

# 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	10526	10459	10493	10543	10577	10628	Sell	Buy	Buy
Sensex	34332	34076	34204	34398	34526	34720	Sell	Buy	Buy
Nifty Futures	10551	10480	10515	10556	10592	10632	Sell	Buy	Buy
Bank Nifty	25102	24828	24965	25196	25333	25564	Sell	Buy	Buy
CNX IT	13124	13037	13081	13150	13193	13262	Sell	Buy	Buy

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	34331.7	-63.4	-0.2
NIFTY	10526.2	-22.5	-0.2
MIDCAP	16768.1	-12.4	-0.1
SMLCAP	18065.8	-66.2	-0.4
BSEFMC	11016.4	170.2	1.6
AUTO	25357.3	-120.1	-0.5
POWER	2246.2	3.8	0.2
REALTY	2362.4	11.5	0.5
BSE IT	12608.4	-26.2	-0.2
BANKEKX	28158.4	-241.3	-0.9
OILGAS	14616.7	-95.9	-0.7
METAL	14195.8	65.3	0.5

Currency Futures	Close	Pre. Pts	% Chg
25-Apr-18 EUR-INR	81.36	81.32	0.05
25-Apr-18 USD-INR	65.68	65.69	-0.02
25-Apr-18 GBP-INR	93.38	94.15	-0.81
25-Apr-18 JPY-INR	61.30	61.38	-0.14

Advance/ Decline	Adv	Dec	Un Ch.
NSE	587	1012	70
BSE	1131	1527	151

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4065	4980	(916)
DII	3379	2509	870

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

## Market Commentary

Snapping nine day winning streak, Indian equity benchmarks ended the Wednesday's trade slightly in red, as traders opted to book some of their profit after nine sessions of continuous rally amid lack of any major domestic cues. Also, investors eyeing for corporate earnings to get further market direction. Markets started the session on an optimistic note and traded in fine fettle for most part of the day, as traders took some encouragement with International Monetary Fund's (IMF) statement that India's GDP growth will accelerate in the current and next fiscal years as structural reforms raise potential output. GDP is forecast to grow 7.4% in the current fiscal from 6.7% in FY18 and accelerate further in FY20 to 7.8%. Market participants also got some support with Union Minister Suresh Prabhu's statement that the government is working with the US to resolve all trade issues even as America has decided to review India's eligibility to enjoy duty-free access for certain products under a tax benefit scheme.

On the global front, European markets were trading mostly in green as investors monitored a fresh batch of corporate earnings and economic data. Asian markets ended mostly in green on an upbeat note as American firms posted strong quarterly earnings and tensions eased on the Korean Peninsula.

## Market Turnover & FII Derivative Data

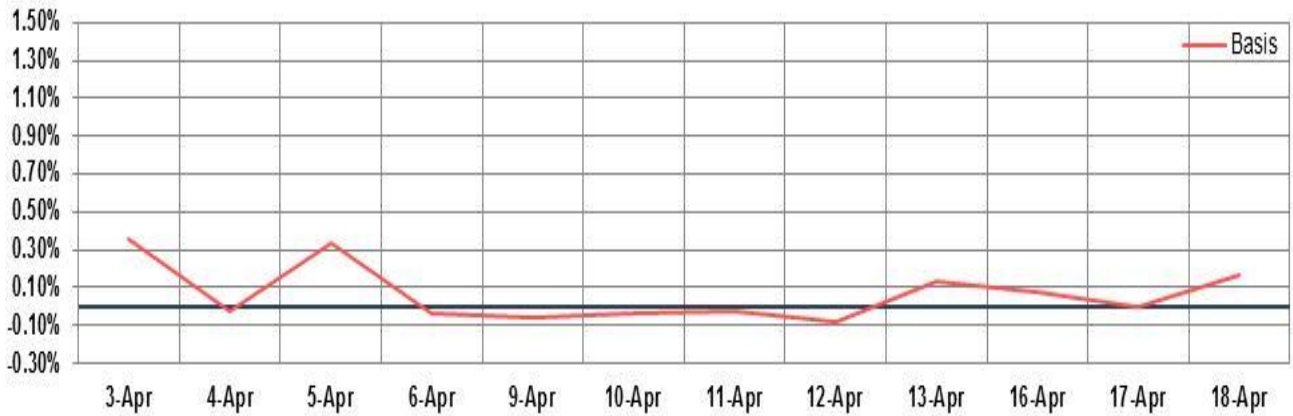
Market TO	Current	Previous	Net%
BSE CASH	3081	3531	(13)
NSE CASH	28003	28198	(1)
NSE FO	791941	587461	35

FII Derivatives	Buy	Sell	Net
Ind. Futures	3893	1574	2320
Ind. Options	92067	92571	(504)
Stk. Futures	8275	8463	(188)
Stk. Options	6625	6584	40

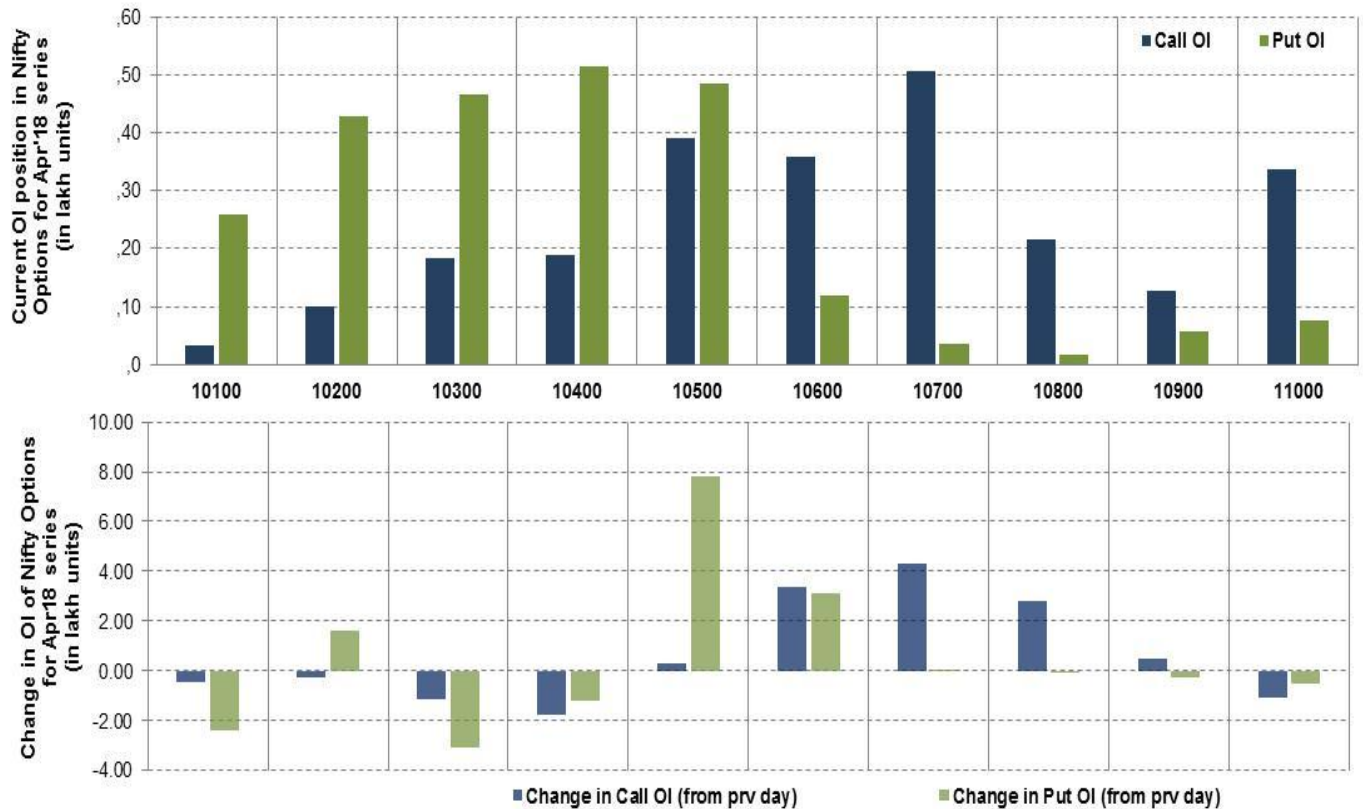
# Nifty Futures



## 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 April month expiry was the most active call with an addition of 0.43 million in open interest.
- Among Nifty puts, 10,400 SP from the April month expiry was the most active put with a reduction of 0.12 million open interests.
- The maximum OI outstanding for Calls was at 10,700 SP (5.06mn) and that for Puts was at 10,400 SP (5.15mn)

## Nifty Technical & Indices Levels

1-Nifty 50 - 18/04/18

Avg Avg



Nifty Cash prices have settled at 10526.2 down by 0.21% from its 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
VGUARD	2,316,000	2,925,000	26.30	245.25	3.33
AMARAJABAT	1,302,000	1,454,600	11.72	851.05	3.69
TVSMOTOR	4,204,000	4,476,000	6.47	677.50	0.24
UBL	837,900	889,700	6.18	1094.00	0.28
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
TV18BRDCST	86,955,000	85,255,000	-1.96	68.05	1.42
MGL	4,255,200	4,165,200	-2.12	896.40	0.13
JPASSOCIAT	208,488,000	203,864,000	-2.22	21.20	7.89
SUNPHARMA	56,266,100	54,193,700	-3.68	514.50	0.13
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
ICICIPRULI	4,654,000	5,211,700	11.98	384.40	-0.06
INDIANB	3,234,000	3,542,000	9.52	307.50	-3.94
APOLLOHOSP	681,500	744,000	9.17	1078.50	-0.83
BANKBARODA	46,656,000	50,768,000	8.81	142.75	-3.84
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
INDIGO	3,597,600	3,527,400	-1.95	1470.00	-1.04
JUBLFOOD	2,138,500	2,092,000	-2.17	2499.30	-1.00
NIITTECH	2,178,000	2,128,500	-2.27	929.50	-0.73
BERGEPAIN	2,061,400	1,944,800	-5.66	269.85	-2.56

#### 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.