

# 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	10251	9927	10089	10182	10344	10437	Neutral	Sell	Neutral
Sensex	33891	33579	33735	33956	34112	34332	Neutral	Sell	Neutral
Nifty Futures	10284	9964	10124	10215	10375	10466	Neutral	Sell	Neutral
Bank Nifty	24960	24177	24568	24796	25187	25415	Sell	Sell	Neutral
CNX IT	14133	13514	13823	14006	14315	14497	Neutral	Neutral	Buy
CNX Midcap	16750	16072	16411	16588	16927	17104	Neutral	Sell	Neutral
CNX Small Cap	5892	5682	5787	5846	5951	6010	Neutral	Sell	Neutral

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	33891.1	-176.3	-0.5
NIFTY	10198.4	-52.5	-0.5
MIDCAP	14387.6	129.4	0.9
SMLCAP	14008.1	130.3	0.9
BSEFMC	11016.7	1.3	0.0
AUTO	19668.2	41.2	0.2
POWER	1944.8	-3.7	-0.2
REALTY	1665.9	9.6	0.6
BSE IT	14036.7	235.5	1.7
BANDEX	27878.7	-150.7	-0.5
OILGAS	13013.0	-224.6	-1.7
METAL	12702.9	-155.7	-1.2

Currency Futures	Close	Pre. Pts	% Chg
29-Oct-18 EUR-INR	84.11	84.28	-0.20
29-Oct-18 USD-INR	73.94	73.70	0.32
29-Oct-18 GBP-INR	94.38	94.78	-0.42
29-Oct-18 JPY-INR	65.65	65.75	-0.15

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1087	696	87
BSE	1492	1075	143

FII/DII Capital Mkt*	Buy	Sell	Net
FII	3975	5567	(1592)
DII	3794	2431	1363

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

## Market Commentary

Indian equity benchmarks wrapped up a volatile session on pessimistic note on Tuesday, with losses of over half a percent. The markets made a cautious opening of the day to trade choppy, impacted by the Reserve Bank of India's (RBI) latest data report stating that investment of Indian companies in their overseas ventures declined by 47.08% to \$1.54 billion in September 2018, as compared to \$2.91 billion invested in their joint ventures (JVs) and wholly-owned subsidiaries (WoS) abroad during September 2017. Domestic sentiments remained under pressure, as with private report indicated that high oil prices are hurting consumers and could also have adverse implications for producers. Major emerging Asian economies such as India and Indonesia have been hit hard this year by rising crude oil prices. Adding more worries among market participants, Crisil's latest report stated that depreciating rupee puts nearly half of the solar power capacities under implementation worth around Rs 28,000 crore at viability risk. The report also noted that import of solar modules has got costlier due to rupee fall and increased the cost of setting up solar plants.

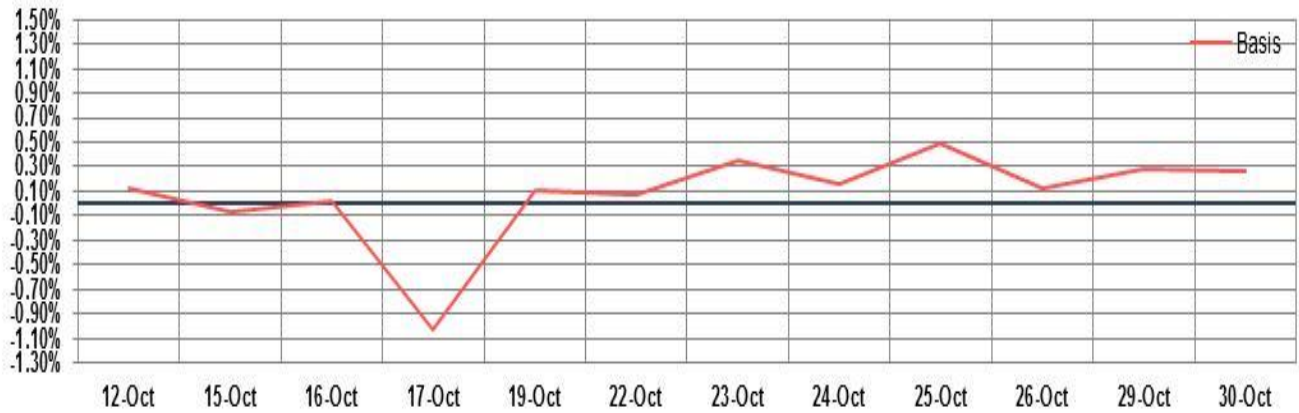
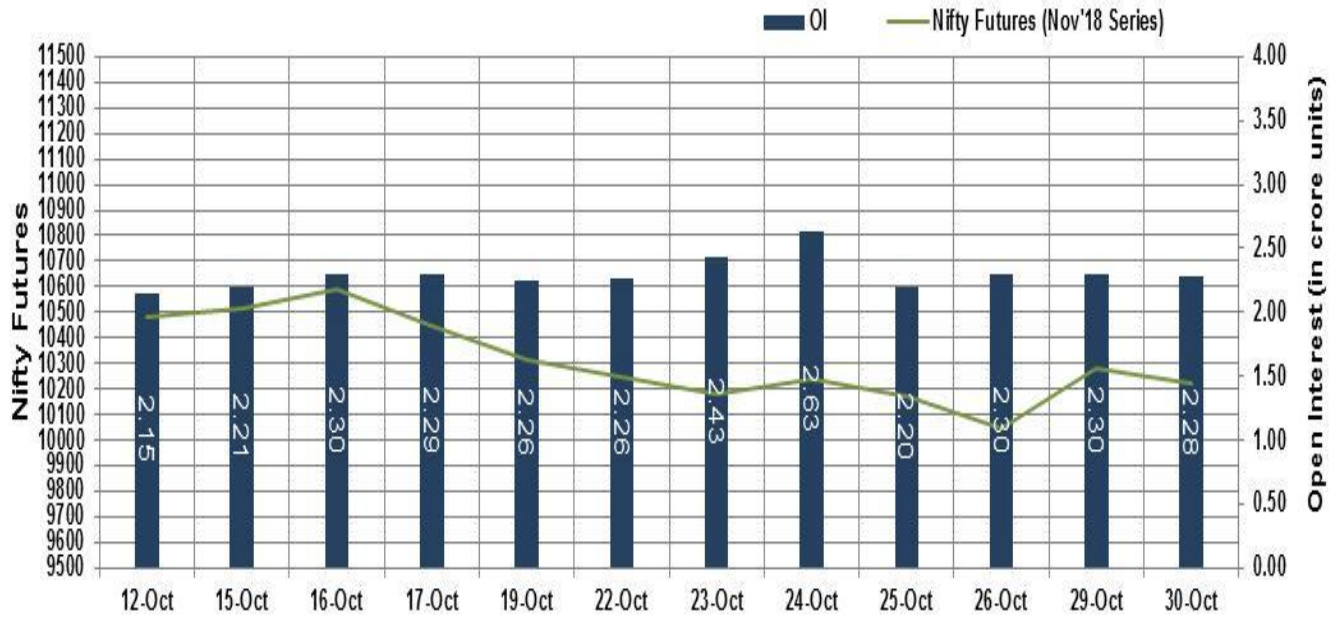
In the last hours of the trade, the markets weaken further, as Finance Minister Arun Jaitley criticised the Reserve Bank of India for failing to check indiscriminate lending during 2008 and 2014 that has led to the present bad loan or NPA crisis in the banking industry. The traders overlooked Economic Affairs Secretary Subhash Chandra Garg's statement that the government is trying to find ways to ensure stability of FPI fund flows.

## Market Turnover & FII Derivative Data

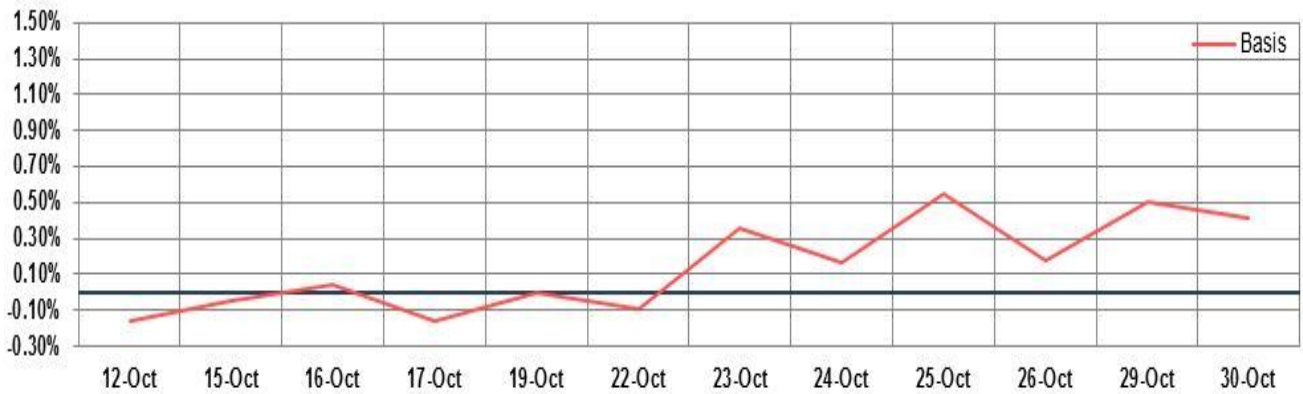
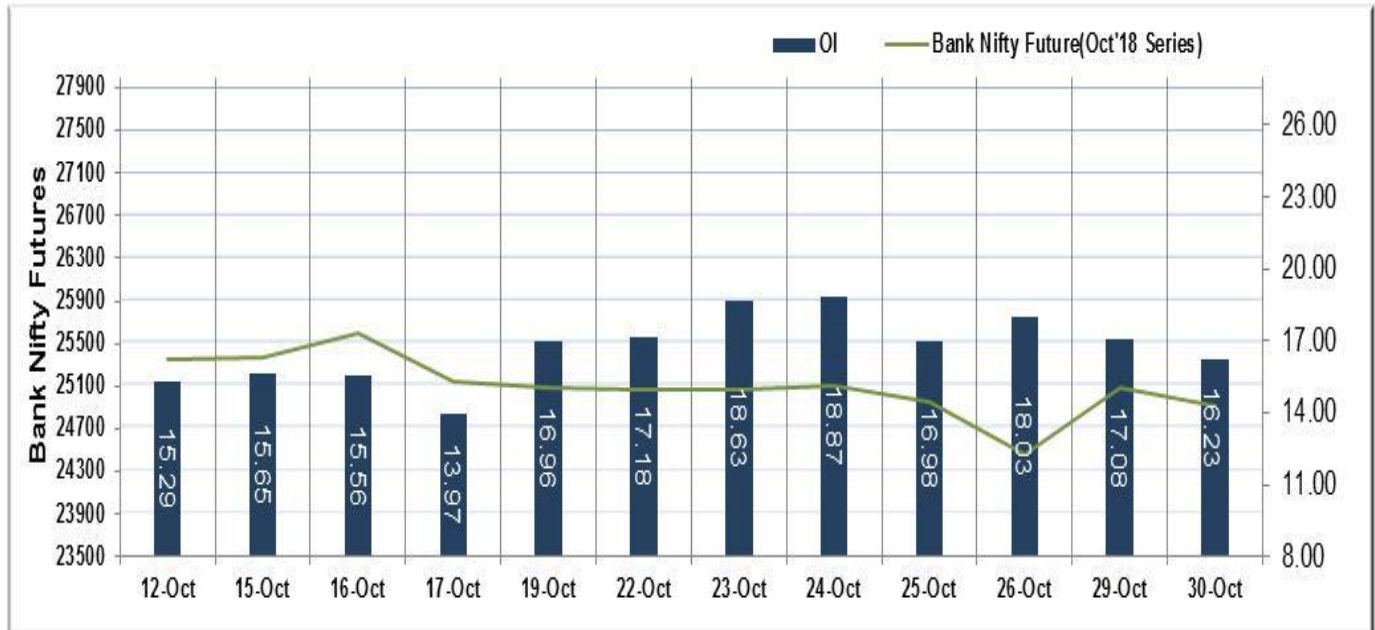
Market TO	Current	Previous	Net%
BSE CASH	2763	3766	(27)
NSE CASH	32402	34041	(5)
NSE FO	719557	607611	18

FII Derivatives	Buy	Sell	Net
Ind. Futures	3355	3154	201
Ind. Options	102478	101974	504
Stk. Futures	15536	15402	134
Stk. Options	6380	6212	168

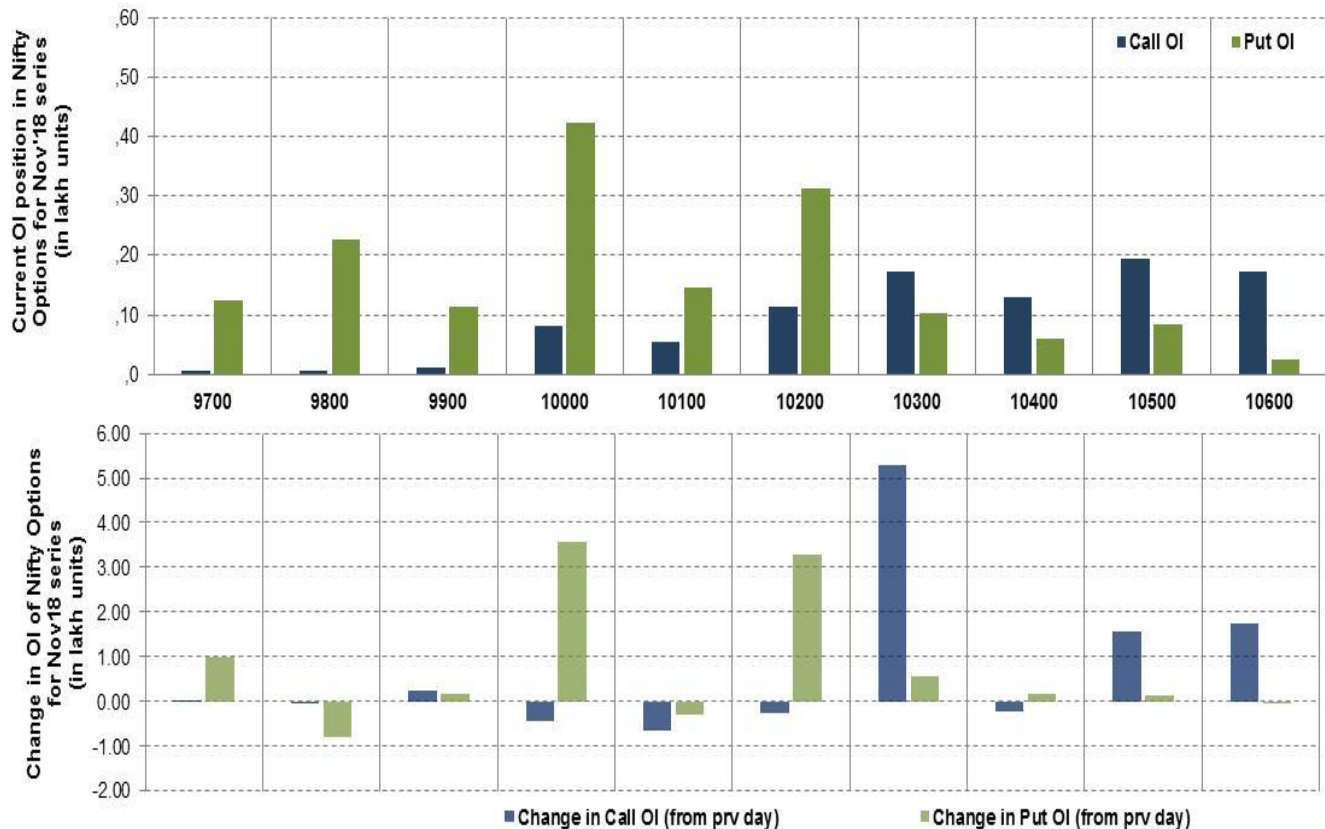
# Nifty Futures



## 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 10,500 SP from the Nov month expiry was the most active call with an addition of 0.15 million in open interest.
- Among Nifty puts, 10,000 SP from the Nov month expiry was the most active put with an addition of 0.35 million open interests.
- The maximum OI outstanding for Calls was at 10,500 SP (1.95mn) and that for Puts was at 10,000 SP (4.23mn)

## Nifty Technical & Indices Levels

1-Nifty 50 - 30/10/18

Avg Avg

F7Net



Nifty Cash prices have settled at 10198.40 down by 0.51 percent from the previous close. On the upper side it has resistance of 10300 and 10350 levels, while lower side it has support of 10100 and 10050 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
JUSTDIAL	2,035,600	2,388,400	17.33	508.45	11.59
DALMIABHA	379,500	433,200	14.15	2073.10	0.96
UNIONBANK	34,116,000	38,244,000	12.10	76.15	8.63
UBL	1,908,900	2,089,500	9.46	1177.70	1.34
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
DHFL	20,220,000	18,187,500	-10.05	207.60	13.41
REPCOHOME	751,500	674,100	-10.30	347.85	1.22
ALBK	14,707,000	13,178,000	-10.40	42.00	2.94
ORIENTBANK	11,784,000	10,218,000	-13.29	77.40	3.27
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
MOTHERSUMI	15,764,800	24,712,800	56.76	162.40	-29.31
VOLTAS	4,321,000	5,421,000	25.46	509.10	-0.88
CUMMINSIND	718,900	803,600	11.78	677.55	-0.35
INDUSINDBK	7,074,600	7,739,700	9.40	1370.75	-3.35
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
CEATLTD	883,400	819,700	-7.21	1132.80	-0.68
GRANULES	15,040,000	13,790,000	-8.31	97.10	-3.19
COALINDIA	14,482,600	13,021,800	-10.09	276.10	-4.22
CHOLAFIN	560,000	503,000	-10.18	1243.25	-1.99

#### 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.