

# 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	10087	10038	10062	10094	10119	10151	Sell	Buy	Buy
Sensex	32242	32111	32176	32252	32318	32394	Sell	Buy	Buy
Nifty Futures	10114	10059	10087	10115	10143	10171	Sell	Buy	Buy
Bank Nifty	24912	24729	24820	24907	24999	25086	Buy	Buy	Buy
CNX IT	10496	10400	10448	10477	10525	10553	Buy	Buy	Sell

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	32241.9	55.52	0.17
NIFTY	10086.6	7.30	0.07
MIDCAP	16017.1	90.42	0.57
SMLCAP	16625.3	105.7	0.64
BSEFMC	10162.6	9.66	0.10
AUTO	24447.7	74.35	0.31
POWER	2309.5	19.08	0.83
REALTY	2200.8	-10.29	-0.47
BSE IT	9966.3	16.91	0.17
BANSEX	28076.2	125.7	0.45
OILGAS	15186.6	-47.51	-0.31
METAL	13936.4	-94.58	-0.67

Currency Futures	Close	Pre. Pts	% Chg
27-Sep-17 EUR-INR	76.34	76.83	-0.65
27-Sep-17 USD-INR	64.21	64.08	0.20
27-Sep-17 GBP-INR	85.56	85.09	0.59
27-Sep-17 JPY-INR	58.08	58.28	-0.40

Advance/ Decline	Adv	Dec	Un Ch.
NSE	856	815	90
BSE	1313	1306	149

FII/DII Capital Mkt*	Buy	Sell	Net
FII	3693	5027	(1334)
DII	3604	2811	793

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

## Market Commentary

Indian equity benchmarks ended the choppy day of trade with slender gains on Thursday, as initial optimism fizzled out in second half and market pared most of their gains. Markets started the session on positive note with traders taking encouragement with private report stating that India's GDP growth is expected to be around 7.1% this fiscal following a likely pick up in industrial production as firms resort to restocking post GST especially ahead of festive season. Some support also came with report that industry body ASSOCHAM has sought from the government slew of tax relief for companies against whom insolvency proceedings have been initiated. It added that the resolution plans approved after factoring in these reliefs/concessions will result in quick revival of assets, freeing up liquidity for banks for further lending, increased economic activity, job creation, increased contribution to the exchequer and will have multiplier effect on the associated economy.

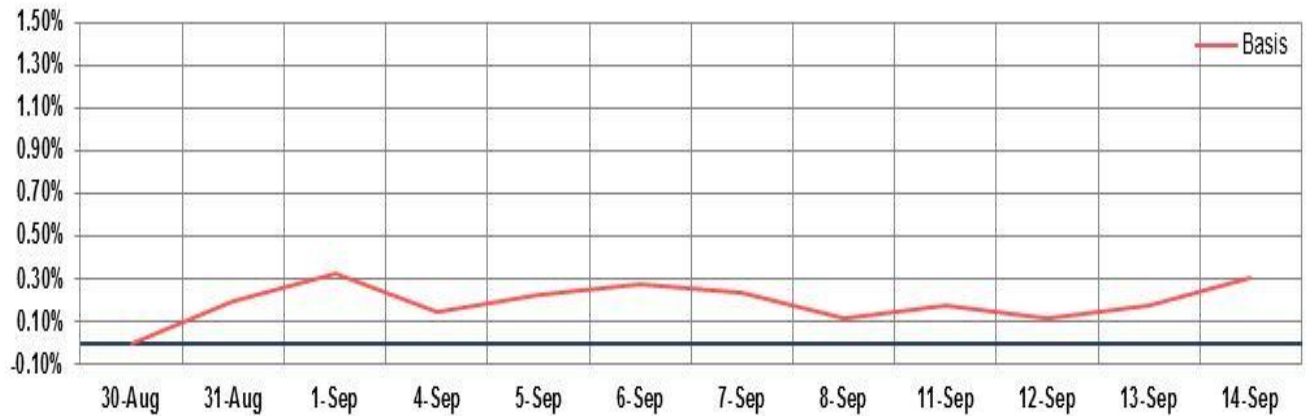
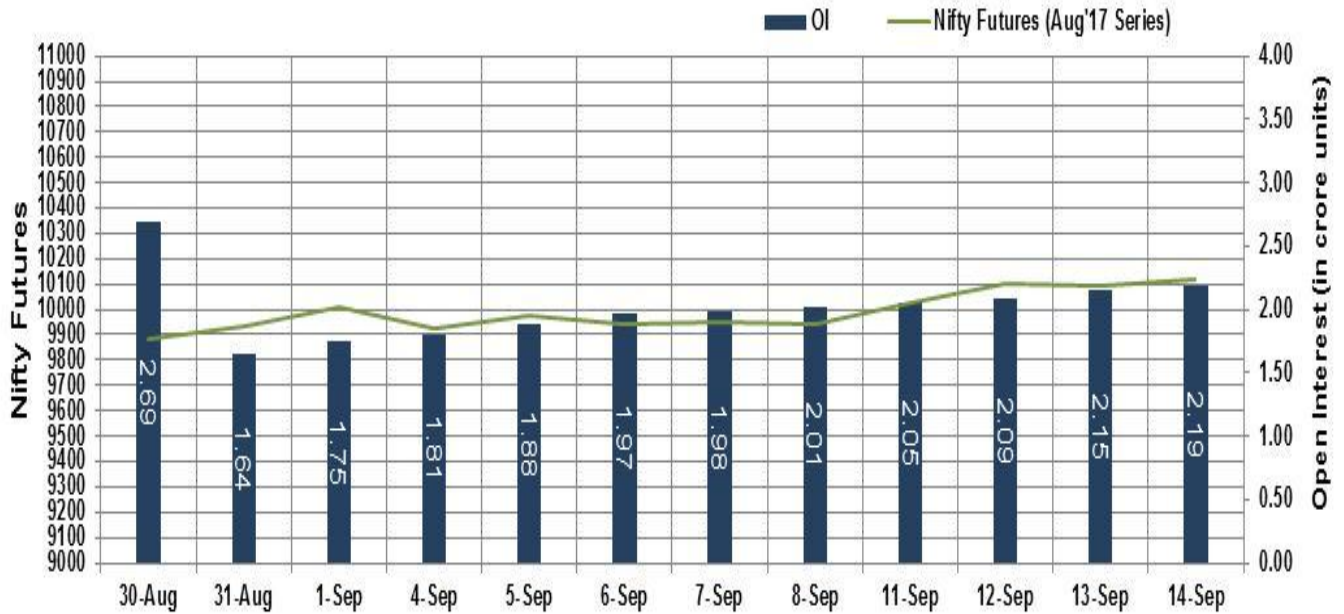
On the global front, European markets were trading mostly in red, as investors assessed geopolitical developments and looked ahead to the Bank of England's latest policy decision. Asian markets ended mostly in red terrain, following a burst of Chinese data which was largely weaker than markets expected. China's fixed-asset investment, factory output and retail sales all grew less than expected, reinforcing views that the world's second-largest economy is gradually beginning to lose steam in the face of rising borrowing costs.

## Market Turnover & FII Derivative Data

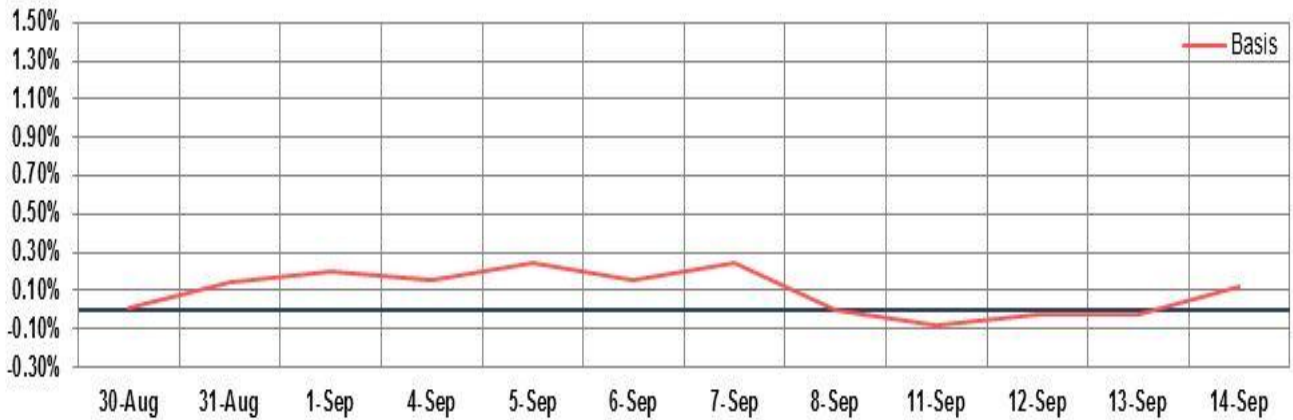
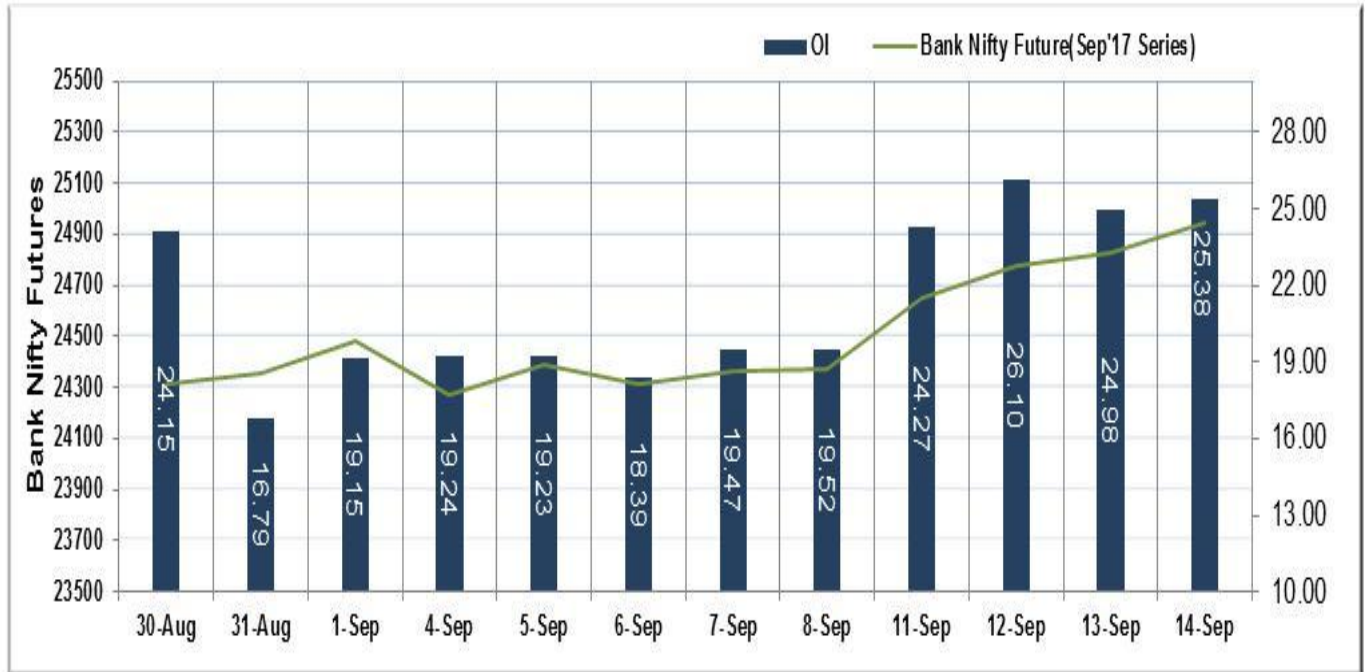
Market TO	Current	Previous	Net%
BSE CASH	3427	3763	(9)
NSE CASH	27692	28295	(2)
NSE FO	1003147	490149	105

FII Derivatives	Buy	Sell	Net
Ind. Futures	814	1298	(484)
Ind. Options	57139	56099	1041
Stk. Futures	6508	6450	58
Stk. Options	7202	7085	117

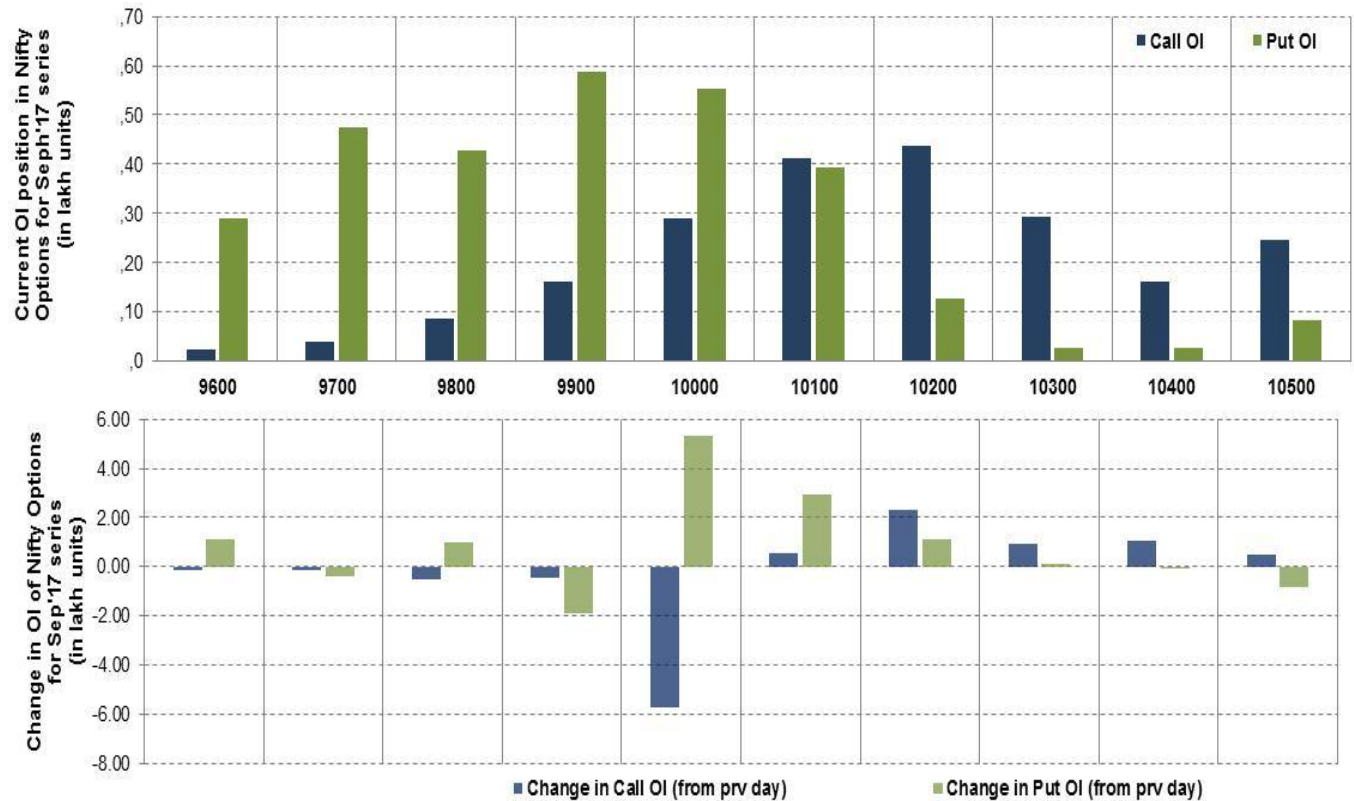
# Nifty Futures



## 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 0.23 million in open interest.
- Among Nifty puts, 9,900 SP from the Sep month expiry was the most active put with a reduction of 0.19 million open interests.
- The maximum OI outstanding for Calls was at 10,200 SP (4.35mn) and that for Puts was at 9,900 SP (5.88).

## Nifty Technical & Indices Levels

1-Nifty 50 - 14/09/17  
Avg Avg



Nifty Cash prices have settled at 10086.6 up by 0.07% 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
BHEL	27,200,000	36,275,000	33.36	137.80	3.88
TORNTPHARM	288,400	330,800	14.70	1226.25	0.67
CONCOR	1,232,500	1,389,375	12.73	1382.90	1.02
TATAPOWER	31,896,000	35,631,000	11.71	85.50	0.77
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
DCBBANK	6,417,000	6,300,000	-1.82	190.10	0.74
EXIDEIND	13,876,000	13,612,000	-1.90	221.90	1.53
JSWENERGY	78,565,500	76,993,000	-2.00	78.80	1.81
BERGEPAIN	2,666,400	2,589,400	-2.89	271.80	1.30
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
INDIGO	1,584,000	2,032,800	28.33	1179.95	-1.81
APOLLOHOSP	1,507,500	1,761,500	16.85	1067.40	-0.65
BEL	14,391,000	16,146,000	12.20	191.55	-1.84
VEDL	38,832,500	43,295,000	11.49	321.30	-2.22
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
KPIT	10,948,000	10,852,000	-0.88	122.20	-0.24
WIPRO	32,776,800	32,416,800	-1.10	284.60	-1.04
RDEL	13,824,000	13,518,000	-2.21	59.20	-1.17
ICIL	12,677,000	12,334,000	-2.71	122.70	-1.01

#### 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.