

# 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         | 10460 | 10256 | 10358 | 10420 | 10522 | 10584 | Sell    | Neutral | Neutral |
| Sensex        | 34761 | 34143 | 34452 | 34655 | 34964 | 35167 | Sell    | Neutral | Neutral |
| Nifty Futures | 10469 | 10262 | 10365 | 10428 | 10531 | 10593 | Sell    | Neutral | Neutral |
| Bank Nifty    | 25322 | 24273 | 24797 | 25084 | 25609 | 25896 | Neutral | Neutral | Neutral |
| CNX IT        | 15143 | 14865 | 15004 | 15192 | 15332 | 15520 | Sell    | Neutral | Buy     |
| CNX Midcap    | 16667 | 15845 | 16256 | 16471 | 16882 | 17097 | Sell    | Sell    | Neutral |
| CNX Small Cap | 5989  | 5720  | 5854  | 5927  | 6061  | 6134  | Sell    | Sell    | Neutral |

## Market Summary

| Domestic Indices | Close   | Points | % Chg |
|------------------|---------|--------|-------|
| SENSEX           | 34760.9 | 461.4  | 1.4   |
| NIFTY            | 10460.1 | 159.1  | 1.5   |
| MIDCAP           | 14282.8 | 579.4  | 4.2   |
| SMLCAP           | 13997.9 | 495.9  | 3.7   |
| BSEFMC           | 10778.8 | 176.1  | 1.7   |
| AUTO             | 20146.2 | 551.8  | 2.8   |
| POWER            | 1926.2  | 50.4   | 2.7   |
| REALTY           | 1616.1  | 68.7   | 4.4   |
| BSE IT           | 14891.6 | -230.3 | -1.5  |
| BANDEX           | 28381.6 | 968.2  | 3.5   |
| OILGAS           | 12519.6 | 216.3  | 1.8   |
| METAL            | 13099.3 | 242.0  | 1.9   |

| Currency Futures  | Close | Pre. Pts | % Chg |
|-------------------|-------|----------|-------|
| 29-Oct-18 EUR-INR | 85.70 | 85.42    | 0.33  |
| 29-Oct-18 USD-INR | 74.40 | 74.53    | -0.18 |
| 29-Oct-18 GBP-INR | 98.04 | 97.31    | 0.75  |
| 29-Oct-18 JPY-INR | 65.78 | 65.95    | -0.25 |

| Advance/ Decline | Adv  | Dec | Un Ch. |
|------------------|------|-----|--------|
| NSE              | 1530 | 313 | 73     |
| BSE              | 2060 | 606 | 135    |

| FII/DII Capital Mkt* | Buy  | Sell | Net    |
|----------------------|------|------|--------|
| FII                  | 5976 | 7072 | (1096) |
| DII                  | 5347 | 3454 | 1892   |

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

## Market Commentary

The strong bounce back witnessed on the street on Wednesday, as both Sensex and Nifty rallied over 450 and 150 points, respectively to end the session in green terrain. The Reserve Bank of India's (RBI) decision to inject Rs 12,000 crore liquidity into the system through purchase of government bonds on October 11 to meet festive season demand for funds boosted the domestic sentiments. The government will purchase bonds with maturity ranging between 2020 to 2030. Some optimism also came with a report stating that the US government's development finance institution Overseas Private Investment Corporation (OPIC) is keen to invest in the development of India's infrastructure, port and solar energy sectors. Separately, another private report stated that as a worsening current account deficit stokes fresh concerns, the government is considering strengthening priority-sector lending for exports to enable greater flow of credit to the sector.

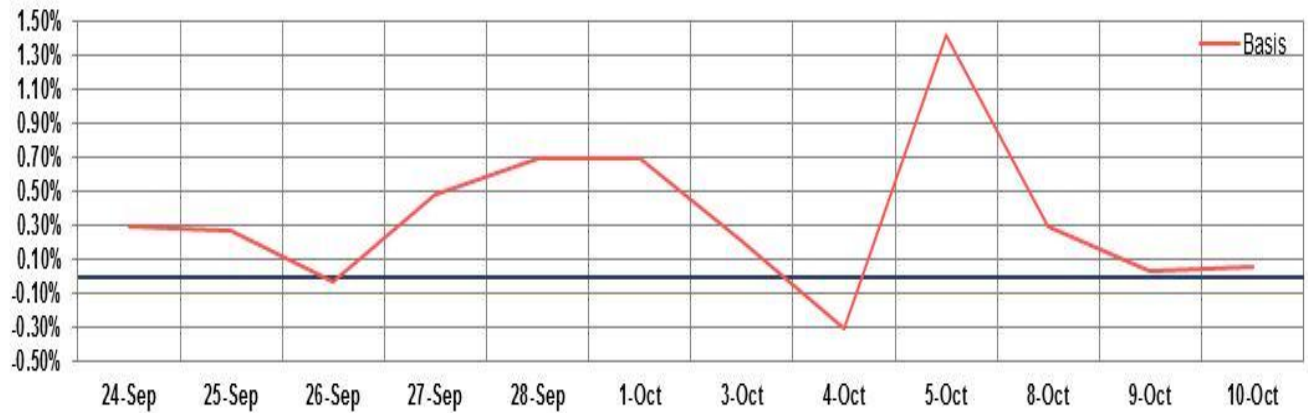
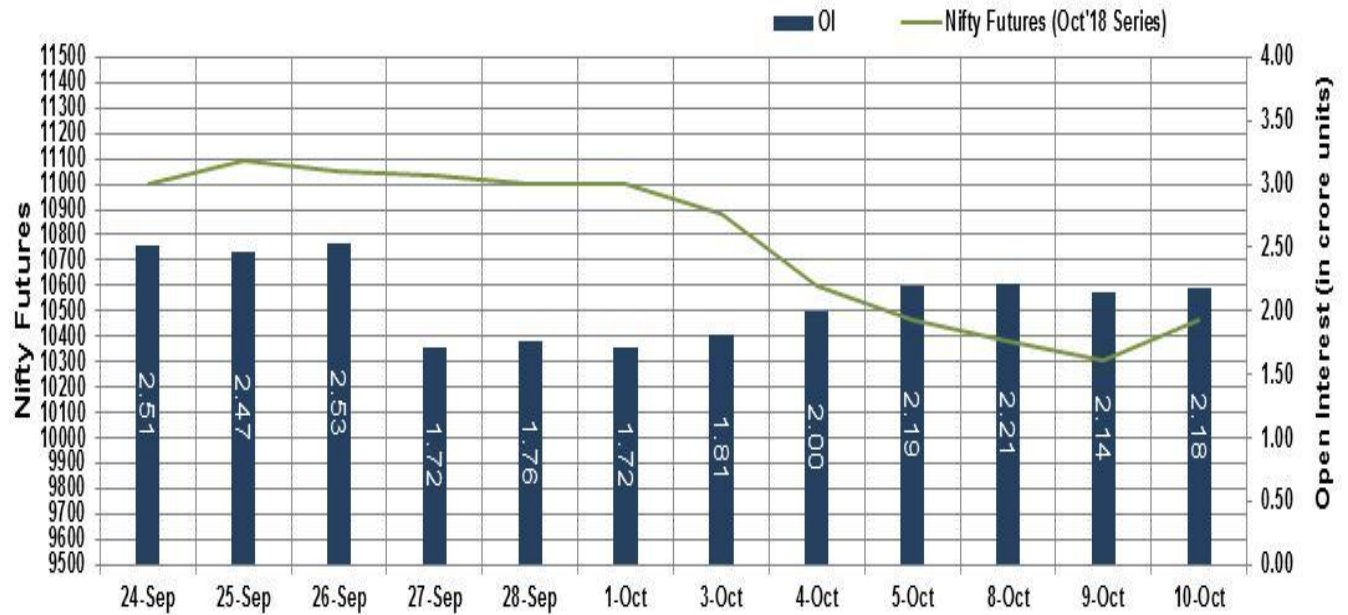
On the global front, European markets were trading lower, as German exports declined for a second straight month in August, defying expectations for an increase. The preliminary data from the statistical office Destatis showed that merchandise exports fell a calendar and seasonally-adjusted 0.1% from July, when they decreased 0.8%. Imports dropped 2.7% after a 2.8% rise in July. Street were looking for a 0.1% gain. However, Asian markets ended in green, even though the International Monetary Fund cut global economic growth forecasts for 2018 and 2019, saying the US and China would feel the brunt of the impact of their trade war next year.

## Market Turnover & FII Derivative Data

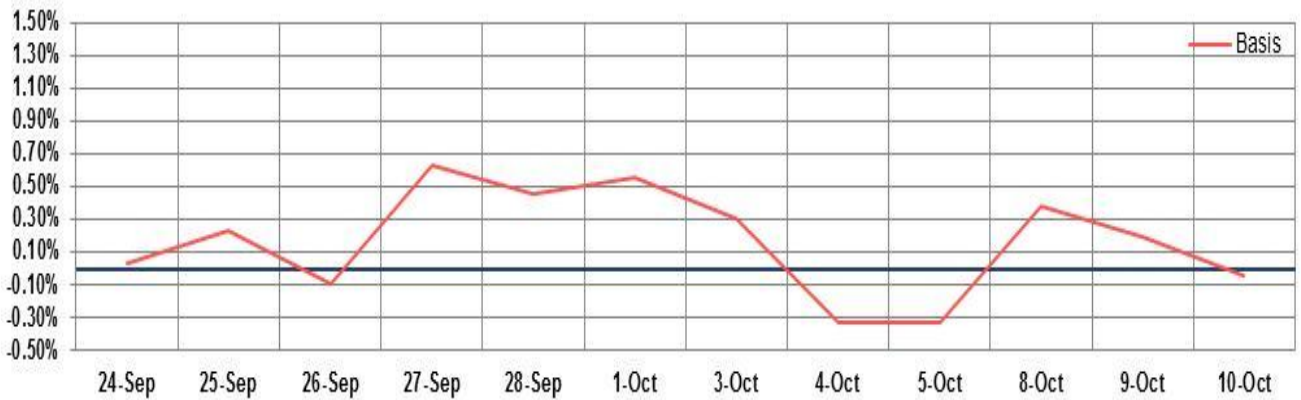
| Market TO | Current | Previous | Net% |
|-----------|---------|----------|------|
| BSE CASH  | 3524    | 3113     | 13   |
| NSE CASH  | 37740   | 33887    | 11   |
| NSE FO    | 1194245 | 712977   | 68   |

| FII Derivatives | Buy    | Sell   | Net    |
|-----------------|--------|--------|--------|
| Ind. Futures    | 3932   | 5419   | (1487) |
| Ind. Options    | 146803 | 145654 | 1149   |
| Stk. Futures    | 18543  | 16263  | 2280   |
| Stk. Options    | 7010   | 7107   | (97)   |

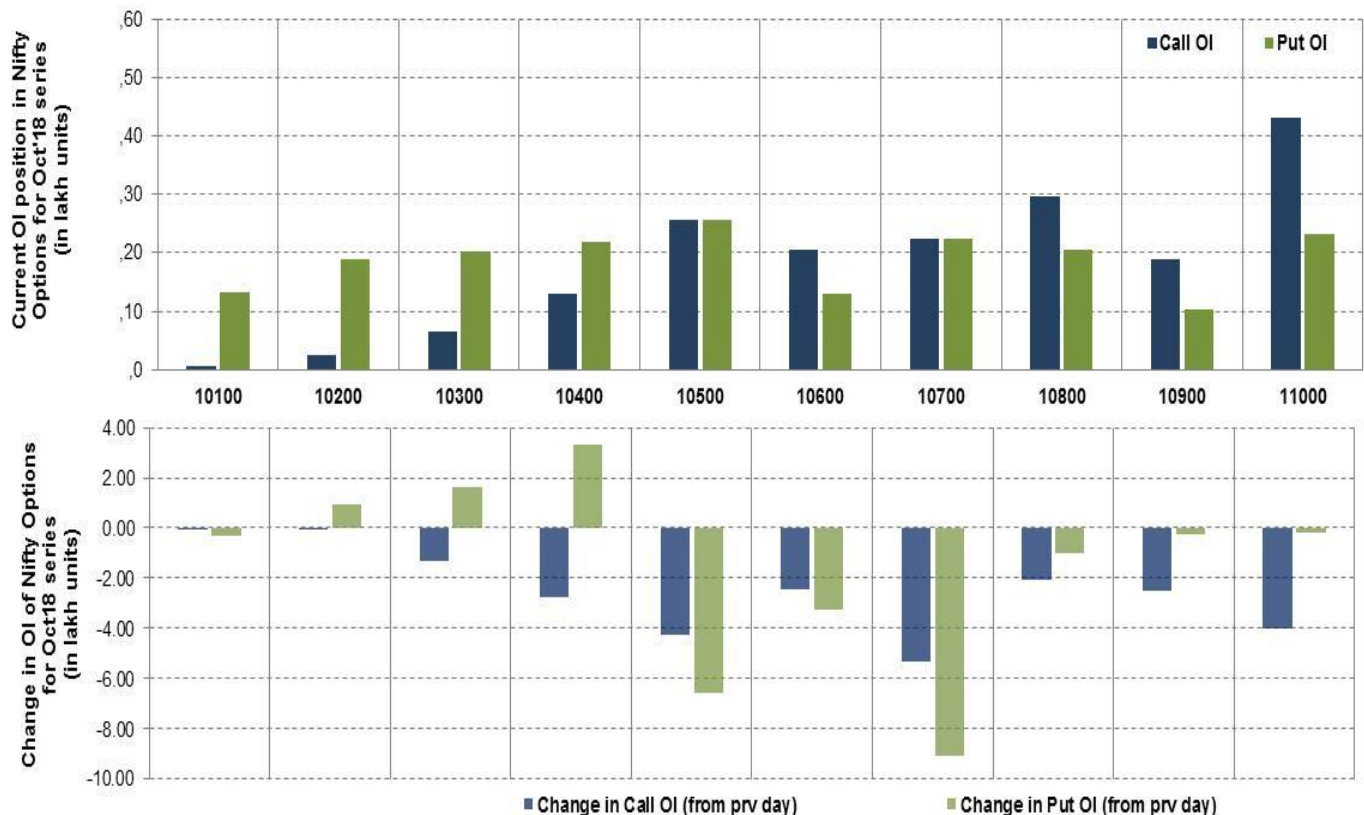
## Nifty Futures



## 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 Oct 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 Oct month expiry was the most active put with a reduction of 0.65 million open interests.
- The maximum OI outstanding for Calls was at 11,000 SP (3.16mn) and that for Puts was at 10,500 SP (4.16mn)

## Nifty Technical & Indices Levels

1-Nifty 50 - 10/10/18  
Avg Avg



Nifty Cash prices have settled at 10460.1 up by 1.54 percent from the previous close. On the upper side it has resistance of 10500 and 10550 levels, while lower side it has support of 10400 and 10350 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 |
| REPCOHOME                              | 505,800    | 572,400    | 13.17     | 389.55   | 5.31        |
| KSCL                                   | 1,041,000  | 1,152,000  | 10.66     | 508.45   | 5.67        |
| NBCC                                   | 19,590,000 | 21,438,000 | 9.43      | 55.30    | 4.44        |
| NCC                                    | 43,936,000 | 47,704,000 | 8.58      | 74.05    | 5.71        |
| Short-Covering ↓ Open Interest ↑ Price |            |            |           |          |             |
| Script                                 | Prev. OI   | Cur. OI    | % Chg. OI | LTP      | Price % Chg |
| CHOLAFIN                               | 990,500    | 893,000    | -9.84     | 1160.05  | 8.47        |
| VOLTAS                                 | 3,867,000  | 3,469,000  | -10.29    | 511.15   | 6.53        |
| BALKRISIND                             | 2,135,200  | 1,915,200  | -10.30    | 1043.40  | 5.88        |
| PEL                                    | 3,646,348  | 3,213,582  | -11.87    | 2401.95  | 10.89       |
| Fresh Shorts ↑ Open Interest ↓ Price   |            |            |           |          |             |
| Script                                 | Prev. OI   | Cur. OI    | % Chg. OI | LTP      | Price % Chg |
| RAMCOCEM                               | 868,800    | 1,003,200  | 15.47     | 596.40   | -0.58       |
| SHREECEM                               | 100,850    | 109,450    | 8.53      | 15556.70 | -1.60       |
| INFRATEL                               | 5,793,600  | 6,174,400  | 6.57      | 259.60   | -2.92       |
| TCS                                    | 8,159,500  | 8,657,000  | 6.10      | 2044.40  | -2.58       |
| Long Unwinding ↓ Open Interest ↓ Price |            |            |           |          |             |
| Script                                 | Prev. OI   | Cur. OI    | % Chg. OI | LTP      | Price % Chg |
| ACC                                    | 1,292,000  | 1,143,200  | -11.52    | 1467.05  | -0.02       |
| TITAN                                  | 13,863,000 | 14,442,000 | 4.18      | 789.95   | 1.42        |
| CHENNPETRO                             | 1,089,000  | 906,000    | -16.80    | 253.55   | -8.61       |
| -                                      | -          | -          | -         | -        | -           |

#### 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.