

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	9916	9861	9889	9910	9938	9959	Sell	Buy	Buy
Sensex	31662	31517	31590	31659	31731	31800	Sell	Buy	Buy
Nifty Futures	9935	9889	9912	9933	9957	9978	Sell	Buy	Buy
Bank Nifty	24279	24074	24176	24254	24357	24434	Sell	Sell	Sell
CNX IT	10422	10361	10391	10438	10468	10515	Sell	Sell	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	31661.9	-147.5	-0.46
NIFTY	9916.2	-36.0	-0.36
MIDCAP	15705.0	26.85	0.17
SMLCAP	16250.2	57.05	0.35
BSEFMC	10052.1	-108.9	-1.07
AUTO	24000.6	-25.55	-0.11
POWER	2254.8	-5.32	-0.24
REALTY	2199.8	3.48	0.16
BSE IT	9919.1	-63.77	-0.64
BANDEX	27432.5	-82.67	-0.30
OILGAS	15242.4	-41.1	-0.27
METAL	13761.9	91.76	0.67

Currency Futures	Close	Pre. Pts	% Chg
27-Sep-17 EUR-INR	76.67	76.45	0.27
27-Sep-17 USD-INR	64.25	64.28	-0.04
27-Sep-17 GBP-INR	83.86	83.34	0.61
27-Sep-17 JPY-INR	59.03	58.81	0.37

Advance/ Decline	Adv	Dec	Un Ch.
NSE	852	832	73
BSE	1330	1249	139

FII/DII Capital Mkt*	Buy	Sell	Net
FII	3018	4371	(1353)
DII	2502	2450	52

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity benchmarks traded on a weak note throughout the day and ended the session with cut of around four tenth of a percent. The market breath was neutral with one stock advancing against every declining stock. The equity benchmarks made a somber start and traded in red in early deals as growing concerns over another test by North Korea kept investors across the globe on the edge. Sentiments also remained dampened with government saying that names of over 2.09 lakh firms have been struck off from register of companies for failing to comply with regulatory requirements and action has been initiated to restrict operations of their bank accounts. The Centre has also stepped up action against such entities by bringing in restrictions on the operation of their bank accounts by their existing directors and authorized representatives. Besides, cracking the whip, SEBI barred 19 domestic and foreign entities from securities markets for manipulation in issuances of global depository receipts and warned several others including FIIs.

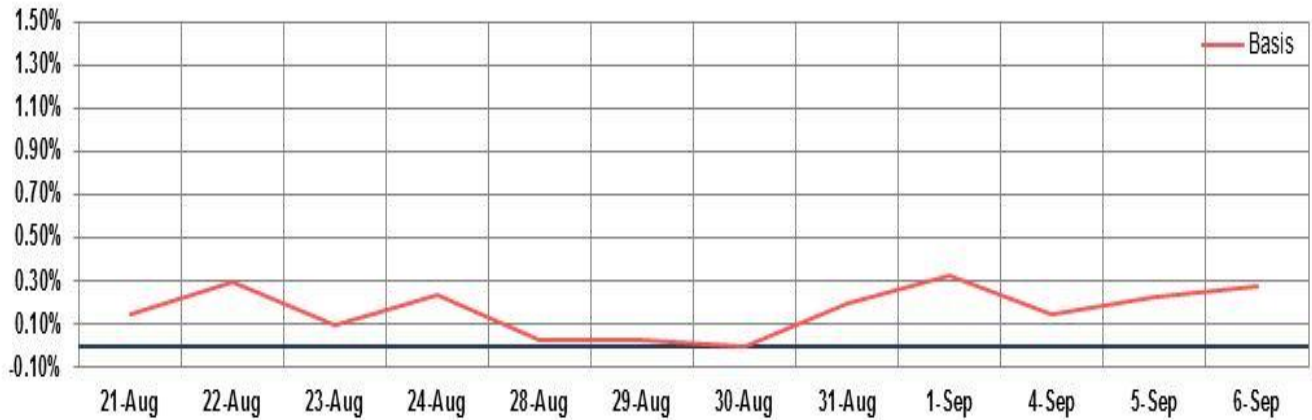
Investors took note that demonetization has hurt the informal economy and triggered a rush for distress labour under job guarantee scheme (MGNREGA), says Economic Survey-II, though the wages available under the scheme may also have helped contain rural unrest and a political backlash to some extent.

Market Turnover & FII Derivative Data

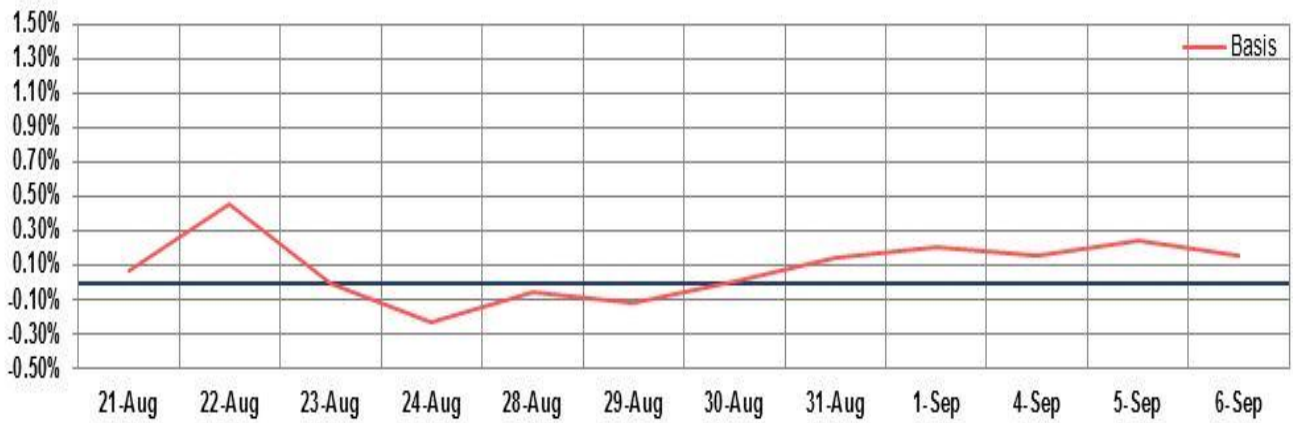
Market TO	Current	Previous	Net%
BSE CASH	3363	3162	6
NSE CASH	26809	23777	13
NSE FO	532514	384637	38

FII Derivatives	Buy	Sell	Net
Ind. Futures	972	1734	(763)
Ind. Options	36651	35305	1346
Stk. Futures	7367	6859	507
Stk. Options	4432	4425	6

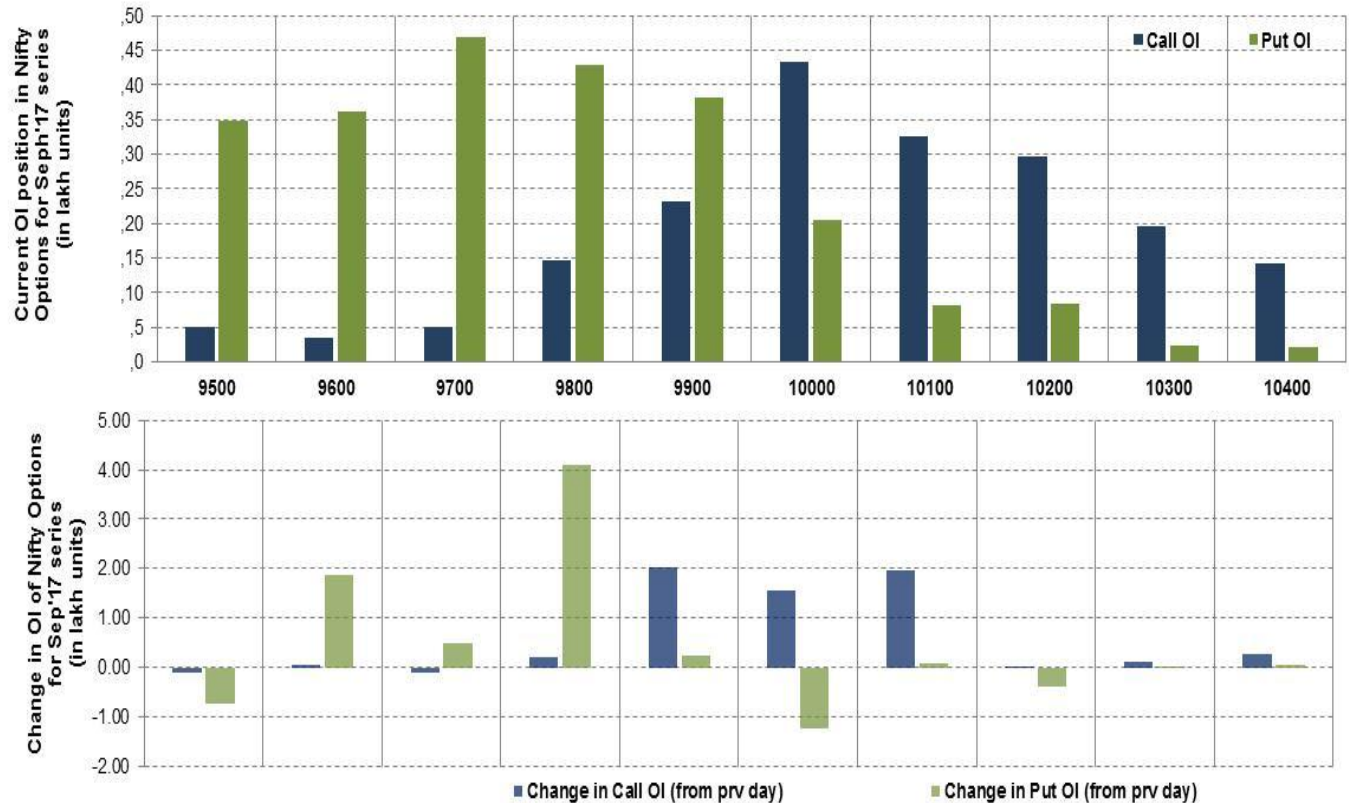
Nifty Futures



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 Sep month expiry was the most active call with an addition of 0.16 million in open interest.
- Among Nifty puts, 9,700 SP from the Sep month expiry was the most active put with an addition of 0.05 million open interests.
- The maximum OI outstanding for Calls was at 10,000 SP (4.33mn) and that for Puts was at 9,700 SP (4.68).

Nifty Technical & Indices Levels

1-Nifty 50 - 06/09/17
 Avg Avg



Nifty Cash prices have settled at 9916.2 down by 0.36% from its previous close. On the upper side it has resistance of 10000 and 10050 levels, while lower side it has support of 9850 and 9800 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
RELIANCE	16,723,000	21,322,500	27.50	1648.30	0.87
EQUITAS	8,848,000	10,899,200	23.18	179.75	3.54
REPCOHOME	672,000	822,500	22.40	660.55	1.69
MUTHOOTFIN	2,125,500	2,521,500	18.63	507.55	8.32
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
RAYMOND	2,452,000	2,424,800	-1.11	862.50	0.48
AUROPHARMA	14,752,000	14,586,400	-1.12	750.00	0.19
MRF	48,690	48,135	-1.14	65000.00	0.37
TATAELXSI	1,018,800	1,004,400	-1.41	1757.00	0.31
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
PNB	20,569,500	25,742,500	25.15	139.50	-3.33
GODREJCP	1,728,800	2,111,200	22.12	907.70	-2.63
POWERGRID	11,808,000	13,576,000	14.97	211.95	-0.93
IGL	938,300	1,059,300	12.90	1309.90	-0.55
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
SRTRANSFIN	5,416,200	5,363,400	-0.97	1064.50	-1.22
OIL	2,646,688	2,610,432	-1.37	305.50	-0.05
GSFC	17,437,500	17,073,000	-2.09	147.35	-0.87
ARVIND	5,198,000	5,074,000	-2.39	387.30	-0.98

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.