

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	9860	9798	9829	9862	9893	9926	Sell	Buy	Sell
Sensex	31497	31343	31420	31518	31595	31693	Sell	Buy	Sell
Nifty Futures	9868	9810	9839	9868	9897	9925	Sell	Buy	Sell
Bank Nifty	24103	23893	23998	24112	24218	24332	Sell	Buy	Sell
CNX IT	10546	10480	10513	10541	10574	10602	Sell	Buy	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	31497.4	213.6	0.68
NIFTY	9859.5	70.90	0.72
MIDCAP	15554.6	118.6	0.77
SMLCAP	16192.5	78.9	0.49
BSEFMC	9881.6	108.9	1.11
AUTO	24379.3	199.2	0.82
POWER	2195.5	-10.75	-0.49
REALTY	2074.0	8.60	0.42
BSE IT	10005.5	58.89	0.59
BANKEKX	27082.0	56.74	0.21
OILGAS	15042.2	199.6	1.34
METAL	13723.4	159.4	1.18

Currency Futures	Close	Pre. Pts	% Chg
27-Oct-17 EUR-INR	77.32	77.48	-0.20
27-Oct-17 USD-INR	65.70	65.05	0.30
27-Oct-17 GBP-INR	87.19	87.71	-0.68
27-Oct-17 JPY-INR	58.20	58.33	-0.19

Advance/ Decline	Adv	Dec	Un Ch.
NSE	897	800	99
BSE	1389	1284	157

FII/DII Capital Mkt*	Buy	Sell	Net
FII	5770	6463	(693)
DII	3803	2251	1552

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Tuesday turned out to be a fabulous day of trade for Indian equity benchmarks, with frontline gauges garnering gains of around three fourth of a percent ahead of RBI monetary policy review begins today and the decision is due tomorrow. This has led to unabated buying by domestic financial institutions, which added to the positive mood. Sentiments remained jubilant since start with bourses making gap-up opening, as traders took encouragement with Finance Minister FM Arun Jaitley's indication that the government would consider reducing the goods and services tax slabs and easing compliance burden for small taxpayers once revenues from GST better those from the previous tax regime. Some support also came after Industry body Assocham urged the government to relax fiscal deficit targets and boost public expenditure as a means to accelerate India's economic growth, which slipped to 5.7 percent in the June quarter. Former RBI Governor C Rangarajan also said that the government needs to "pick up very fast" to be able to maintain a healthy annual growth.

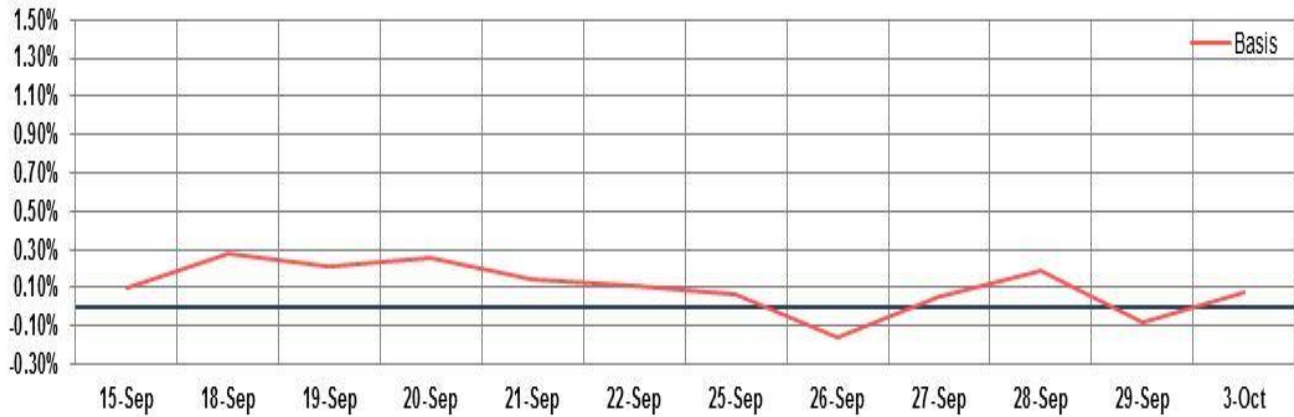
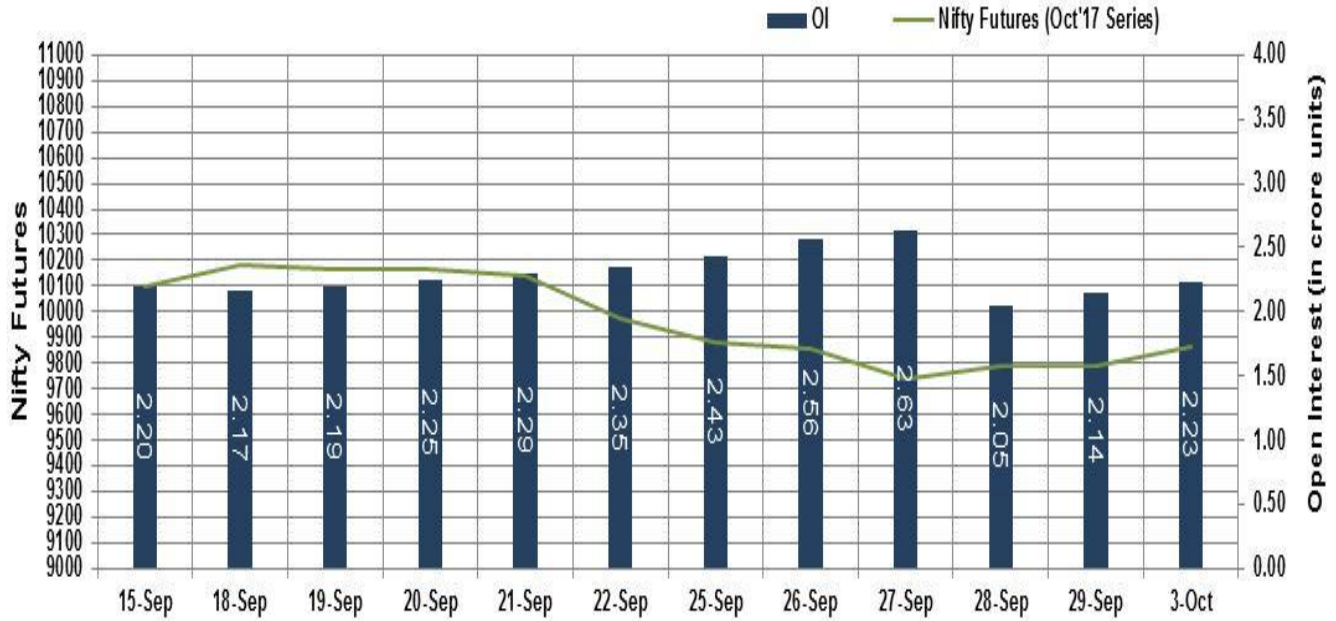
Markets maintained the bullish momentum and traded with jubilation till end as some support came after the Nikkei India Manufacturing Purchasing Managers' Index, or PMI, remained unchanged at 51.2 in September. As per the report, September data painted an encouraging picture as the sector continued to recover from the disruptions caused by the introduction of the GST in July.

Market Turnover & FII Derivative Data

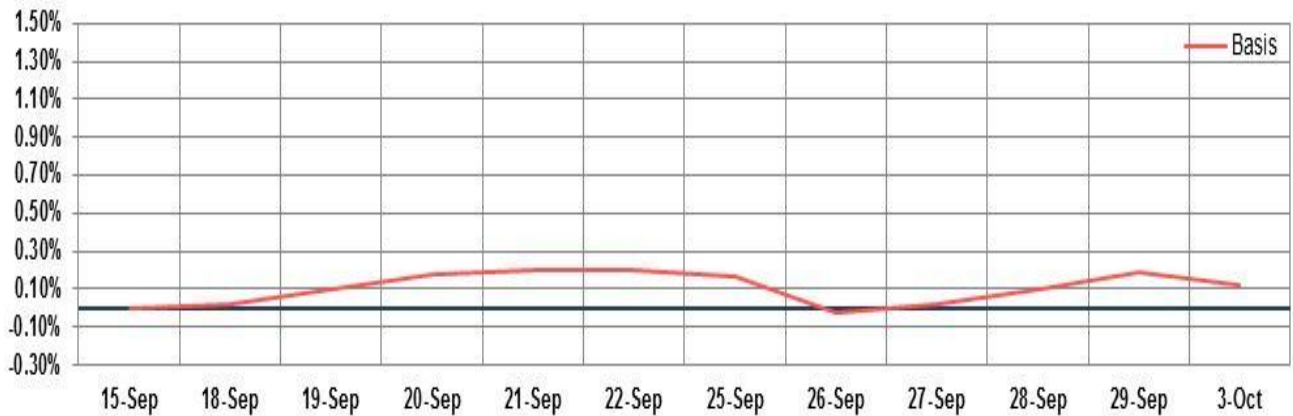
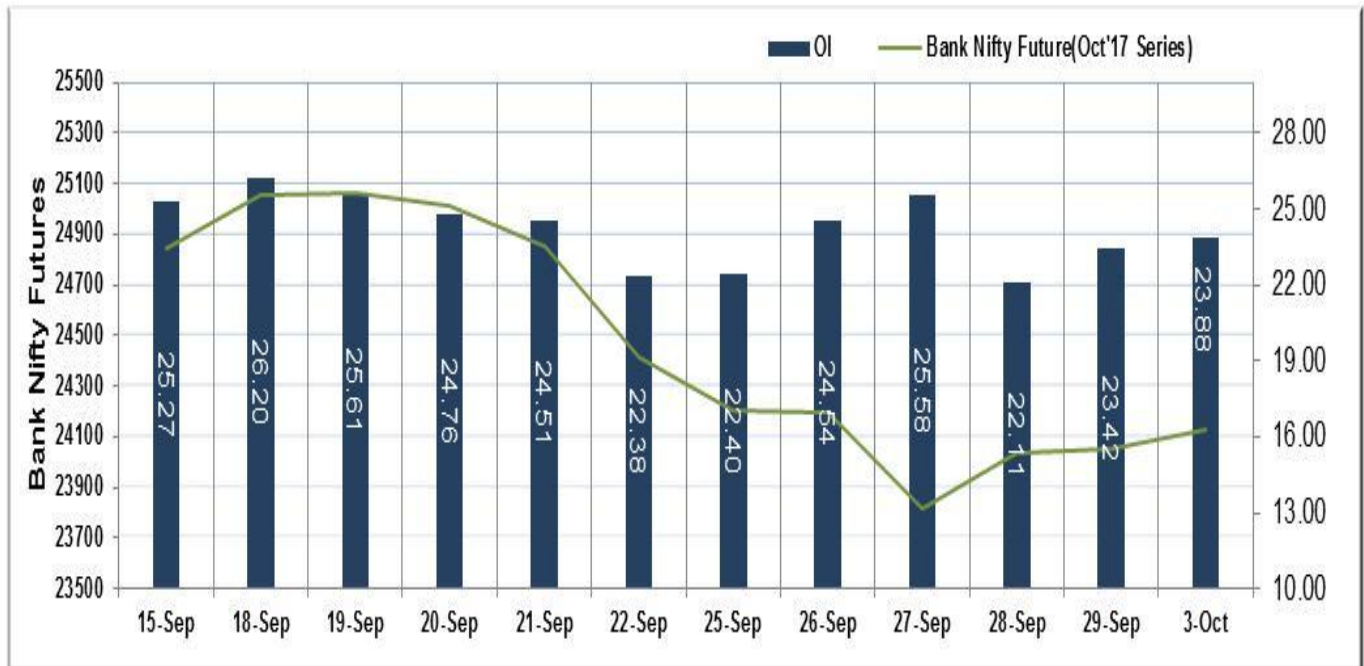
Market TO	Current	Previous	Net%
BSE CASH	3354	3146	7
NSE CASH	25676	26335	(3)
NSE FO	342860	357995	(4)

FII Derivatives	Buy	Sell	Net
Ind. Futures	1139	815	324
Ind. Options	31510	31306	203
Stk. Futures	7194	5449	1745
Stk. Options	4089	4143	(54)

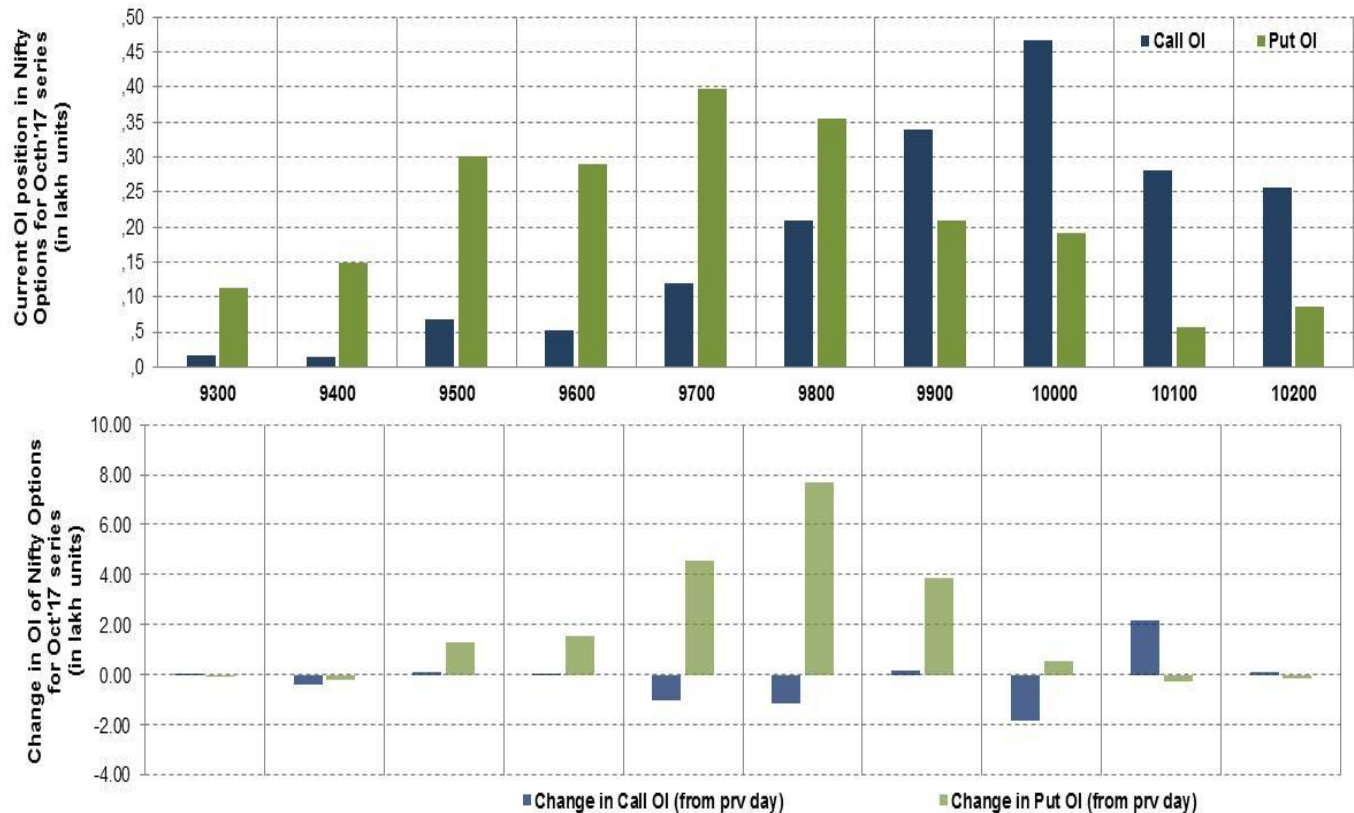
Nifty Futures



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 10,000 SP from the Oct month expiry was the most active call with a reduction of 0.18 million in open interest.
- Among Nifty puts, 9,700 SP from the Oct month expiry was the most active put with an addition of 0.45 million open interests.
- The maximum OI outstanding for Calls was at 10,000 SP (4.65mn) and that for Puts was at 9,700 SP (3.98).

Nifty Technical & Indices Levels

1-Nifty 50 - 03/10/17
 Avg Avg



Nifty Cash prices have settled at 9859.5 up by 0.72% from its previous close. On the upper side it has resistance of 9900 and 9950 levels, while lower side it has support of 9800 and 9750 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
GAIL	12,270,000	15,118,000	23.21	435.00	4.19
VOLTAS	2,404,000	2,904,000	20.80	525.85	3.53
HDFC	9,511,000	11,065,500	16.34	1768.00	1.27
INFRA TEL	6,934,300	7,944,100	14.56	408.80	2.32
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
MANAPPURAM	32,844,000	32,520,000	-0.99	98.25	1.39
ANDHRABANK	21,080,000	20,840,000	-1.14	56.45	0.27
CHENNPETRO	2,346,000	2,304,000	-1.79	408.00	0.65
UBL	850,500	835,100	-1.81	847.10	2.50
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
POWERGRID	12,984,000	16,500,000	27.08	206.65	-1.85
PIDILITIND	1,043,000	1,183,000	13.42	793.00	-0.41
HEXAWARE	1,701,000	1,905,000	11.99	265.75	-1.68
DISHTV	16,457,000	18,179,000	10.46	73.80	-1.53
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
GMRINFRA	293,535,000	293,445,000	-0.03	16.35	-0.91
AJANTPHARM	846,400	840,800	-0.66	1134.55	-0.40
JSWSTEEL	55,008,000	54,579,000	-0.78	247.25	-0.90
ICIL	10,969,000	10,864,000	-0.96	98.70	-0.55

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.