

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	10716	10602	10659	10692	10749	10782	Buy	Buy	Buy
Sensex	35208	34866	35037	35149	35319	35431	Buy	Buy	Buy
Nifty Futures	10742	10610	10676	10711	10777	10813	Buy	Buy	Buy
Bank Nifty	25852	25575	25714	25814	25952	26052	Buy	Buy	Buy
CNX IT	13425	13294	13359	13462	13527	13630	Sell	Buy	Buy

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	35208.1	292.8	0.8
NIFTY	10715.5	97.3	0.9
MIDCAP	16652.4	91.4	0.6
SMLCAP	18091.7	100.3	0.6
BSEFMC	11190.8	123.7	1.1
AUTO	25533.5	359.5	1.4
POWER	2202.3	11.0	0.5
REALTY	2374.4	35.3	1.5
BSE IT	13138.4	-1.5	0.0
BANKEKX	28983.3	320.8	1.1
OILGAS	14472.7	234.1	1.6
METAL	13986.7	231.4	1.7

Currency Futures	Close	Pre. Pts	% Chg
29-May-18 EUR-INR	80.31	80.35	-0.05
29-May-18 USD-INR	67.31	67.05	0.38
29-May-18 GBP-INR	91.17	91.00	0.18
29-May-18 JPY-INR	61.65	61.58	0.11

Advance/ Decline	Adv	Dec	Un Ch.
NSE	838	709	67
BSE	1405	1260	176

FII/DII Capital Mkt*	Buy	Sell	Net
FII	3842	4477	(635)
DII	3353	2315	1037

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Monday turned out to be a remarkable day of trade for Indian equity benchmarks where bulls made come back on Dalal Street, with frontline gauges recapturing their crucial 35,200 (Sensex) and 10,700 (Nifty) levels. The markets' mood remained up-beat throughout the day and benchmarks fervently gained from strength to strength, as investors continued hunt for fundamentally strong stocks. Markets started the session on an optimistic note as traders took encouragement with ADB Chief Economist Yasuyuki Sawada's statement that India's projected GDP growth of over 7% for the current fiscal is amazingly fast and if this momentum is maintained the size of the economy can double within a decade. He also said that the country shouldn't worry about not achieving 8% growth but focus on increasing domestic demand by reducing the income inequality. Some support also came with Commerce and Industry Minister Suresh Prabhu's statement that the government is working on a strategy to promote services exports which have the potential to boost overall foreign shipments and economic growth.

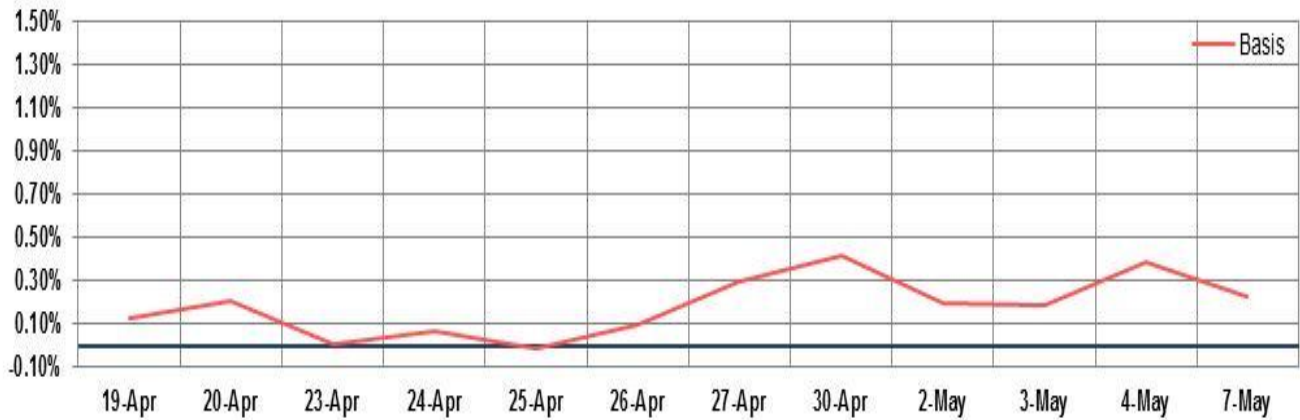
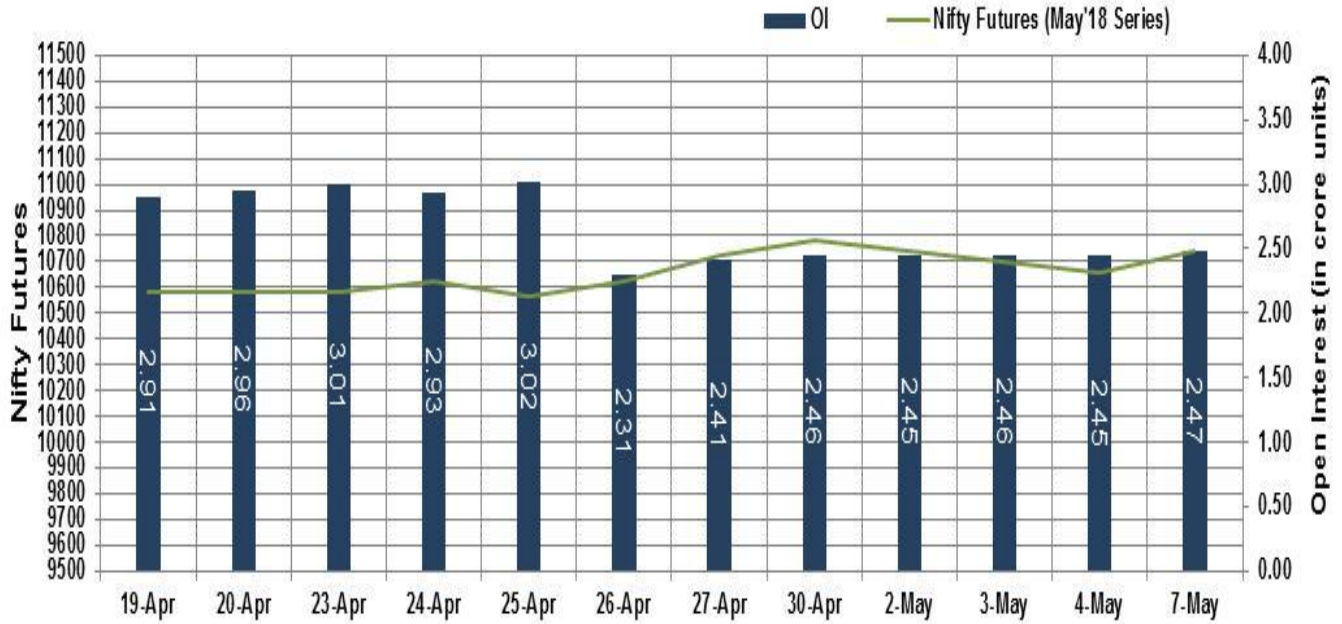
Firm opening in European markets too aided sentiments despite a survey showing that investor morale in the euro zone deteriorated for the fourth month in a row this month to its lowest level since February 2017, hit by concerns about the possible introduction of US tariffs and a protectionist spiral. Asian markets exhibited mixed trend. Chinese central bank governor said that China's huge trade imbalance with the United States is a structural and long-term problem and should be viewed with rationality.

Market Turnover & FII Derivative Data

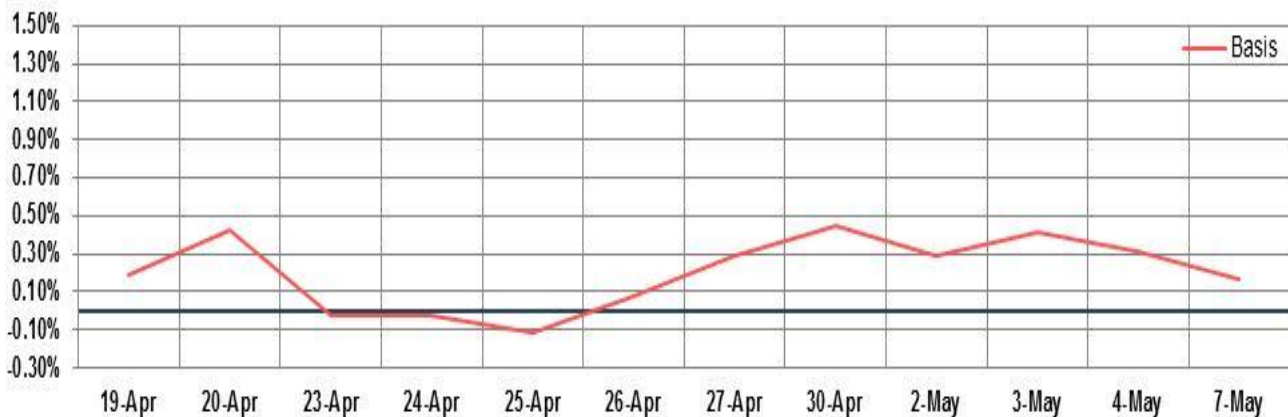
Market TO	Current	Previous	Net%
BSE CASH	3363	2924	15
NSE CASH	28641	29433	(3)
NSE FO	369960	367606	1

FII Derivatives	Buy	Sell	Net
Ind. Futures	1191	1087	105
Ind. Options	29252	28651	601
Stk. Futures	8494	7846	648
Stk. Options	5407	5261	146

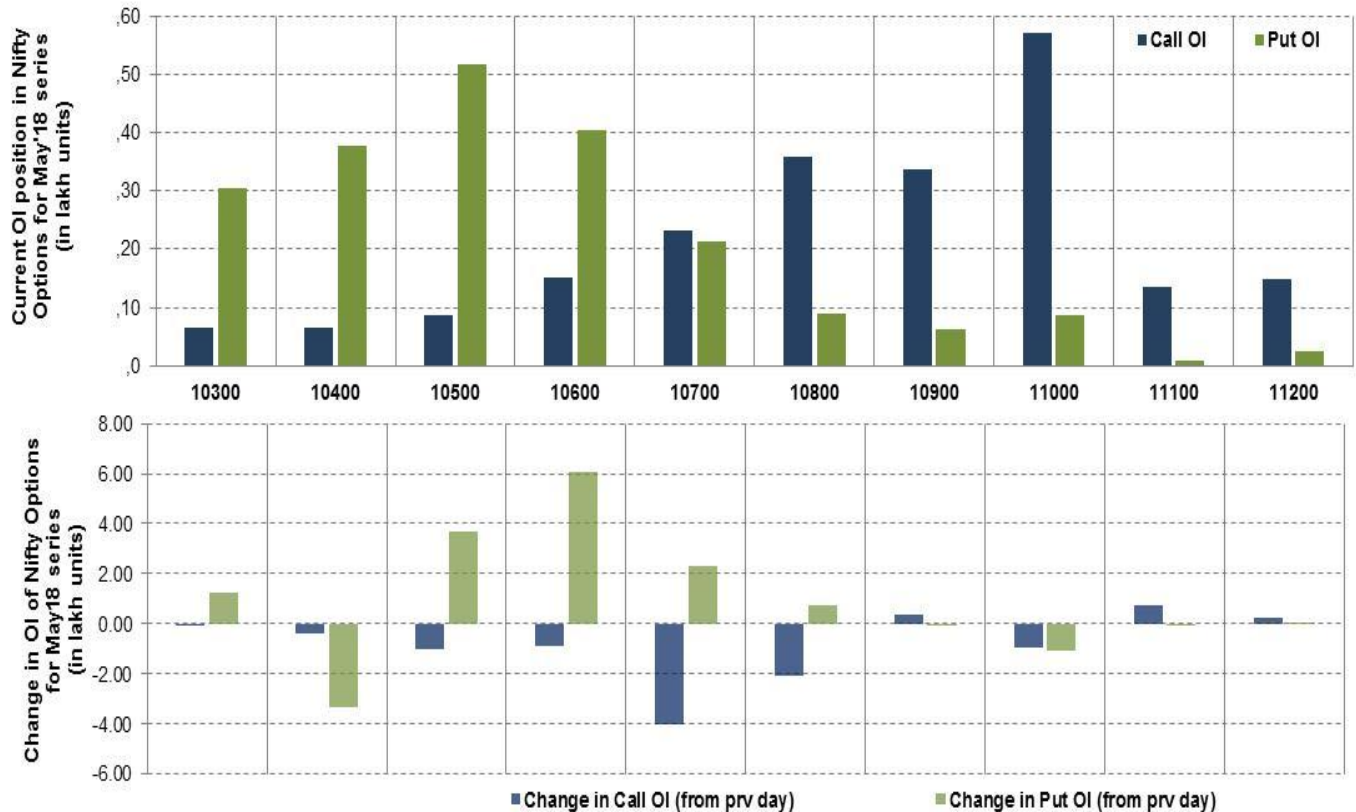
Nifty Futures



Bank Nifty Futures



Nifty Options

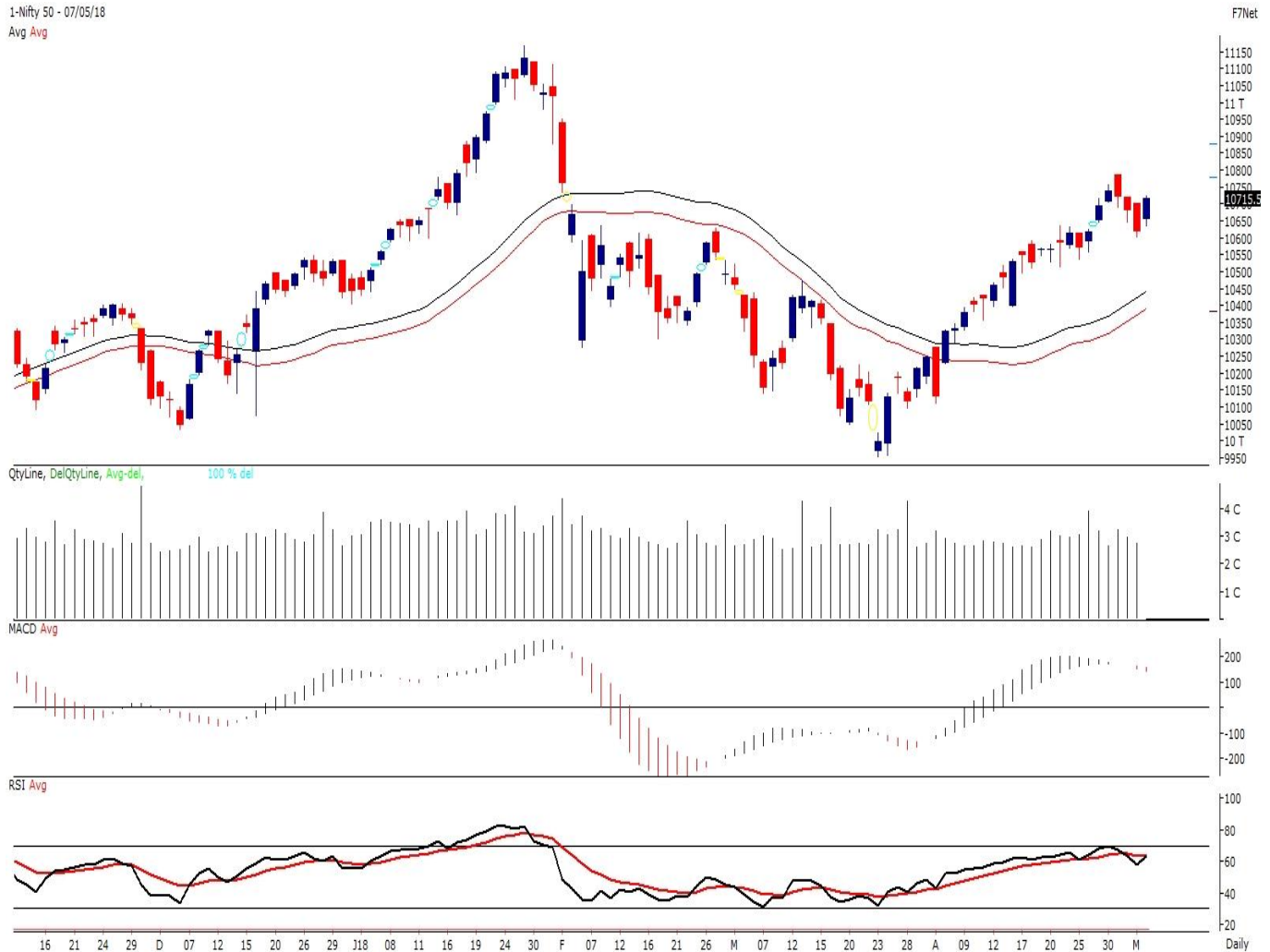


Note – Change in OI of Nifty Options refers to change from previous trading day
 Source-NSE, SIHL Derivatives Research (Institutional Equities)

- Among Nifty calls 11,000 SP from the May month expiry was the most active call with a reduction of 0.09 million in open interest.
- Among Nifty puts, 10,500 SP from the May month expiry was the most active put with an addition of 0.37 million open interests.
- The maximum OI outstanding for Calls was at 11,000 SP (5.69mn) and that for Puts was at 10,500 SP (5.18mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 07/05/18
 Avg Avg



Nifty Cash prices have settled at 10715.5 up by 0.92% from its previous close. On the upper side it has resistance of 10750 and 10800 levels, while lower side it has support of 10650 and 10600 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
EXIDEIND	8,588,000	9,860,000	14.81	262.30	5.38
AMARAJABAT	1,318,100	1,512,700	14.76	890.25	3.11
UBL	846,300	966,000	14.14	1138.95	0.15
JUBLFOOD	2,207,000	2,494,750	13.04	2624.20	1.58
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
RELINFRA	9,054,500	8,482,500	-6.32	450.45	6.25
JUSTDIAL	4,433,800	4,138,400	-6.66	434.15	4.28
BALRAMCHIN	18,952,500	17,601,500	-7.13	68.75	6.01
BERGEPAIN	1,894,200	1,755,600	-7.32	273.95	0.44
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
UJJIVAN	6,099,200	7,323,200	20.07	397.55	-5.91
WOCKPHARMA	3,569,400	4,191,300	17.42	743.30	-7.64
CONCOR	1,461,250	1,621,875	10.99	1357.75	-1.11
ACC	1,499,200	1,663,200	10.94	1519.30	-0.17
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
MANAPPURAM	17,208,000	16,632,000	-3.35	126.75	-0.35
TCS	6,080,250	5,874,750	-3.38	3442.40	-1.59
AMBUJACEM	9,712,500	9,365,000	-3.58	236.95	-0.40
TORNTPHARM	439,000	421,500	-3.99	1391.35	-0.72

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.