

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	10739	10680	10710	10734	10764	10789	Buy	Buy	Buy
Sensex	35160	34917	35038	35126	35248	35335	Buy	Buy	Buy
Nifty Futures	10784	10706	10745	10766	10805	10827	Buy	Buy	Buy
Bank Nifty	25532	25385	25458	25538	25611	25691	Buy	Buy	Buy
CNX IT	13986	13680	13833	13964	14117	14247	Buy	Buy	Buy

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	35160.4	190.7	0.6
NIFTY	10739.4	47.1	0.4
MIDCAP	17012.0	94.9	0.6
SMLCAP	18401.7	161.7	0.9
BSEFMC	11305.7	150.6	1.4
AUTO	25833.8	99.8	0.4
POWER	2238.2	19.7	0.9
REALTY	2430.2	36.0	1.5
BSE IT	13567.7	192.9	1.4
BANDEX	28651.9	122.1	0.4
OILGAS	14429.5	-157.1	-1.1
METAL	14276.9	45.4	0.3

Currency Futures	Close	Pre. Pts	% Chg
29-May-18 EUR-INR	80.98	80.98	0.00
29-May-18 USD-INR	66.87	66.87	0.00
29-May-18 GBP-INR	92.25	92.25	0.00
29-May-18 JPY-INR	61.26	61.26	0.00

Advance/ Decline	Adv	Dec	Un Ch.
NSE	855	713	101
BSE	1379	1279	149

FII/DII Capital Mkt*	Buy	Sell	Net
FII	3792	4178	(385)
DII	2180	1918	262

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Extending northward journey for third straight session, Indian equity benchmarks ended the Monday's trade with a gain of around half a percent with frontline gauges recapturing their crucial 35,100 (Sensex) and 10,700 (Nifty) levels, as tensions in the Korean Peninsula eased after a spectacularly successful inter-Korean summit. Markets started the session on an optimistic note and traded in tight band throughout the session. Sentiments remained upbeat with Niti Aayog Vice Chairman Rajiv Kumar's statement that India's economy to grow by at least 7.5 per cent in 2018-19 on the back of improvement in investment cycle and capacity utilisation. The government should now concentrate on consolidating the reform initiatives undertaken in the last 47 months, he added. Traders also took some encouragement with report stating that the Reserve Bank of India (RBI) is withdrawing a restriction that limited foreign investors to only investing in government and corporate bonds with tenures of three years or more, a move that could bolster the domestic bond market.

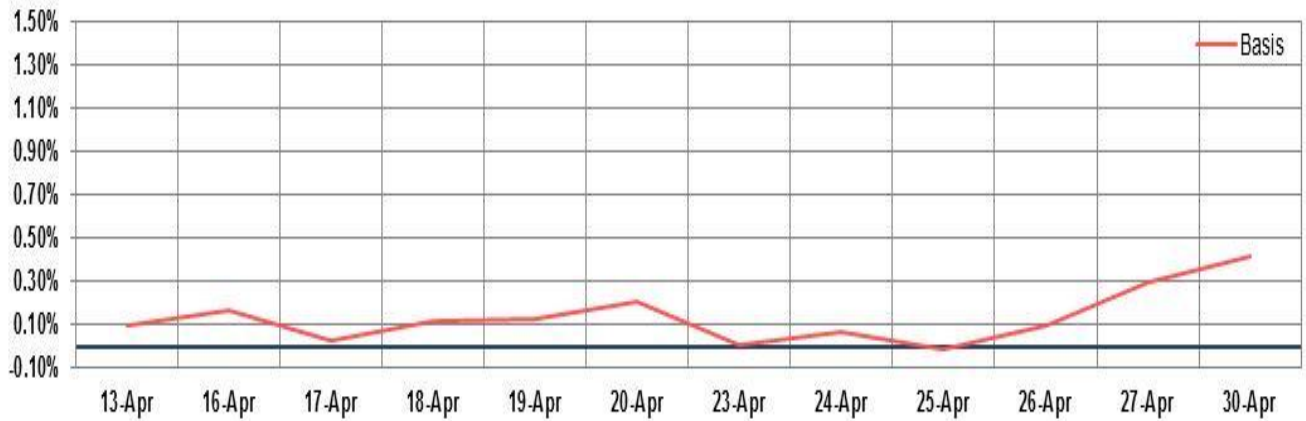
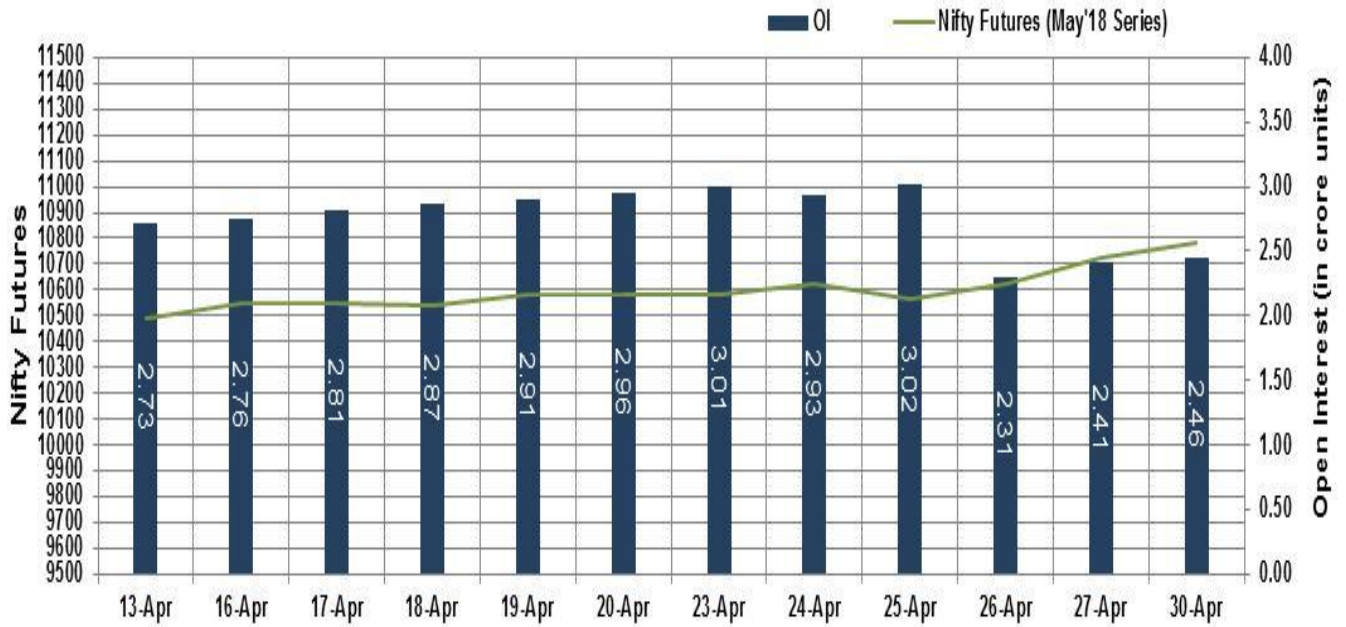
Firm opening in European counters too aided sentiments, after a data from the European Central Bank showed that lending to euro zone households and companies accelerated in March while a broader indicator of money circulating in the currency bloc, which often foreshadows future activity, slowed sharply. Asian markets closed in green as tensions in the Korean Peninsula eased and first-quarter earnings shone.

Market Turnover & FII Derivative Data

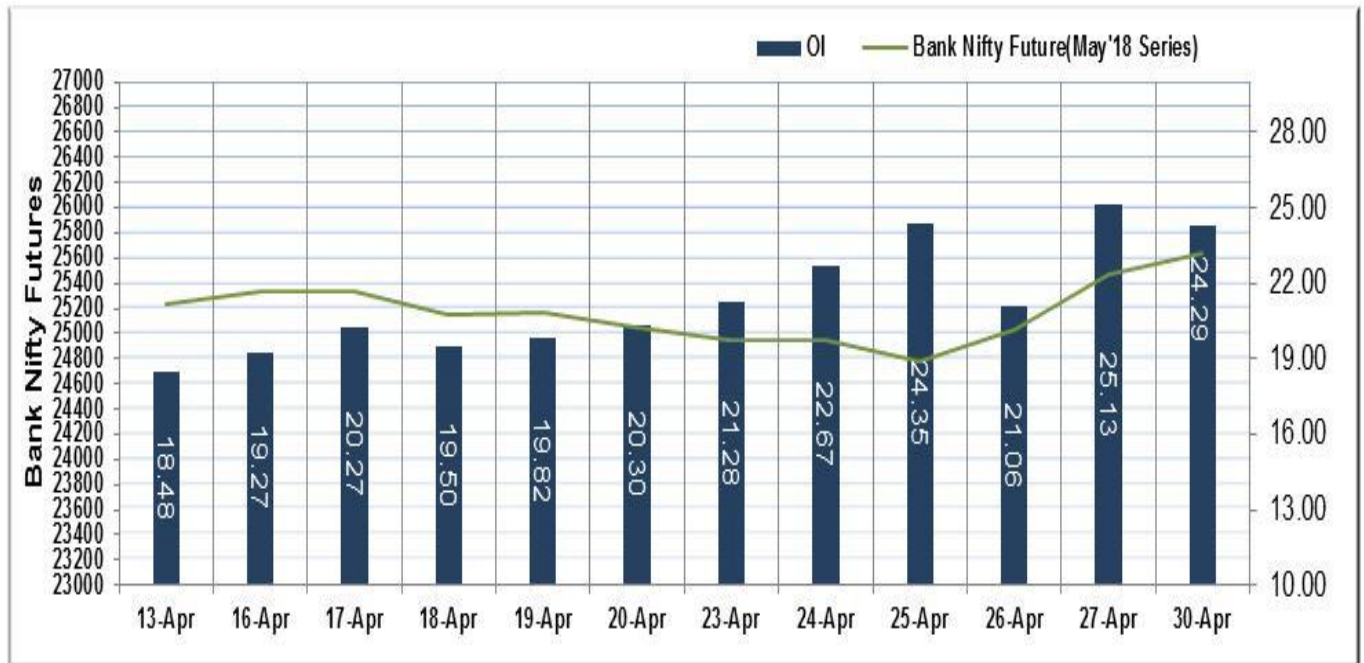
Market TO	Current	Previous	Net%
BSE CASH	2881	3565	(19)
NSE CASH	28571	34482	(17)
NSE FO	432408	496948	(13)

FII Derivatives	Buy	Sell	Net
Ind. Futures	1248	1019	229
Ind. Options	43421	41219	2201
Stk. Futures	7954	8346	(392)
Stk. Options	5808	5458	350

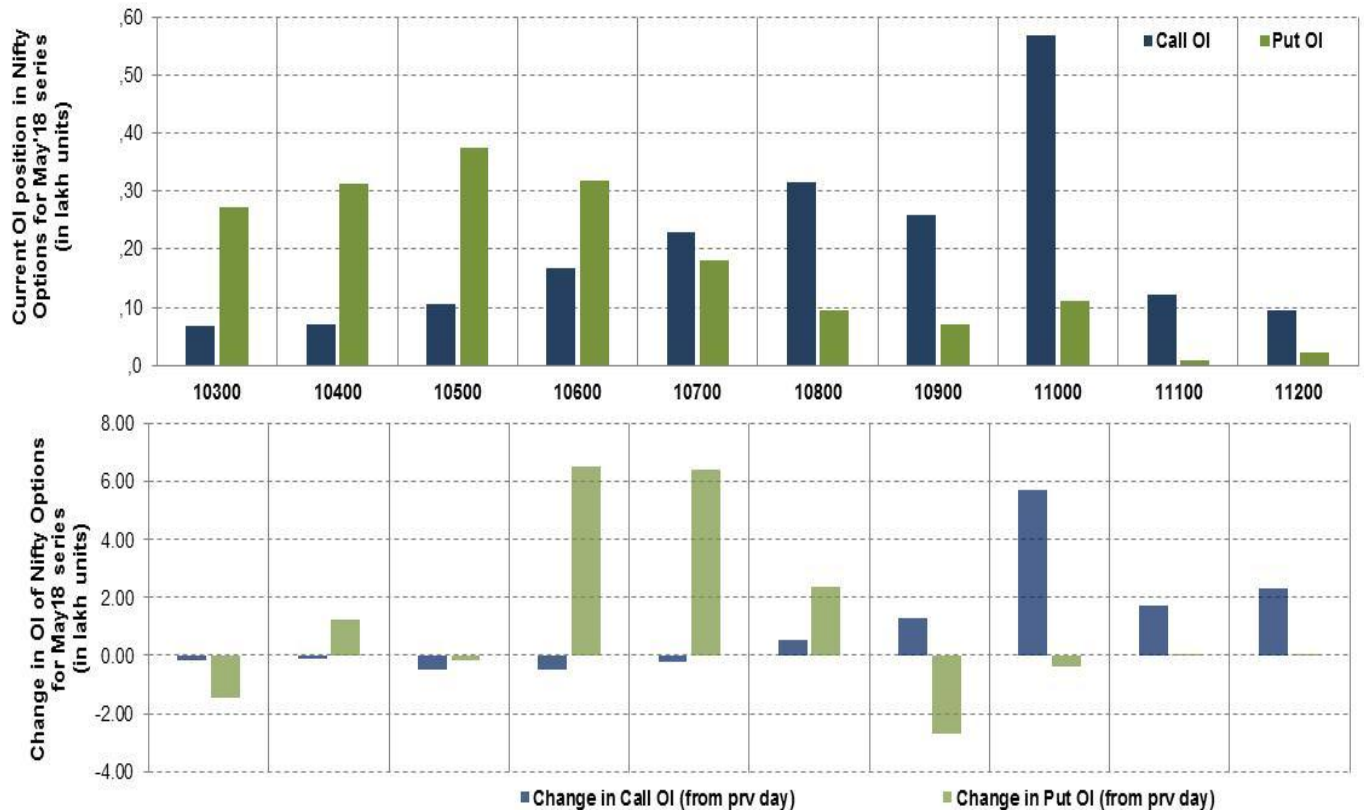
Nifty Futures



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 May month expiry was the most active call with an addition of 0.57 million in open interest.
- Among Nifty puts, 10,500 SP from the May month expiry was the most active put with a reduction of 0.02 million open interests.
- The maximum OI outstanding for Calls was at 11,000 SP (5.68mn) and that for Puts was at 10,500 SP (3.75mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 30/04/18
Avg Avg



Nifty Cash prices have settled at 10739.35 up by 0.44% from its previous close. On the upper side it has resistance of 10800 and 10850 levels, while lower side it has support of 10700 and 10650 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	834,300	1,067,400	27.94	647.10	7.38
CONCOR	1,191,250	1,476,875	23.98	1324.60	0.13
KPIT	8,217,000	9,882,000	20.26	259.05	4.16
IRB	18,917,500	22,215,000	17.43	281.40	5.61
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
CANBK	9,969,600	9,696,000	-2.74	268.00	2.29
PNB	67,584,000	65,692,000	-2.80	95.90	1.97
VOLTAS	3,503,000	3,404,000	-2.83	645.55	0.96
APOLLOHOSP	790,500	755,000	-4.49	1096.00	1.42
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
PCJEWELLER	14,650,500	20,158,500	37.60	142.45	-20.60
INDIGO	3,084,600	3,708,000	20.21	1389.00	-0.78
CANFINHOME	5,632,500	6,637,500	17.84	423.90	-5.24
IBULHSGFIN	11,840,000	13,544,000	14.39	1308.10	-0.60
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
KTKBANK	24,323,800	24,130,000	-0.80	123.15	-0.04
IDBI	52,390,000	51,520,000	-1.66	66.65	-1.55
BALKRISIND	1,043,200	1,017,600	-2.45	1282.00	-0.85
NATIONALUM	48,160,000	46,968,000	-2.48	80.70	-1.71

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.