

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	9985	9891	9938	10003	10049	10114	Sell	Buy	Buy
Sensex	31834	31572	31703	31901	32032	32230	Sell	Buy	Buy
Nifty Futures	9993	9901	9947	10015	10061	10130	Sell	Buy	Buy
Bank Nifty	24107	23801	23954	24207	24360	24613	Sell	Sell	Sell
CNX IT	10785	10682	10733	10772	10824	10863	Buy	Buy	Buy

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	31833.9	-90.42	-0.28
NIFTY	9984.8	-32.15	-0.32
MIDCAP	15804.5	-131.1	-0.82
SMLCAP	16710.7	-181.7	-1.08
BSEFMC	10088.2	-9.65	-0.10
AUTO	24486.7	-158.8	-0.64
POWER	2223.3	-18.96	-0.85
REALTY	2089.4	-42.90	-2.01
BSE IT	10251.9	31.05	0.30
BANSEX	27123.5	-264.3	-0.97
OILGAS	15532.6	170.8	1.11
METAL	13987.5	-202.6	-1.43

Currency Futures	Close	Pre. Pts	% Chg
27-Oct-17 EUR-INR	77.26	77.12	0.17
27-Oct-17 USD-INR	65.29	65.42	-0.21
27-Oct-17 GBP-INR	86.12	86.33	-0.22
27-Oct-17 JPY-INR	58.19	58.25	-0.10

Advance/ Decline	Adv	Dec	Un Ch.
NSE	517	1183	87
BSE	938	1809	103

FII/DII Capital Mkt*	Buy	Sell	Net
FII	5489	5597	(108)
DII	3469	3236	234

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Paring all of their initial gains, Indian equity benchmarks ended the trade in red terrain on Wednesday. Selling which crept in final hour of trade mainly played spoil sport for the key gauges and pulled them below their crucial 10,000 (Nifty) and 31,900 (Sensex) levels, as traders opted to book profit at higher levels ahead of Q2 numbers of TCS and Reliance scheduled to be released on October 12 and October 13 respectively. Though, markets started the session on optimistic note, as sentiments remained upbeat with OPEC's statement that India is experiencing some of the greatest structural changes as bold new reforms like note ban and GST have put the country firmly on a sustainable growth path. Some support also came with report that Private Equity/Venture Capital (PE/VC) investments touched a record high of \$8.7 billion in the September quarter, a sharp increase over the last year, largely driven by big-ticket transactions. The surge was driven by large transactions, with nine \$200-million-plus deals in the said quarter. Adding to the optimism, former RBI Governor C Rangarajan said that he expects that the economy would grow at 6.5% for the year 2017-18. He also said the job opportunities and economic growth of the country are inter-related.

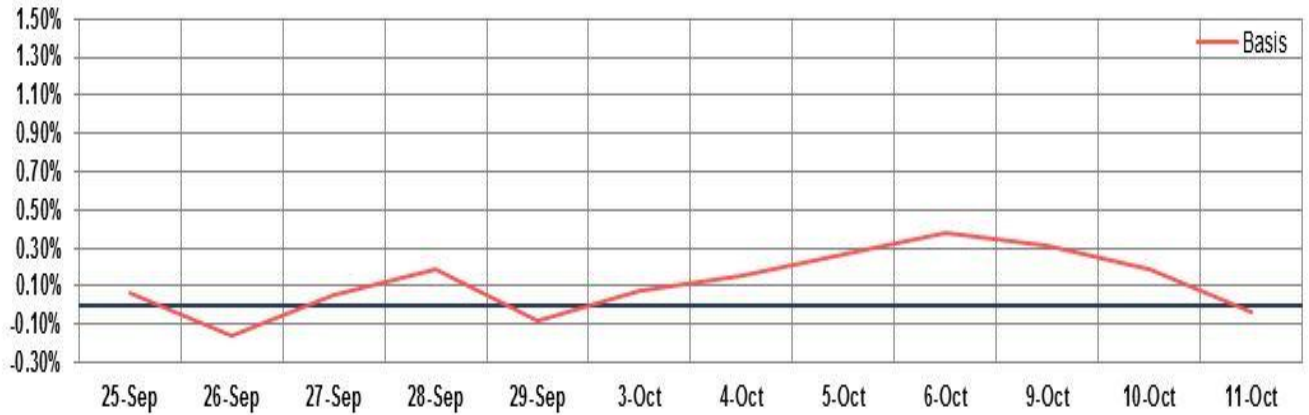
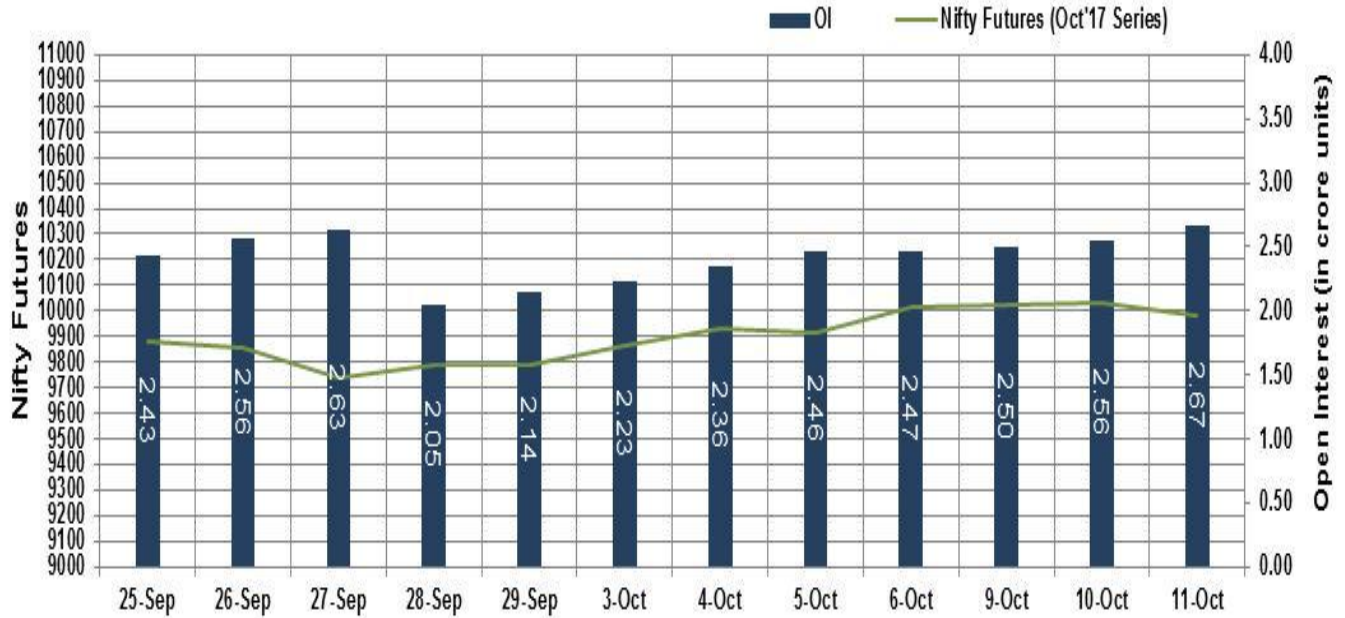
Weak opening in European counters too dampened sentiments. The German government will raise its 2017 growth forecast for Europe's biggest economy to 2.0 percent, a sharp increase from its earlier estimate of 1.5 percent and the strongest rate since 2011.

Market Turnover & FII Derivative Data

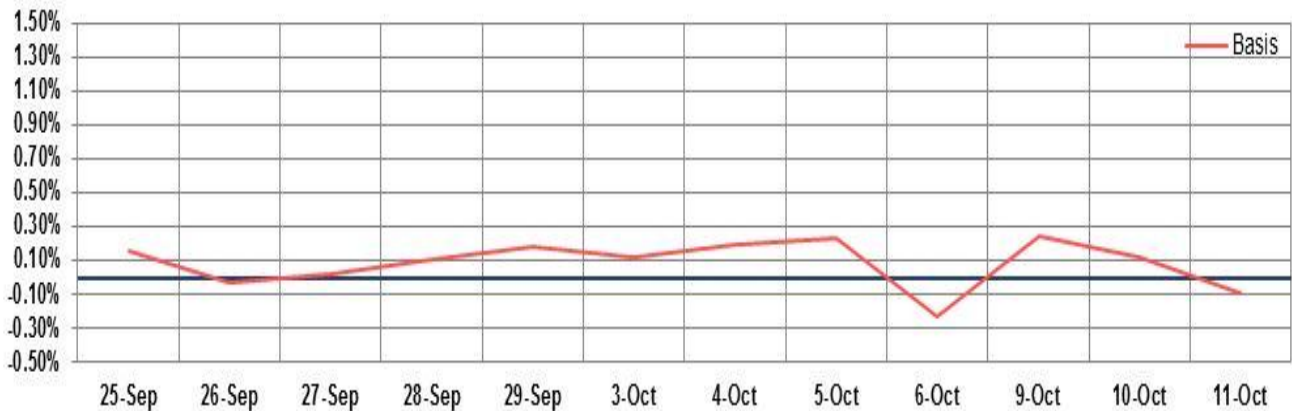
Market TO	Current	Previous	Net%
BSE CASH	4119	3898	6
NSE CASH	31334	26367	19
NSE FO	798480	365727	118

FII Derivatives	Buy	Sell	Net
Ind. Futures	2459	1691	768
Ind. Options	57880	57394	486
Stk. Futures	7664	6779	885
Stk. Options	6027	6065	(37)

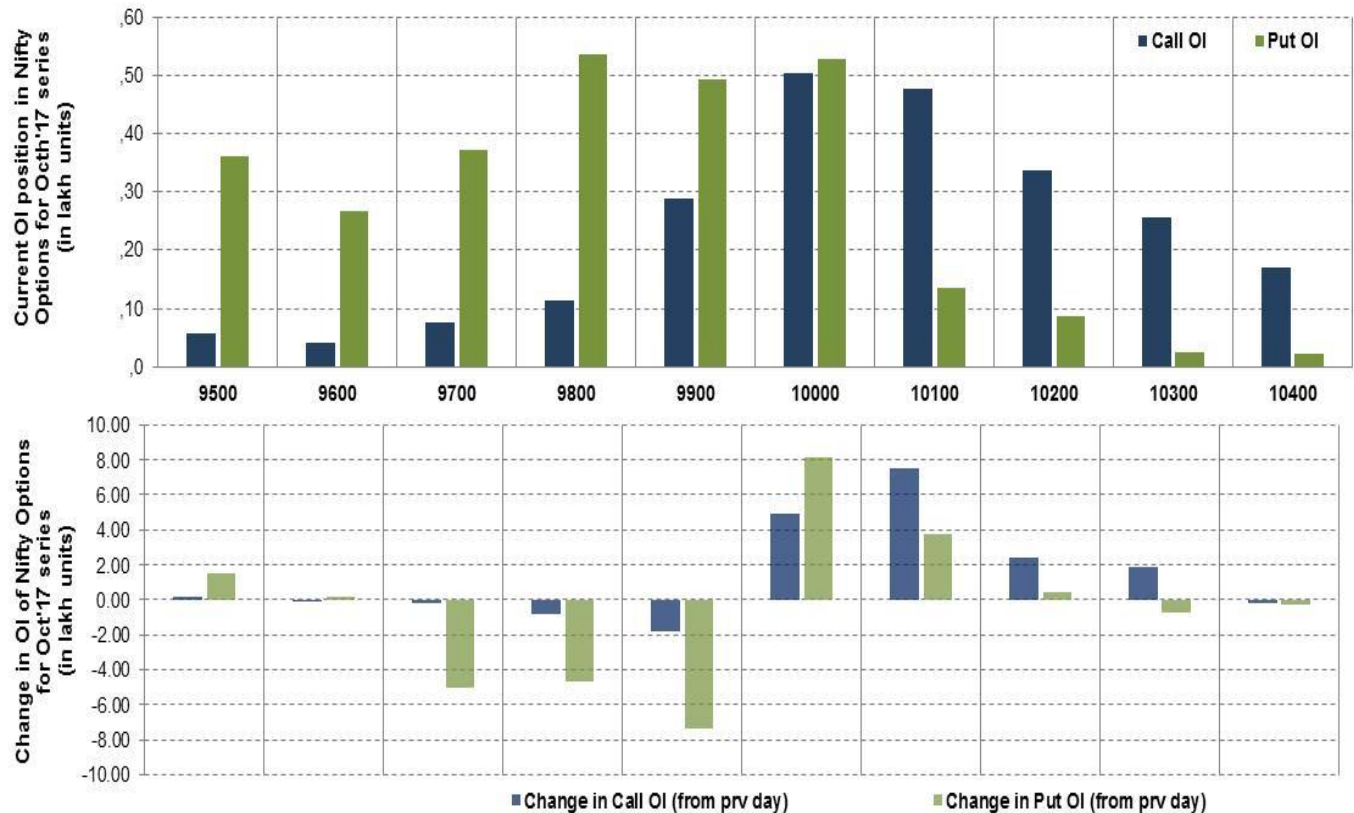
Nifty Futures



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 an addition of 0.49 million in open interest.
- Among Nifty puts, 9,800 SP from the Oct month expiry was the most active put with a reduction of 0.46 million open interests.
- The maximum OI outstanding for Calls was at 10,000 SP (5.04mn) and that for Puts was at 9,800 SP (5.37).

Nifty Technical & Indices Levels

1-Nifty 50 - 11/10/17

Avg Avg



Nifty Cash prices have settled at 9984.8 down by 0.32% from its previous close. On the upper side it has resistance of 10050 and 10100 levels, while lower side it has support of 9900 and 9850 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
SOUTHBANK	166,169,000	189,268,300	13.90	30.85	1.98
PETRONET	11,163,000	12,681,000	13.60	256.80	4.09
BHARTIARTL	25,477,900	27,907,200	9.53	406.20	5.29
KTKBANK	23,571,400	24,958,400	5.88	149.55	1.05
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
TATAGLOBAL	29,794,500	29,520,000	-0.92	210.05	0.19
MOTHERSUMI	12,307,500	12,172,500	-1.10	352.00	1.08
SREINFRA	8,590,000	8,495,000	-1.11	115.00	2.68
GRANULES	15,805,000	15,605,000	-1.27	128.90	1.22
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
RBLBANK	5,098,000	5,917,000	16.07	509.30	-1.90
CANBK	11,472,480	13,168,680	14.78	303.10	-3.84
VOLTAS	2,932,000	3,242,000	10.57	524.05	-1.38
UNIONBANK	20,800,000	22,976,000	10.46	125.90	-4.84
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
ASHOKLEY	60,424,000	58,079,000	-3.88	124.90	-1.65
RAMCOCEM	456,000	436,800	-4.21	690.50	-1.17
TORNTPHARM	358,400	343,200	-4.24	1251.00	-2.05
GODREJIND	3,336,000	3,193,500	-4.27	609.00	-0.51

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.