

# 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	10079	10023	10051	10091	10120	10160	Sell	Buy	Buy
Sensex	32186	31999	32093	32220	32314	32442	Sell	Buy	Buy
Nifty Futures	10091	10038	10065	10105	10131	10171	Sell	Buy	Buy
Bank Nifty	24832	24628	24730	24839	24941	25050	Sell	Buy	Buy
CNX IT	10505	10408	10456	10525	10574	10642	Sell	Buy	Sell

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	32186.4	27.75	0.09
NIFTY	10079.3	-13.75	-0.14
MIDCAP	15926.7	-110.4	-0.69
SMLCAP	16519.5	-98.28	-0.59
BSEFMC	10153.0	-105.9	-1.03
AUTO	27373.4	-88.14	-0.36
POWER	2290.4	-1.95	-0.09
REALTY	2211.2	-23.74	-1.06
BSE IT	9949.4	-1.19	-0.01
BANKEKX	27950.4	46.73	0.17
OILGAS	15234.2	-263.9	-1.70
METAL	14030.9	-158.8	-1.12

Currency Futures	Close	Pre. Pts	% Chg
27-Sep-17 EUR-INR	76.83	76.61	0.29
27-Sep-17 USD-INR	64.08	64.15	-0.10
27-Sep-17 GBP-INR	85.09	85.10	-0.06
27-Sep-17 JPY-INR	58.28	58.46	-0.34

Advance/ Decline	Adv	Dec	Un Ch.
NSE	599	1079	81
BSE	974	1634	157

FII/DII Capital Mkt*	Buy	Sell	Net
FII	3696	4522	(827)
DII	3379	2653	726

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

## Market Commentary

Selling in last hour of trade forced markets to end mixed on Wednesday, as traders remained on sidelines ahead of Wholesale Price Index (WPI) data slated to be released tomorrow. Though, markets traded in fine fettle for most part of the day's trade with traders getting support from report that Index of Industrial Production (IIP) or factory output for the month of July 2017 stood at 1.2% compared to negative 0.1% in June 2017 and 5.2% in the similar month of the previous year. Markets extended gains to hit intraday high in noon deals with Sensex extending its gains to surpass its crucial 32,300 level with investors taking note of the joint report by ASSOCHAM-EY, which highlighted that if India has to maintain a sustained gross domestic product (GDP) growth of 9-10 per cent per annum, it is crucial that the manufacturing sector grows steadily at 14-15 per cent per annum over the next three decades.

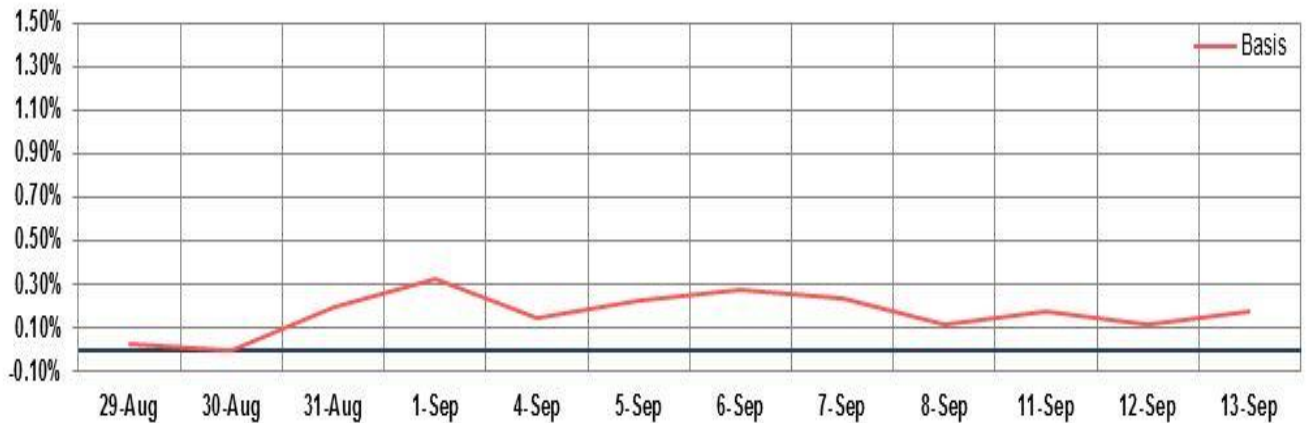
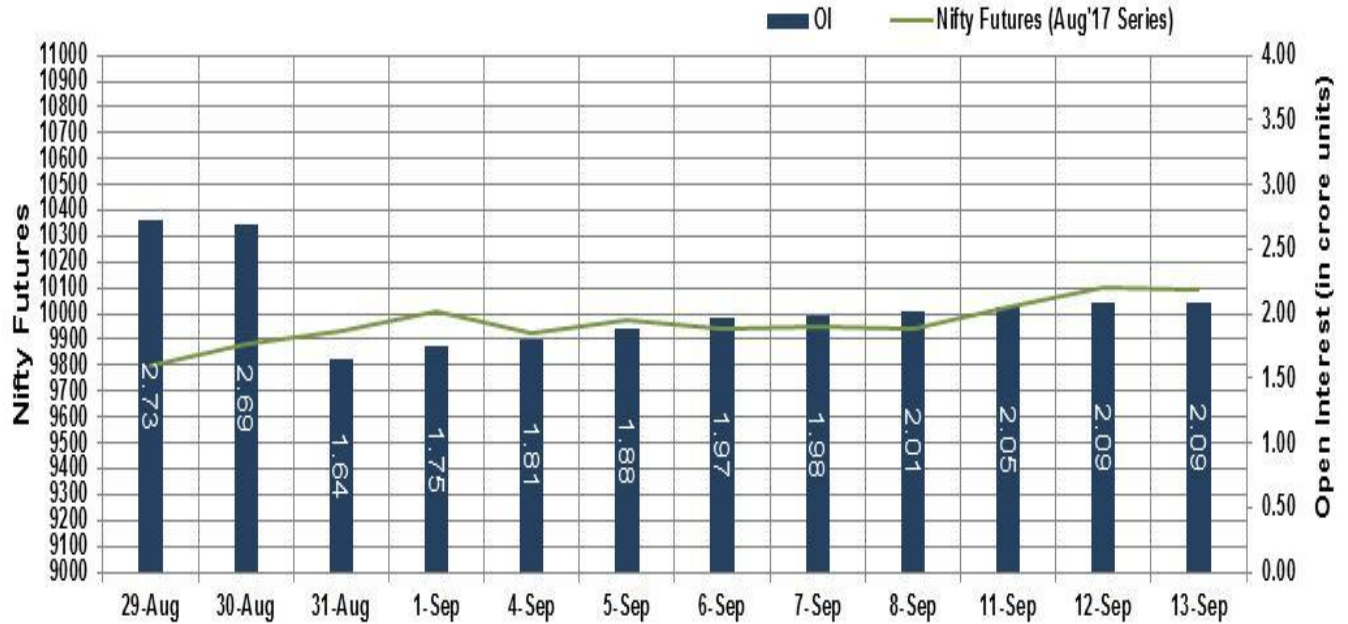
On the global front, European counters were trading mostly in green. The jobless rate in the UK unexpectedly fell in July, while wage inflation registered a weaker-than-expected increase. The Office for National Statistics said that the rate of unemployment unexpectedly dropped to 4.3% in July, from the previous month's reading of 4.4%. Asian markets closed mostly in red. Japanese wholesale prices rose at the fastest annual pace in nearly nine years in August as robust Chinese demand boosted commodity prices.

## Market Turnover & FII Derivative Data

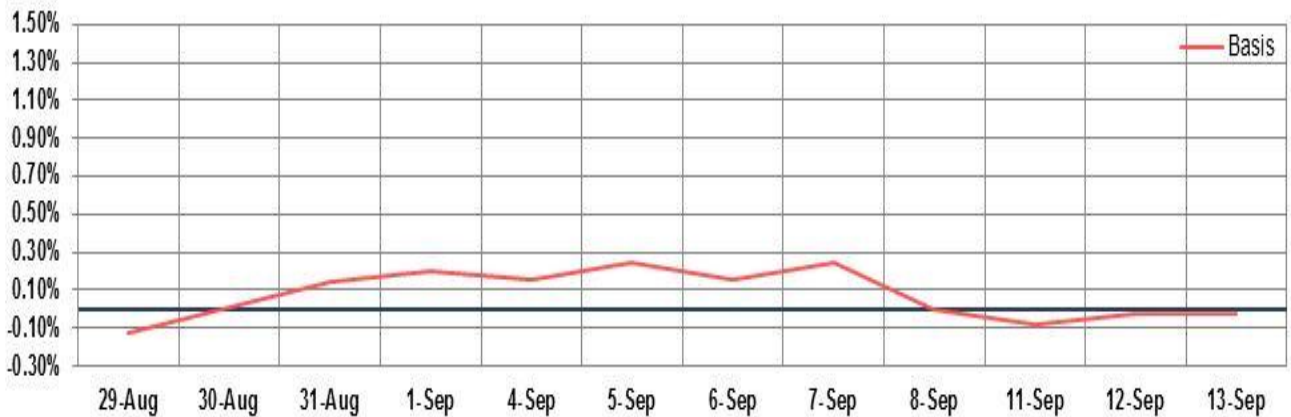
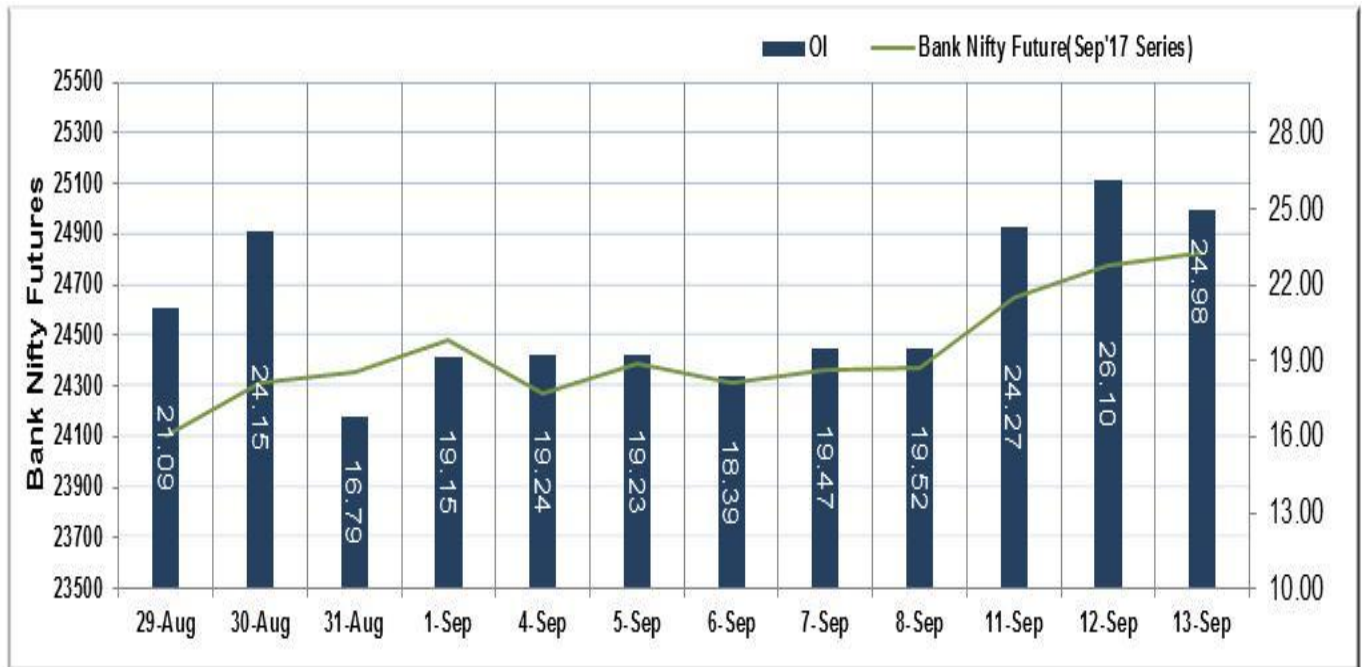
Market TO	Current	Previous	Net%
BSE CASH	3572	3763	(5)
NSE CASH	29182	28295	3
NSE FO	658605	490149	34

FII Derivatives	Buy	Sell	Net
Ind. Futures	1193	1724	(532)
Ind. Options	45538	45630	(93)
Stk. Futures	7116	7053	63
Stk. Options	7293	7177	116

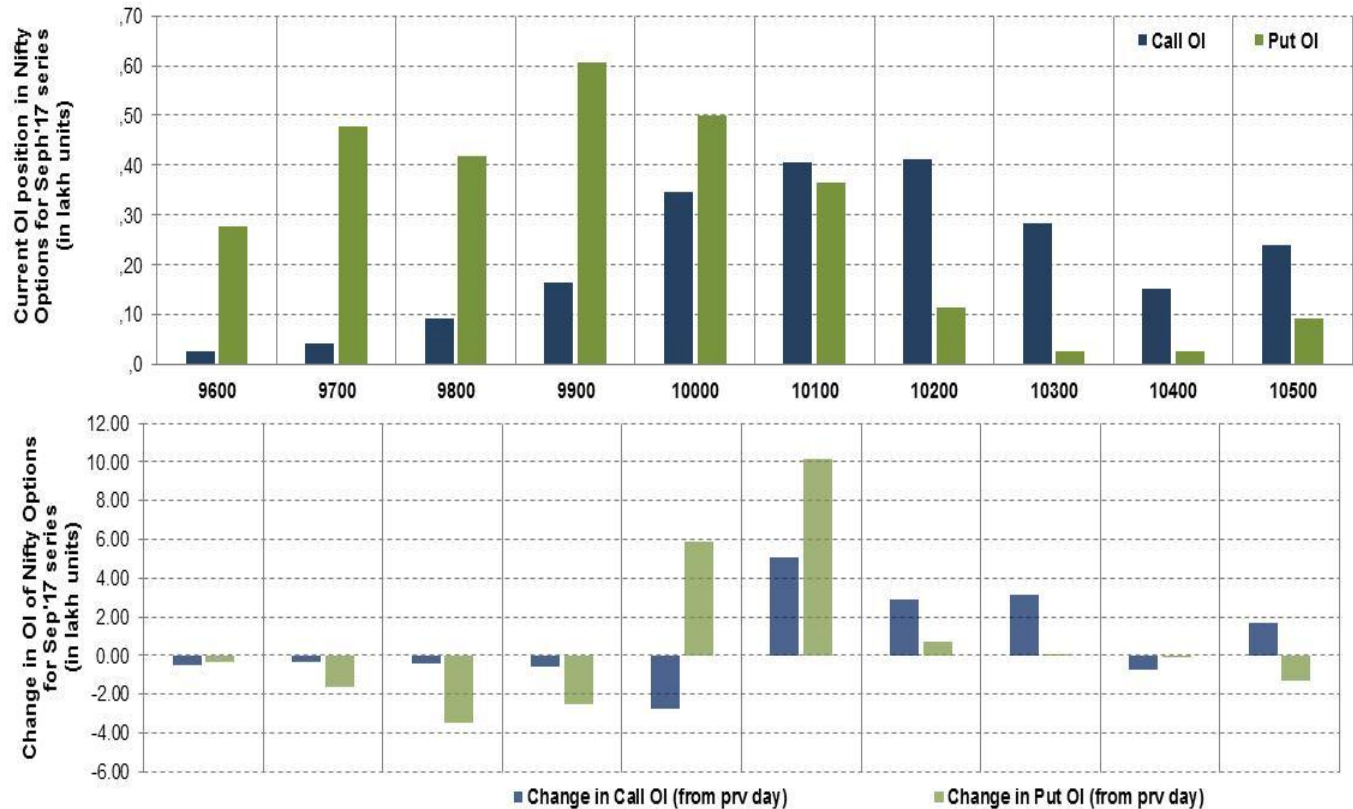
# Nifty Futures



## 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 0.28 million in open interest.
- Among Nifty puts, 9,900 SP from the Sep month expiry was the most active put with a reduction of 0.25 million open interests.
- The maximum OI outstanding for Calls was at 10,200 SP (4.12mn) and that for Puts was at 9,900 SP (6.07).

## Nifty Technical & Indices Levels

1-Nifty 50 - 13/09/17  
 Avg Avg



Nifty Cash prices have settled at 10079.3 down by -0.14% 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
JSWENERGY	59,993,000	79,084,000	31.82	77.90	0.97
HEXAWARE	2,271,000	2,757,000	21.40	276.55	0.78
MARICO	4,136,600	5,002,400	20.93	336.40	1.80
TATAPOWER	31,617,000	36,630,000	15.86	85.00	4.55
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
BANKBARODA	70,059,500	68,890,500	-1.67	144.05	1.30
TORNTPHARM	301,200	296,000	-1.73	1218.00	0.63
BAJFINANCE	4,747,000	4,648,500	-2.07	1912.00	0.51
CUMMINSIND	782,400	763,200	-2.45	932.00	0.26
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
JUBLFOOD	1,916,000	2,532,000	32.15	1340.00	-6.38
CONCOR	1,048,125	1,263,750	20.57	1374.00	-1.47
APOLLOHOSP	1,325,000	1,596,500	20.49	1072.00	-2.56
BPCL	13,312,800	15,746,400	18.28	500.55	-6.37
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
MGL	768,000	739,200	-3.75	1136.75	-3.23
ESCORTS	4,609,000	4,436,300	-3.75	669.70	-1.46
BATAINDIA	2,630,100	2,501,400	-4.89	711.40	-1.07
VOLTAS	3,106,000	2,900,000	-6.63	551.60	-2.21

#### 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.