

# 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	10093	10003	10048	10073	10118	10142	Buy	Buy	Buy
Sensex	32159	31872	32015	32094	32237	32316	Buy	Buy	Buy
Nifty Futures	10108	10009	10058	10086	10136	10164	Buy	Buy	Buy
Bank Nifty	24785	24585	24685	24753	24853	24921	Buy	Buy	Buy
CNX IT	10501	10413	10457	10487	10531	10562	Buy	Buy	Sell

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	35158.6	276.5	0.87
NIFTY	10093.0	87.00	0.87
MIDCAP	16037.1	171.2	1.08
SMLCAP	16617.8	166.14	1.01
BSEFMC	10259.0	125.98	1.24
AUTO	24461.5	253.8	1.05
POWER	2292.4	11.06	0.48
REALTY	2234.9	46.28	2.11
BSE IT	9950.6	47.27	0.48
BANDEX	27903.7	99.83	0.36
OILGAS	15498.1	250.7	1.64
METAL	14189.8	141.2	1.01

Currency Futures	Close	Pre. Pts	% Chg
27-Sep-17 EUR-INR	76.61	76.91	-0.45
27-Sep-17 USD-INR	64.15	64.03	0.19
27-Sep-17 GBP-INR	85.10	84.61	0.53
27-Sep-17 JPY-INR	58.46	59.02	-0.97

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1009	688	75
BSE	1455	1146	157

FII/DII Capital Mkt*	Buy	Sell	Net
FII	3993	5223	(1231)
DII	4012	2699	1313

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

## Market Commentary

Bulls tightened their grip on Dalal Street with Sensex recapturing its crucial 32,100 level, while Nifty ending just shy of 10,100 mark, ahead of the macro data of industrial production for July scheduled to be announced later in the day. In the extremely buoyant session of trade, benchmark equity indices after getting positive start, went on steadily gaining ground and halted only at day's high by close of trade. Sentiments remained up-beat since morning with report that direct tax collections in the first five months of the current fiscal grew 17.5% to Rs 2.24 lakh crore, mainly on account of income tax mop-up from individuals. This is 22.9% of the total budget estimates of direct taxes, which comprise personal income and corporate tax, for the current financial year. There was additional encouragement with the reports that government was expecting a double-digit improvement in India's rank in the global index on ease of doing business, likely to be announced by the World Bank next month, based on the feedback shared by the multinational organization.

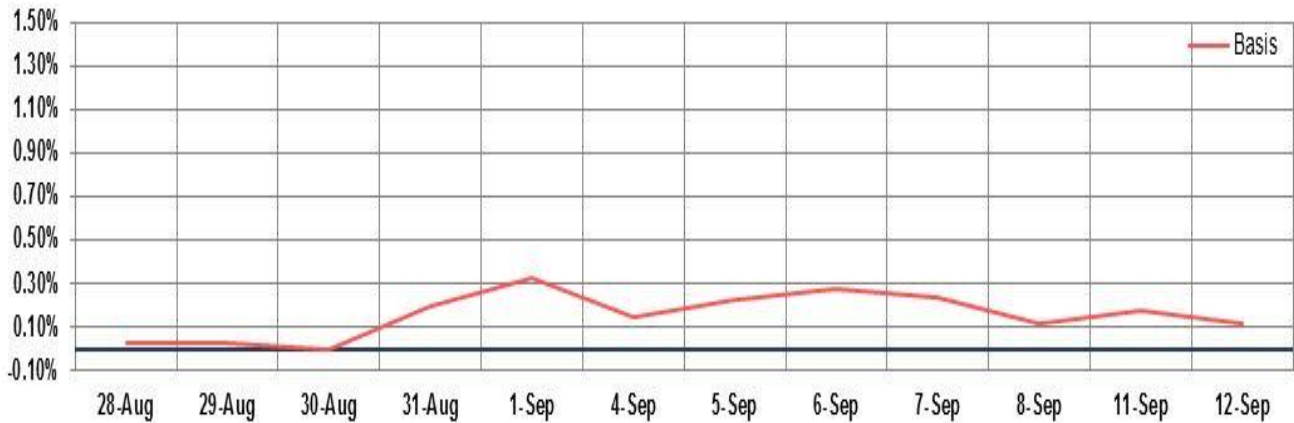
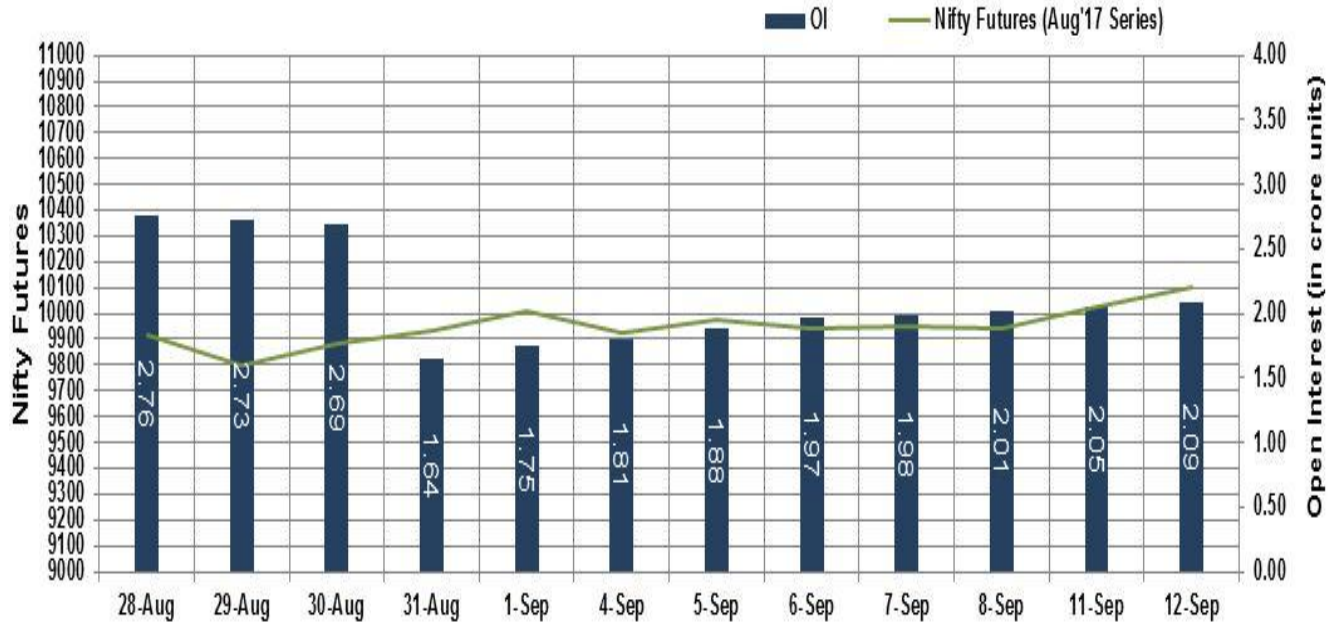
Markets extended gains with European counters making mostly a green start. British inflation hit its joint highest in more than five years in August as households paid more for fuel and clothing, complicating the Bank of England's job this week of explaining why it is not raising interest rates. Asian markets rallied on Tuesday, with investors breathing a sigh of relief as North Korean fears eased slightly and the worst-case scenario from Hurricane Irma looked to have been avoided.

## Market Turnover & FII Derivative Data

Market TO	Current	Previous	Net%
BSE CASH	3763	3814	(1)
NSE CASH	28295	25804	10
NSE FO	490149	482710	2

FII Derivatives	Buy	Sell	Net
Ind. Futures	1041	1340	(299)
Ind. Options	35802	35820	(18)
Stk. Futures	6653	6442	211
Stk. Options	5638	5706	(68)

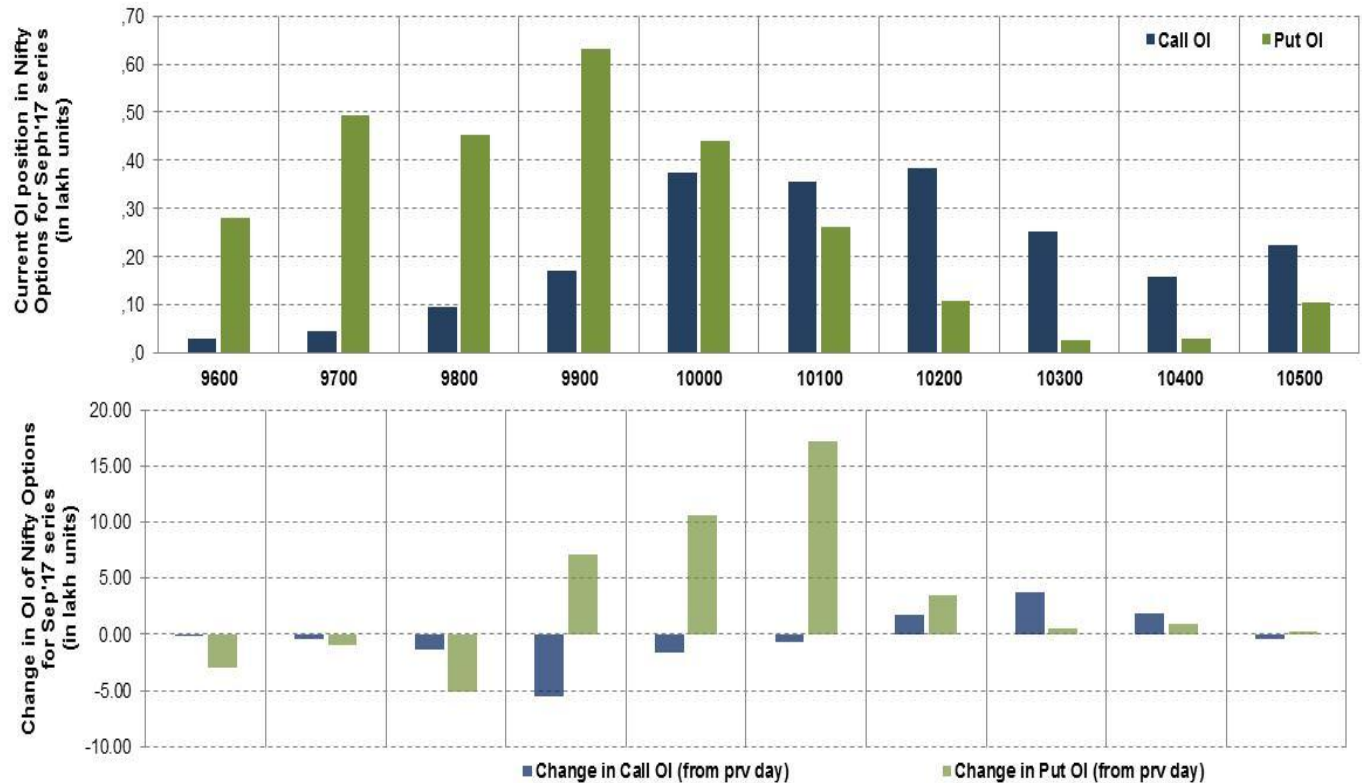
# Nifty Futures



## Bank Nifty Futures



## Nifty Options

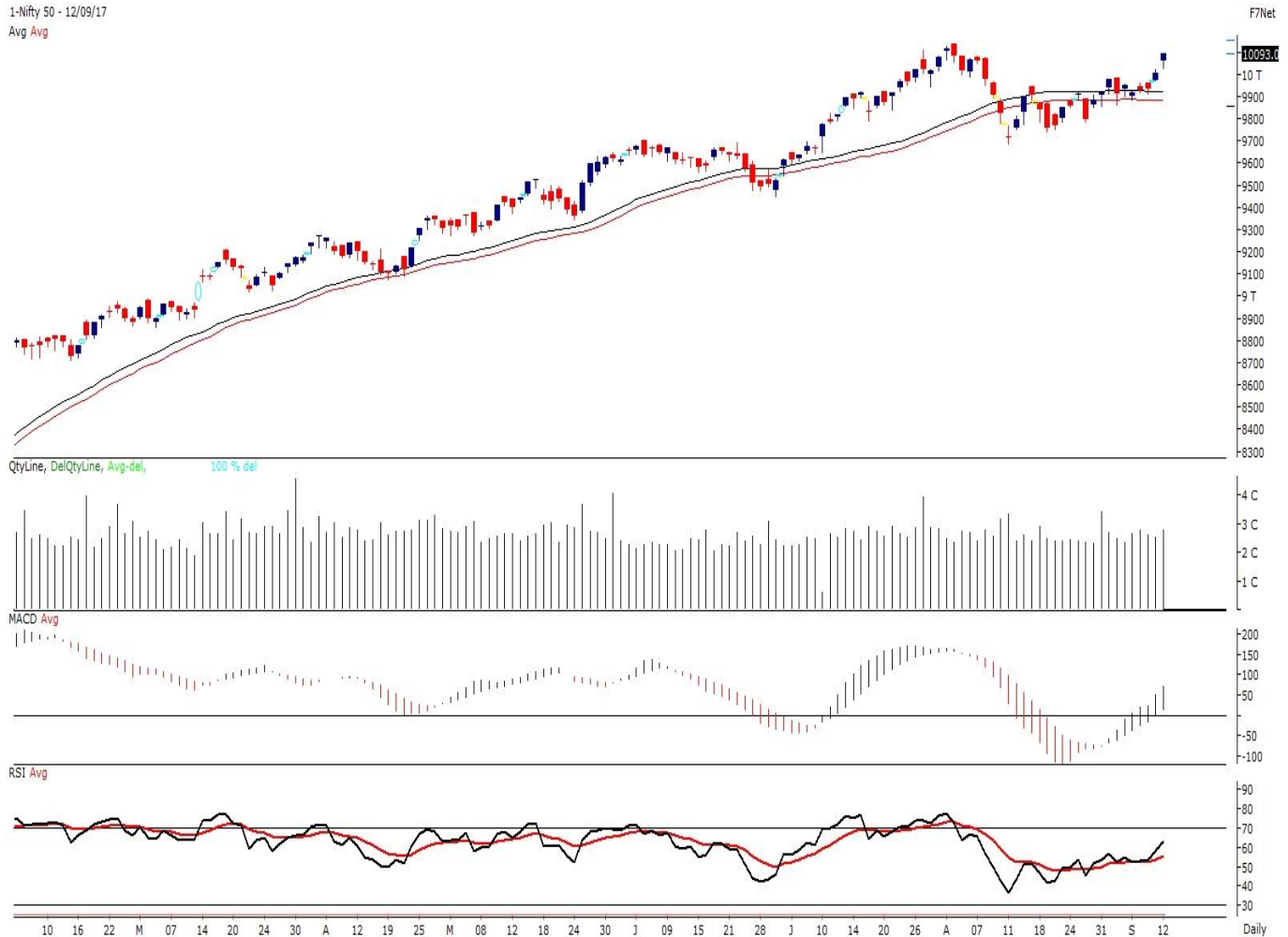


Note – Change in OI of Nifty Options refers to change from previous trading day  
 Source-NSE, SIHL Derivatives Research (Institutional Equities)

- Among Nifty calls 10,200 SP from the Sep month expiry was the most active call with an addition of 0.18 million in open interest.
- Among Nifty puts, 9,700 SP from the Sep month expiry was the most active put with an addition of 0.22 million open interests.
- The maximum OI outstanding for Calls was at 10,200 SP (3.84mn) and that for Puts was at 9,700 SP (6.32).

## Nifty Technical & Indices Levels

1-Nifty 50 - 12/09/17  
 Avg Avg



Nifty Cash prices have settled at 10093.05 up by 0.87% from its previous close. On the upper side it has resistance of 10150 and 10200 levels, while lower side it has support of 10000 and 9950 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
VOLTAS	2,410,000	3,348,000	38.92	564.85	5.15
TORNTPHARM	247,200	301,200	21.84	1207.00	0.92
HAVELLS	3,640,000	4,390,000	20.60	508.80	2.10
CHOLAFIN	390,500	453,000	16.01	1193.00	1.36
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
SIEMENS	684,500	671,500	-1.90	1350.90	0.96
DHFL	25,117,500	24,565,500	-2.20	556.70	0.85
AMARAJABAT	1,656,000	1,608,600	-2.86	799.50	1.54
AJANTPHARM	641,200	612,800	-4.43	1199.70	1.79
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
INDIGO	1,246,800	1,509,000	21.03	1204.20	-1.46
IBULHSGFIN	6,736,000	7,696,800	14.26	1297.20	-0.51
CONCOR	990,000	1,110,000	12.12	1391.80	-0.57
IDEA	58,996,000	65,114,000	10.37	78.90	-0.13
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
KAJARIACER	699,200	695,200	-0.57	715.75	-0.09
MFSL	4,844,000	4,790,000	-1.11	599.00	-0.61
INDUSINDBK	4,817,400	4,730,400	-1.81	1745.30	-2.41
BATAINDIA	2,761,000	2,685,100	-2.75	720.75	-0.20

#### 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.