

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	10585	10492	10538	10572	10618	10651	Neutral	Neutral	Neutral
Sensex	35162	34794	34978	35097	35281	35400	Neutral	Neutral	Neutral
Nifty Futures	10587	10485	10536	10567	10619	10650	Neutral	Neutral	Neutral
Bank Nifty	25590	25194	25392	25550	25747	25905	Neutral	Sell	Neutral
CNX IT	14887	14637	14762	14869	14994	15101	Sell	Neutral	Buy
CNX Midcap	17164	16939	17051	17114	17227	17290	Neutral	Sell	Neutral
CNX Small Cap	6234	6131	6182	6214	6265	6297	Neutral	Sell	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	35162.5	297.4	0.9
NIFTY	10584.8	72.3	0.7
MIDCAP	14538.1	163.7	1.1
SMLCAP	14594.3	240.9	1.7
BSEFMC	11126.2	84.7	0.8
AUTO	20467.1	141.5	0.7
POWER	1977.1	14.8	0.8
REALTY	1643.6	22.1	1.4
BSE IT	14677.5	67.4	0.5
BANDEX	28682.8	341.0	1.2
OILGAS	13576.2	245.6	1.8
METAL	13069.0	28.0	0.2

Currency Futures	Close	Pre. Pts	% Chg
29-Oct-18 EUR-INR	85.31	85.81	-0.59
29-Oct-18 USD-INR	73.57	73.92	-0.48
29-Oct-18 GBP-INR	97.29	97.45	-0.16
29-Oct-18 JPY-INR	65.73	66.17	-0.66

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1325	486	85
BSE	1795	853	156

FII/DII Capital Mkt*	Buy	Sell	Net
FII	3941	5106	(1165)
DII	3781	2721	1059

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Key Indian benchmarks extended northward journey for the third straight session and ended the Tuesday's trading session in green territory, amid positive earnings optimism among traders. The markets made a firm start to remain bullish throughout the session, aided by the United Nations Conference on Trade and Development's (UNCTAD) latest report indicating that in South Asia, India attracted \$22 billion of foreign direct investment (FDI) flows, contributing to the subregion's 13% rise in FDI in the first half of 2018 (H1 2018). Adding some optimism, India's trade deficit declined to a five-month low in September even as exports contracted, providing some respite from the rising gap that has sparked concern about the current account deficit (CAD). Trade deficit declined to \$13.98 billion in September from \$17.39 billion in August following slower growth in imports. Besides, exports were pegged at \$27.95 billion in September, down 2.15% from a year ago, while imports rose 10.45% to \$41.9 billion, lowest in five months.

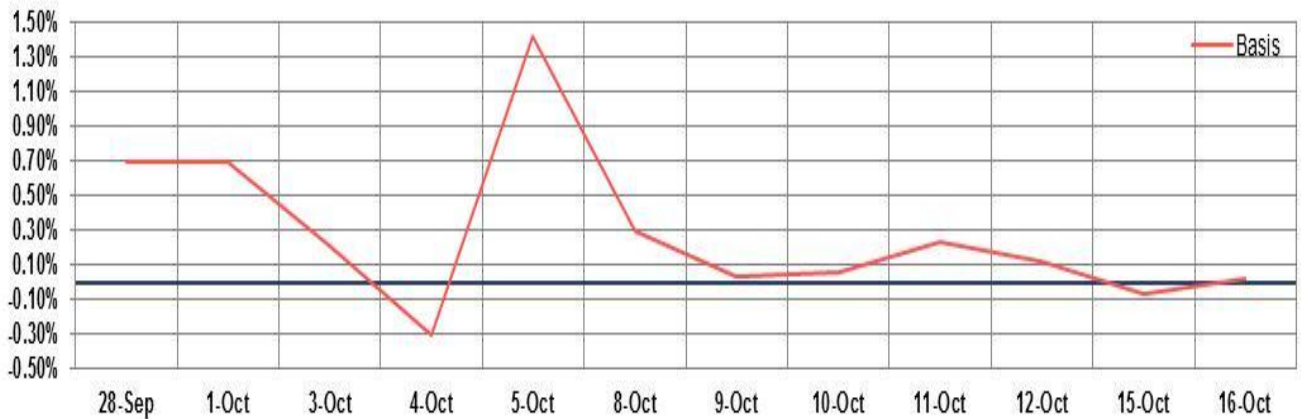
On the global front, European markets were trading in green, amid reports that German manufacturers added more employees during August compared to a year ago. The preliminary figures the Federal Statistical Office showed that the number of employees in the manufacturing units with 50 or more persons grew by about 149,000 persons or 2.7% from the same period last year to 5.7 million. Besides, UK wages grew faster than expected in August. The Average Earnings Index, with bonuses included, stood at 2.7% in the month, up from 2.6% in the previous month.

Market Turnover & FII Derivative Data

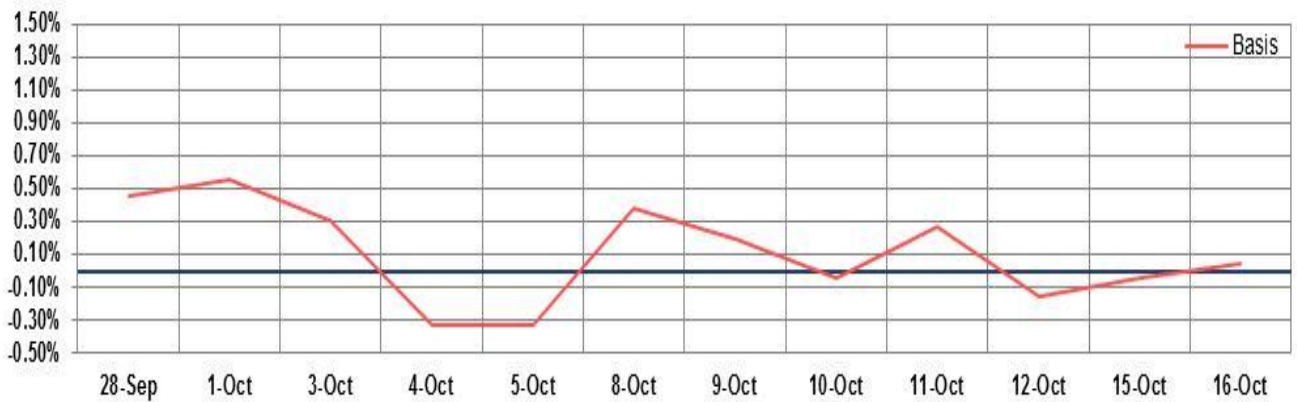
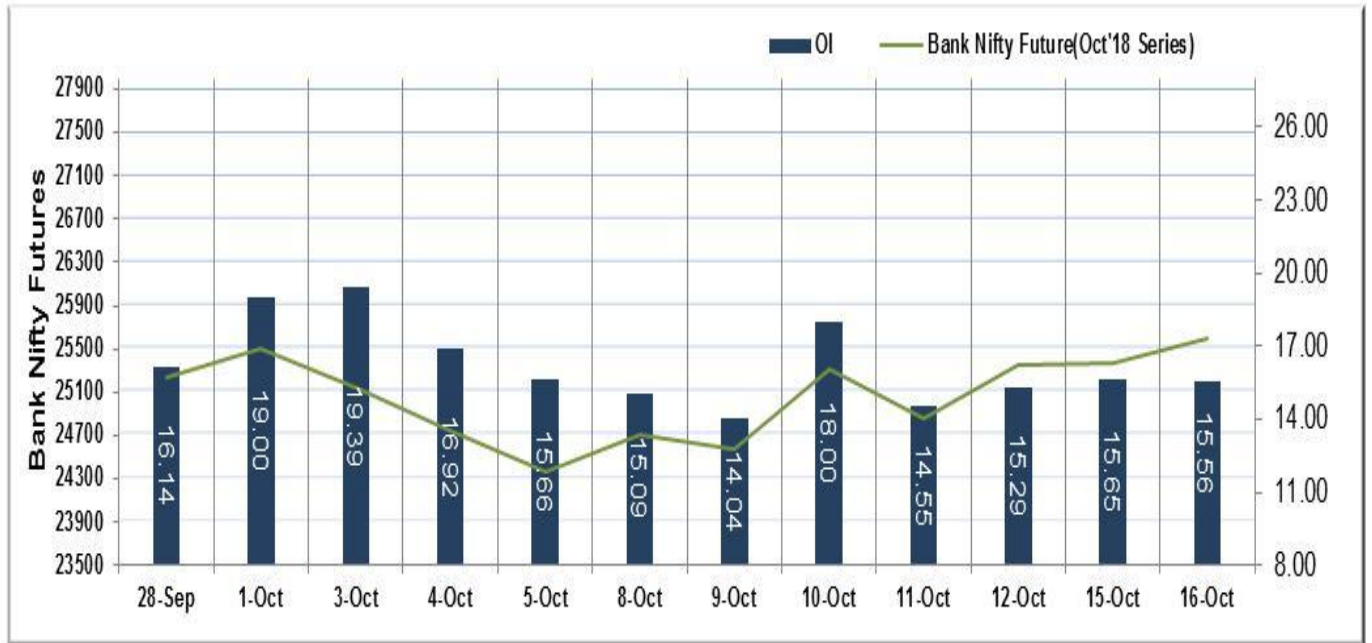
Market TO	Current	Previous	Net%
BSE CASH	2543	2304	10
NSE CASH	30743	27469	12
NSE FO	807280	692766	17

FII Derivatives	Buy	Sell	Net
Ind. Futures	2710	2524	186
Ind. Options	97284	95806	1478
Stk. Futures	12014	11695	318
Stk. Options	7477	7311	167

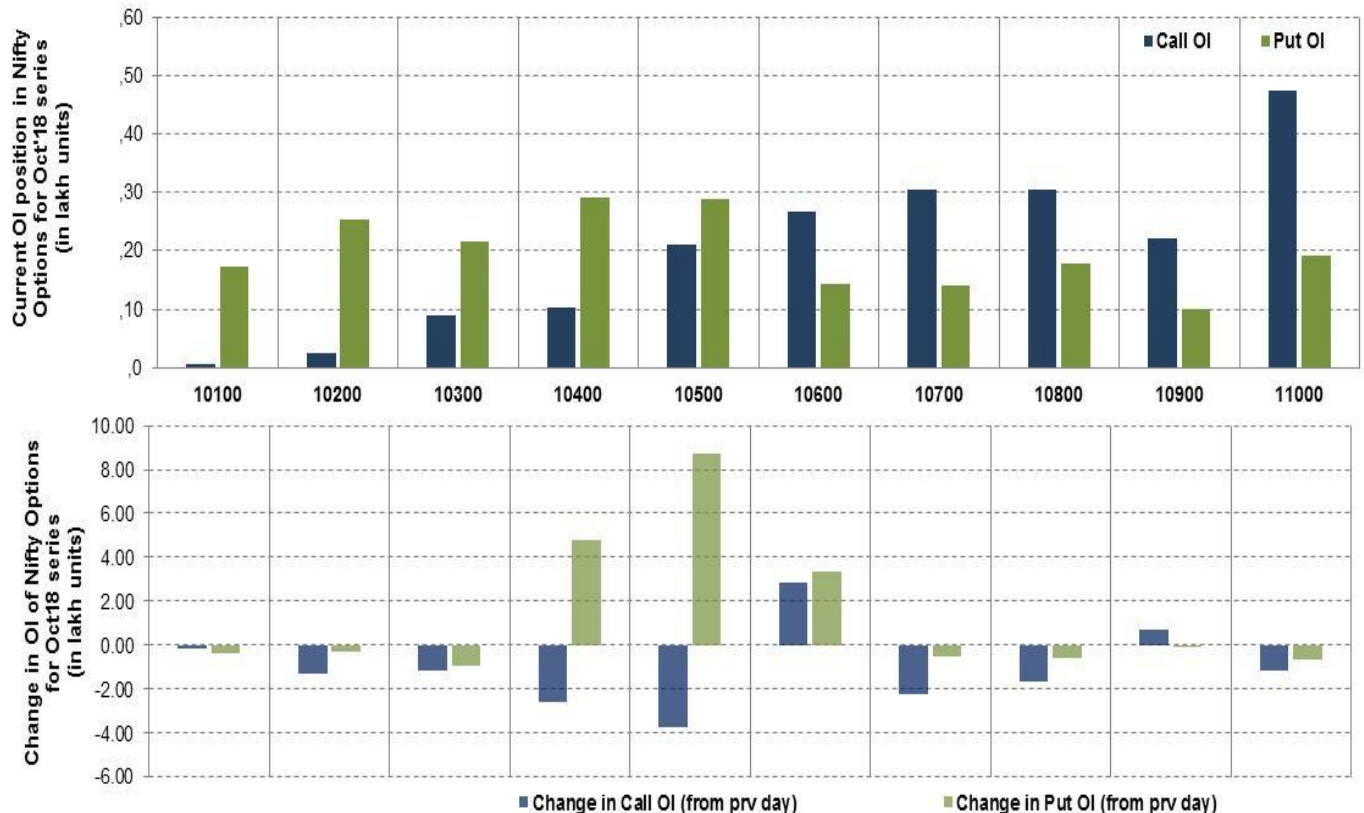
Nifty Futures



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 0.12 million in open interest.
- Among Nifty puts, 10,400 SP from the Oct month expiry was the most active put with an addition of 0.48 million open interests.
- The maximum OI outstanding for Calls was at 11,000 SP (4.73mn) and that for Puts was at 10,000 SP (2.92mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 16/10/18

Avg Avg



Nifty Cash prices have settled at 10584.75 up by 0.69 percent from the previous close. On the upper side it has resistance of 10650 and 10700 levels, while lower side it has support of 10500 and 10450 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
JPASSOCIAT	95,574,000	131,206,000	37.28	7.40	8.03
FEDERALBNK	44,346,500	54,675,500	23.29	81.90	8.19
ACC	1,051,200	1,179,600	12.21	1548.00	1.67
MCX	4,019,400	4,391,100	9.25	797.00	8.79
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
SIEMENS	1,267,500	1,245,500	-1.74	944.00	0.63
IGL	3,418,250	3,335,750	-2.41	246.70	2.01
PFC	80,730,000	78,786,000	-2.41	82.50	0.55
ALBK	15,400,000	15,015,000	-2.50	38.60	2.25
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
INFY	29,389,200	32,808,000	11.63	691.30	-1.05
INFRATEL	6,230,500	6,925,800	11.16	266.70	-1.13
HEROMOTOCO	1,467,400	1,630,000	11.08	2876.40	-0.24
ENGINERSIN	7,192,500	7,910,000	9.98	117.10	-0.21
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
HEXAWARE	5,367,000	5,329,500	-0.70	395.75	-0.34
RAYMOND	4,666,400	4,589,600	-1.65	675.00	-0.02
TV18BRDCST	49,300,000	48,144,000	-2.34	39.70	-0.38
KPIT	10,404,000	10,152,000	-2.42	216.00	-0.76

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.