

# 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	9872	9780	9826	9859	9904	9937	Buy	Sell	Sell
Sensex	31600	31345	31472	31583	31710	31821	Buy	Sell	Sell
Nifty Futures	9856	9782	9819	9862	9899	9941	Sell	Sell	Sell
Bank Nifty	24199	23932	24065	24151	24285	24371	Buy	Sell	Sell
CNX IT	10549	10423	10486	10545	10608	10667	Buy	Sell	Sell

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	31599.7	-26.87	-0.08
NIFTY	9871.5	-1.10	-0.01
MIDCAP	15500.0	67.52	0.44
SMLCAP	16136.3	173.1	1.08
BSEFMC	9889.7	-36.42	-0.37
AUTO	24155.8	46.89	0.19
POWER	2233.3	4.20	0.19
REALTY	2053.2	52.72	2.64
BSE IT	10017.7	10.47	0.10
BANSEX	27232.9	49.18	0.18
OILGAS	14864.9	27.76	0.19
METAL	13502.1	327.7	2.49

Currency Futures	Close	Pre. Pts	% Chg
27-Sep-17 EUR-INR	77.17	77.39	-0.28
27-Sep-17 USD-INR	65.46	65.16	0.44
27-Sep-17 GBP-INR	87.92	87.88	0.04
27-Sep-17 JPY-INR	58.52	58.14	0.67

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1075	601	80
BSE	1548	985	163

FII/DII Capital Mkt*	Buy	Sell	Net
FII	3557	5472	(1916)
DII	4434	2897	1537

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

## Market Commentary

Indian equity benchmarks ended the session flat with negative bias on Tuesday, as traders remained on sidelines ahead of the September F&O expiry later this week. Markets made a cautious start and extended their southward movement, as traders opted to offload risky bets amid rising tensions in the Korean peninsula after North Korean Foreign Minister Ri Yong Ho claimed recent comments by President Donald Trump represent a declaration of war. Sentiments also remained dampened after the Asian Development Bank (ADB) trimmed its growth forecast for South Asia to 6.7 percent this year and 7.0 percent next year, compared with estimates of 7.0 percent and 7.2 percent made in July. India's growth was seen at 7.0 percent and 7.4 percent for this year and next, weaker than the July forecasts of 7.4 percent and 7.6 percent. ADB added that long-term interest rates in many Asian economies are closely linked to those in the US, policymakers need to strengthen their financial positions further and monitor debt levels and asset prices.

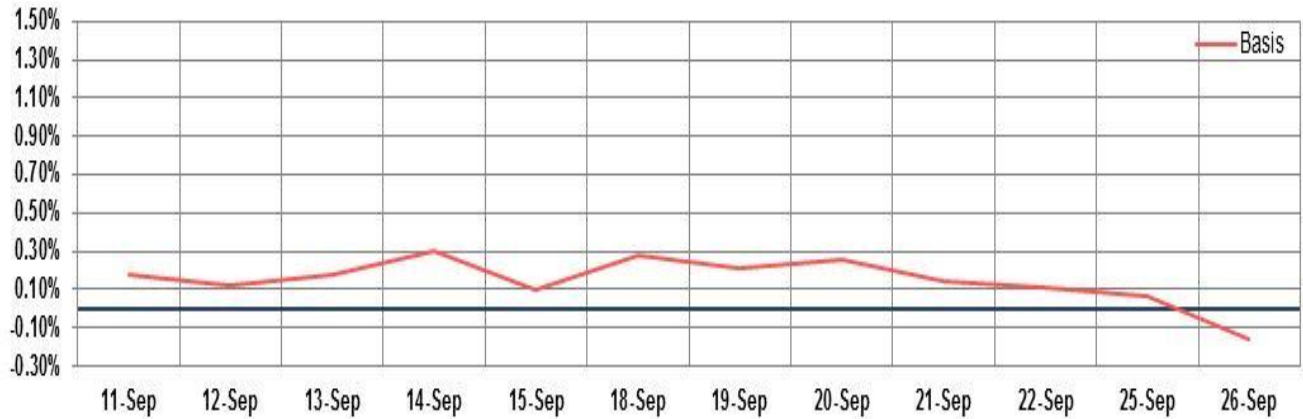
Firm trade in European counters too aided sentiments with CAC and DAX trading in green terrain, erasing their initial losses. According to a report, hopes for higher wage growth across Britain are receding, apart from in a few sectors of the labor market that suffer from acute skill shortages. Asian markets closed mostly in red on reports of rising tensions between North Korea and the United States.

## Market Turnover & FII Derivative Data

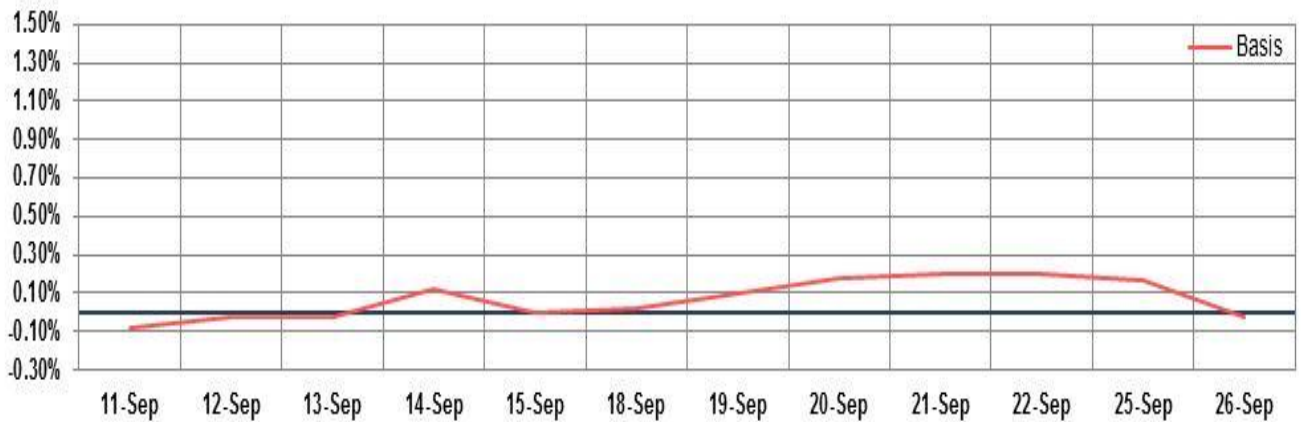
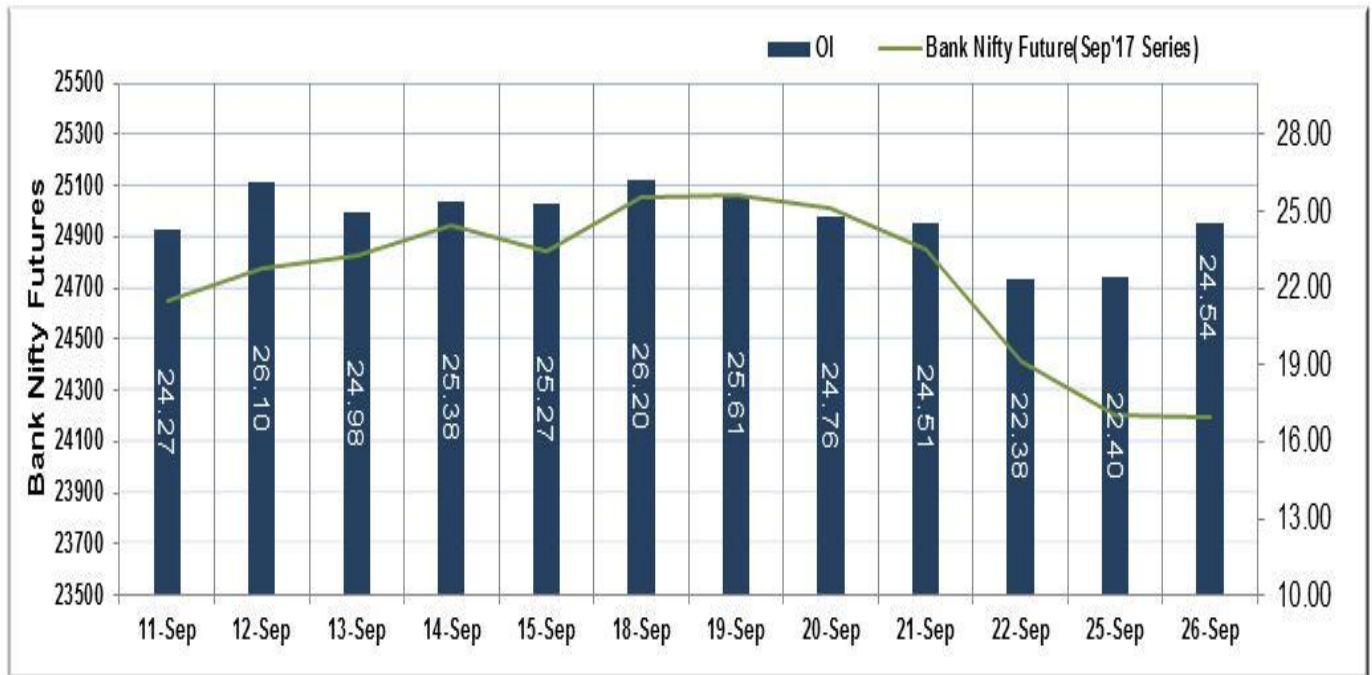
Market TO	Current	Previous	Net%
BSE CASH	4002	4690	(15)
NSE CASH	26493	29598	(10)
NSE FO	736920	776572	(5)

FII Derivatives	Buy	Sell	Net
Ind. Futures	4213	5476	(1263)
Ind. Options	76286	75458	828
Stk. Futures	19475	19154	320
Stk. Options	5070	4857	213

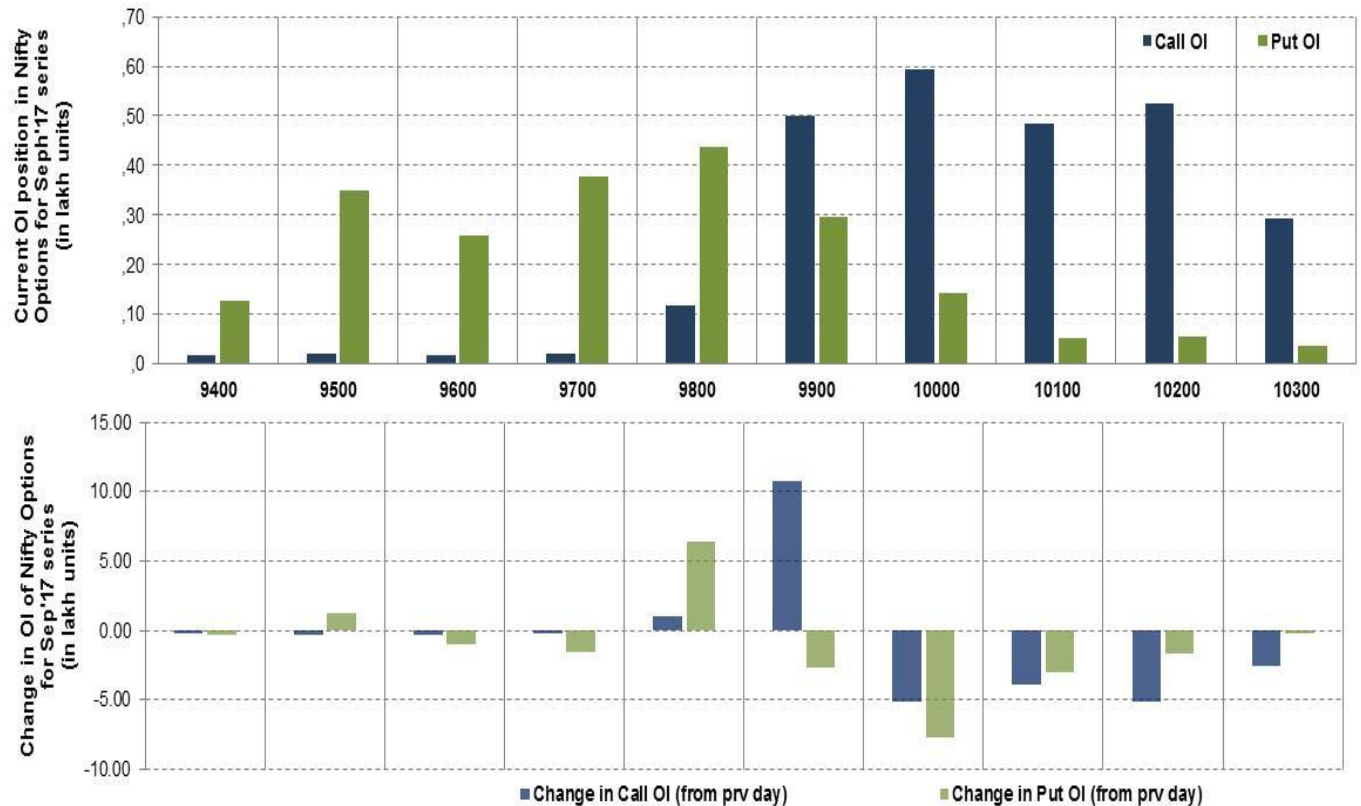
# Nifty Futures



## 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 a reduction of 0.51 million in open interest.
- Among Nifty puts, 9,800 SP from the Sep month expiry was the most active put with an addition of 0.64 million open interests.
- The maximum OI outstanding for Calls was at 10,000 SP (5.93mn) and that for Puts was at 9,800 SP (4.37).

## Nifty Technical & Indices Levels

1-Nifty 50 - 26/09/17  
 Avg Avg



Nifty Cash prices have settled at 9871.5 down by 0.01% from its previous close. On the upper side it has resistance of 9950 and 10000 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
AXISBANK	24,542,400	28,268,400	15.18	511.30	1.73
BOSCHLTD	100,975	115,475	14.36	21477.85	1.69
BHARATFORG	2,837,400	3,138,600	10.62	1273.30	4.31
ICICIBANK	75,853,250	83,325,000	9.85	282.00	0.79
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
SUNPHARMA	30,372,800	27,022,400	-11.03	507.05	0.23
PETRONET	10,665,000	9,411,000	-11.76	231.75	1.33
ENGINEERSIN	8,354,500	7,273,000	-12.95	153.45	0.13
BALKRISIND	492,800	423,600	-14.04	1697.00	1.39
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
HCLTECH	6,618,500	9,586,500	44.84	872.75	-0.38
DABUR	11,085,000	13,757,500	24.11	308.30	-1.47
WIPRO	22,999,200	27,775,200	20.77	290.30	-0.50
HINDUNILVR	9,030,600	10,886,400	20.55	1213.30	-2.76
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
IGL	982,850	894,850	-8.95	1437.50	-1.48
COLPAL	1,421,700	1,294,300	-8.96	1082.85	-0.52
DISHTV	12,838,000	11,676,000	-9.05	76.55	-0.58
HINDPETRO	20,389,950	18,397,580	-9.77	416.25	-2.46

#### 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.