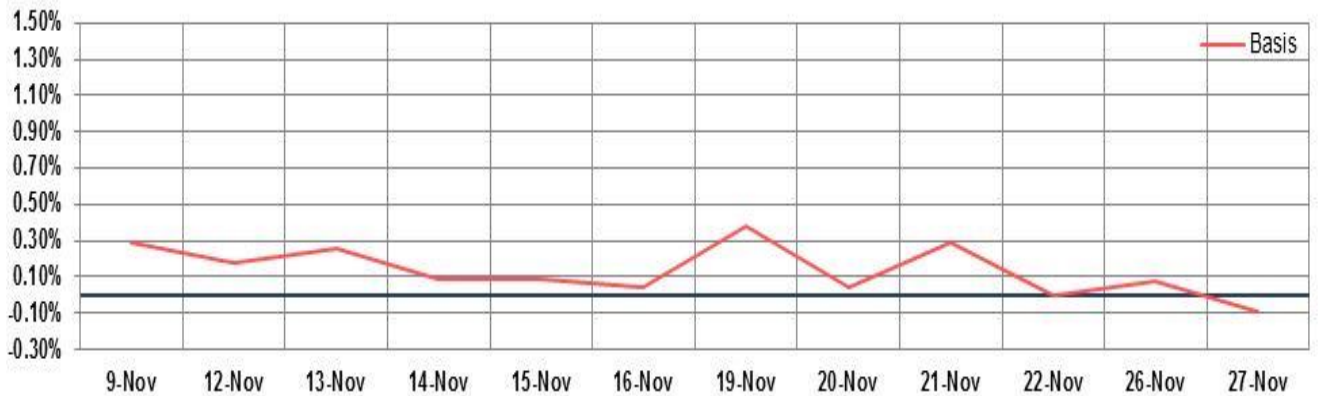
Market TO	Current	Previous	Net%
BSE CASH	2395	2655	(10)
NSE CASH	30770	29218	5
NSE FO	999825	776197	29

FII Derivatives	Buy	Sell	Net
Ind. Futures	9462	10167	(705)
Ind. Options	121377	122044	(667)
Stk. Futures	38013	38116	(103)
Stk. Options	8532	8606	(74)

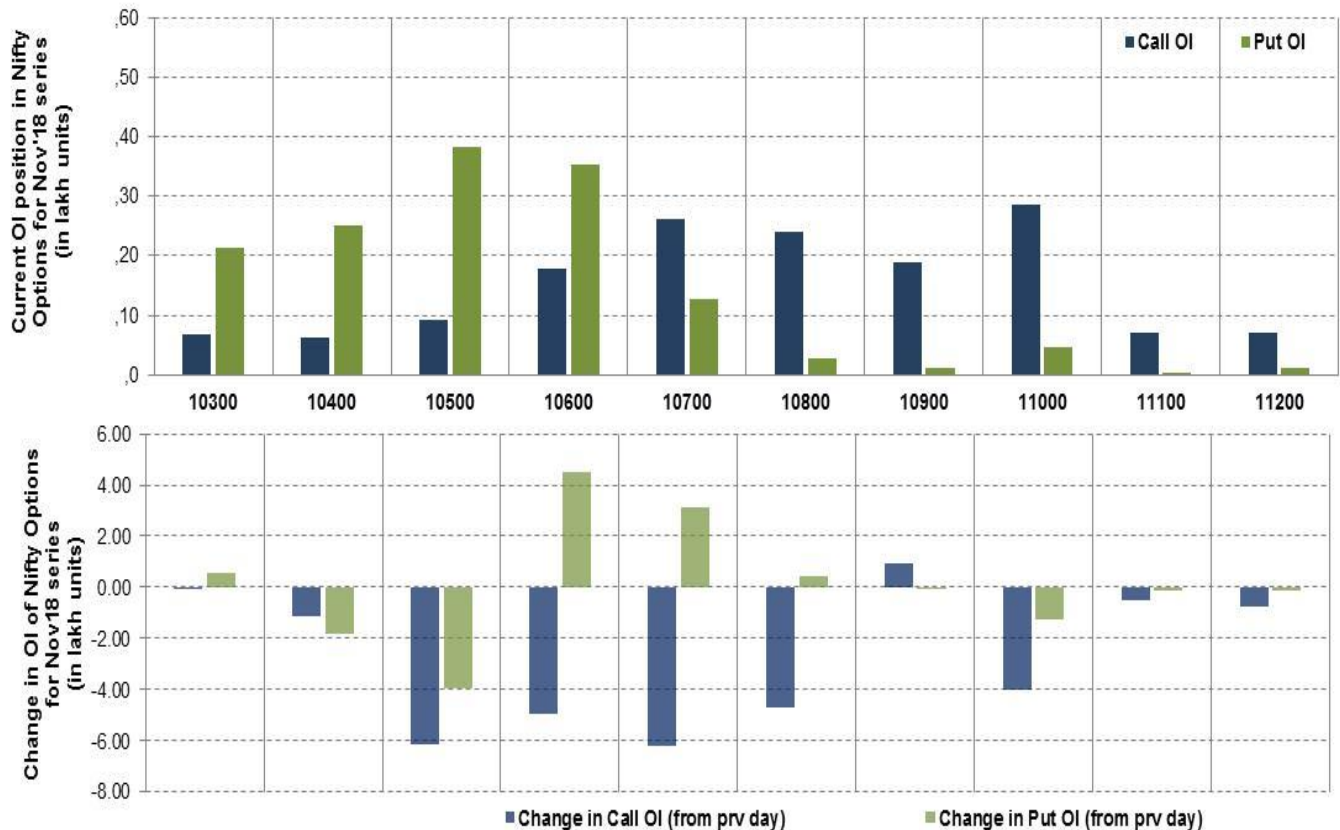
Nifty Futures



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 0.40 million in open interest.
- Among Nifty puts, 10,500 SP from the Nov month expiry was the most active put with a reduction of 0.39 million open interests.
- The maximum OI outstanding for Calls was at 11,000 SP (2.85mn) and that for Puts was at 10,500 SP (3.83mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 27/11/18

Avg Avg



Nifty Cash prices have settled at 10685.60 up by 0.54 percent from the previous close. On the upper side it has resistance of 10750 and 10800 levels, while lower side it has support of 10600 and 10550 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
IOC	30,054,000	30,333,000	0.93	138.90	1.09
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
UNIONBANK	34,698,000	19,092,000	-44.98	81.75	1.87
GLENMARK	3,538,000	1,895,000	-46.44	646.10	0.80
GODREJIND	1734000	834000	-51.9	527.30	0.25
HINDZINC	5584000	2630400	-52.89	264.85	1.11
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
ONGC	31,053,750	31,121,250	0.22	146.60	-0.20
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
ADANI PORTS	14,870,000	8,680,000	-41.63	369.10	-0.12
PEL	2,522,304	1,453,526	-42.37	2051.55	-6.10
SIEMENS	2,033,500	1,134,000	-44.23	904.05	-0.58
OFSS	166,500	91,500	-45.05	3394.80	-0.38

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.