

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	9915	9814	9864	9901	9952	9989	Buy	Buy	Buy
Sensex	31672	31333	31502	31627	31797	31922	Buy	Buy	Buy
Nifty Futures	9930	9821	9876	9915	9970	10009	Buy	Buy	Buy
Bank Nifty	24113	23962	24038	24134	24210	24306	Sell	Buy	Sell
CNX IT	10540	10464	10502	10540	10578	10616	Sell	Buy	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	31592.0	-79.68	-0.25
NIFTY	9888.7	-26.2	-0.26
MIDCAP	15691.8	77.25	0.49
SMLCAP	16449.2	128.9	0.79
BSEFMC	10007.3	-29.69	-0.30
AUTO	24423.8	-27.86	-0.11
POWER	2209.3	3.68	0.17
REALTY	2103.6	18.01	0.86
BSE IT	9985.9	-2.82	-0.03
BANSEX	27042.9	-84.04	-0.31
OILGAS	15150.5	-84.59	-0.56
METAL	13730.6	40.37	0.29

Currency Futures	Close	Pre. Pts	% Chg
27-Oct-17 EUR-INR	76.76	76.86	-0.08
27-Oct-17 USD-INR	65.31	65.21	0.18
27-Oct-17 GBP-INR	86.05	86.68	-0.69
27-Oct-17 JPY-INR	58.14	58.06	0.16

Advance/ Decline	Adv	Dec	Un Ch.
NSE	934	733	108
BSE	1502	1147	111

FII/DII Capital Mkt*	Buy	Sell	Net
FII	3201	3857	(656)
DII	2946	2427	519

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Snapping four days winning streak, Indian equity benchmarks ended the Thursday's trade in red with marginal losses, after the Reserve Bank of India (RBI) cut its growth estimate for the current fiscal on Wednesday and warned that any economic stimulus and farm debt waivers could push up fiscal deficit by 1 percentage point, potentially stoking inflation. Markets started off on optimistic note, but soon gave up all of their gains to turn red and traded flat-to-negative. Fresh selling in the last leg of trade mainly dragged the frontline indices below their crucial 9,900 (Nifty) and 31,600 (Sensex). Investors remained cautious on foreign brokerage report that the sentiment of foreign portfolio investors towards India is likely to remain weak until corporate earnings recovery sets in. This, coupled with high equity supply, would mean that the market performance will remain subdued until the end of the year. FPIs have pulled out over Rs 24,000 crore from Indian equities since August due to disappointment over economic growth, delay in earnings recovery, expensive valuation and geopolitical tensions.

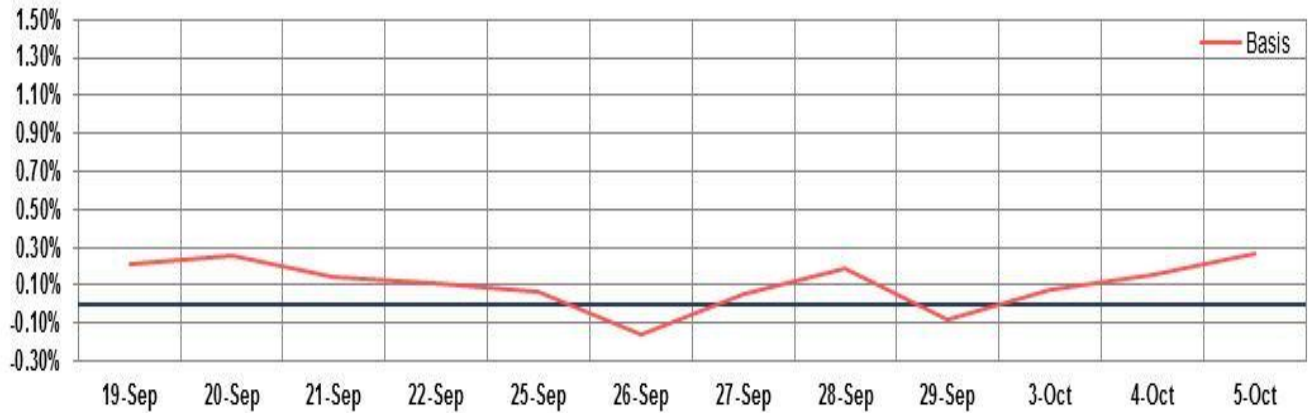
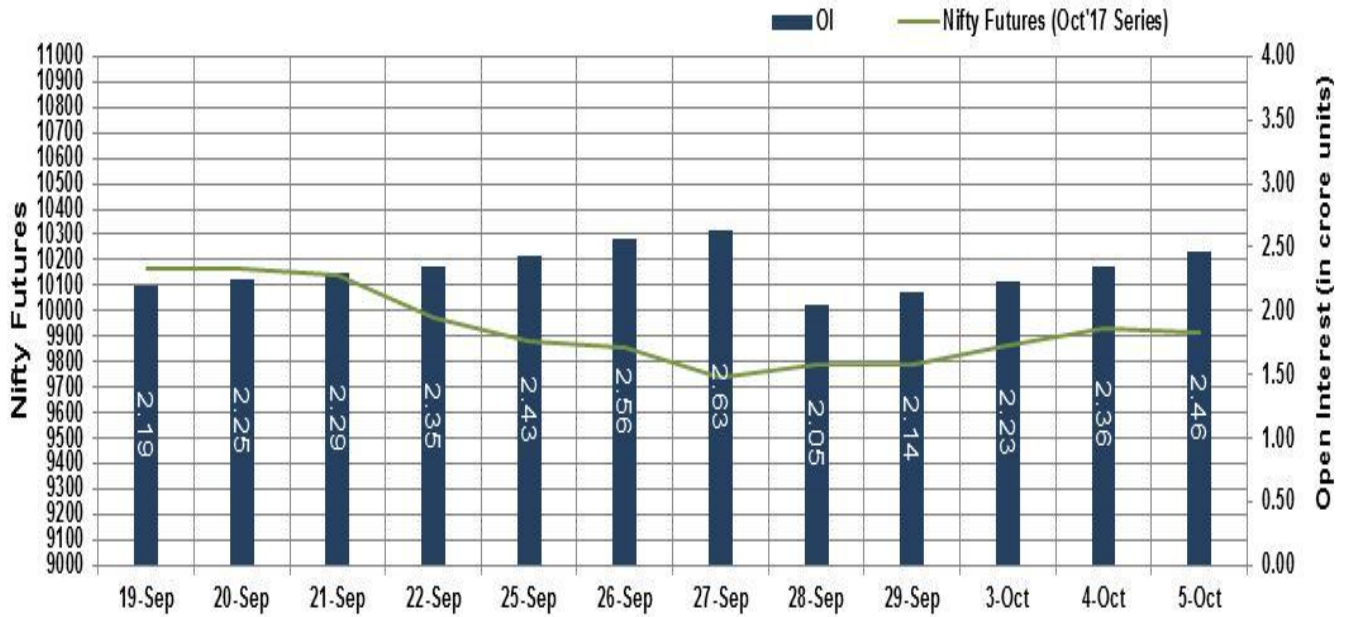
On the global front, European markets were trading mostly in red as investors monitored political events and took a cautious approach ahead of key data releases. Spanish equities investors cautioned that political uncertainty could hurt the economy after Catalonia's separatist leader said the region would move on Monday to declare independence after a referendum that authorities in Madrid declared illegal.

Market Turnover & FII Derivative Data

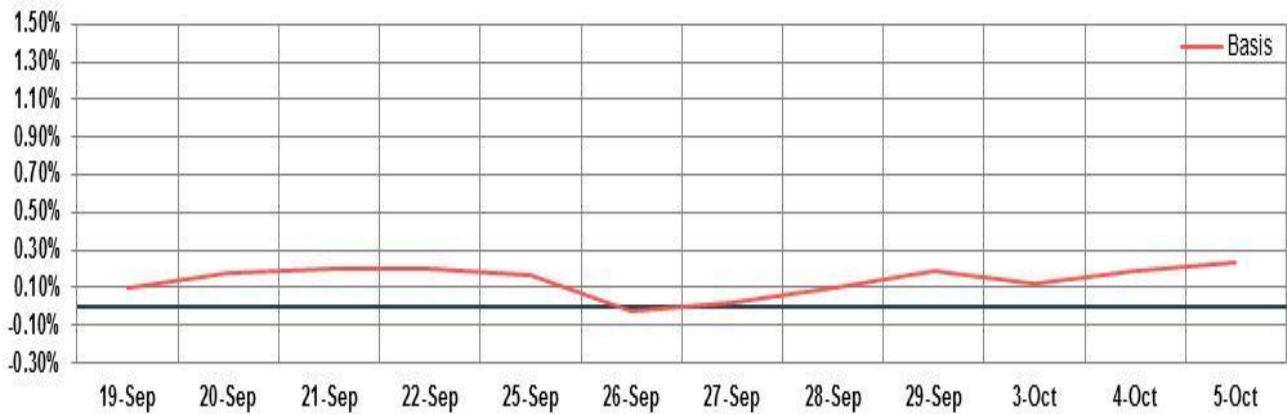
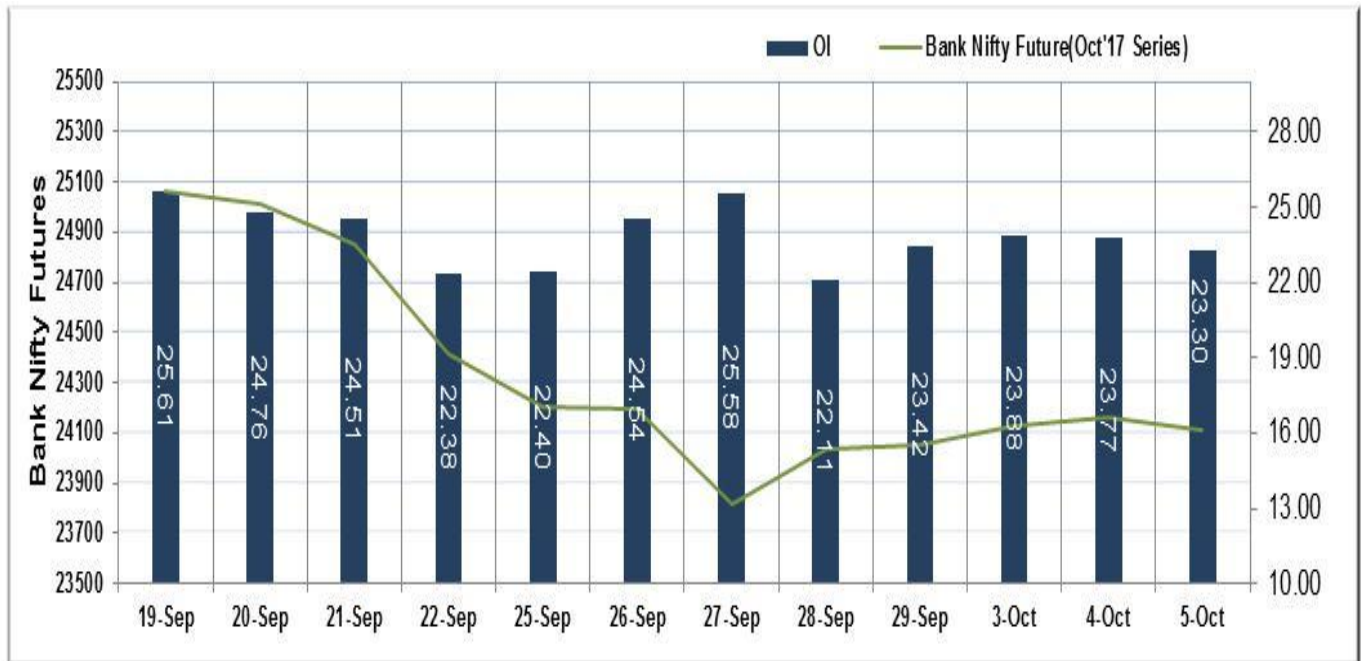
Market TO	Current	Previous	Net%
BSE CASH	3348	2937	14
NSE CASH	25106	23341	8
NSE FO	861517	560254	54

FII Derivatives	Buy	Sell	Net
Ind. Futures	1245	1735	(490)
Ind. Options	32548	31043	1505
Stk. Futures	5414	5285	129
Stk. Options	3730	3581	149

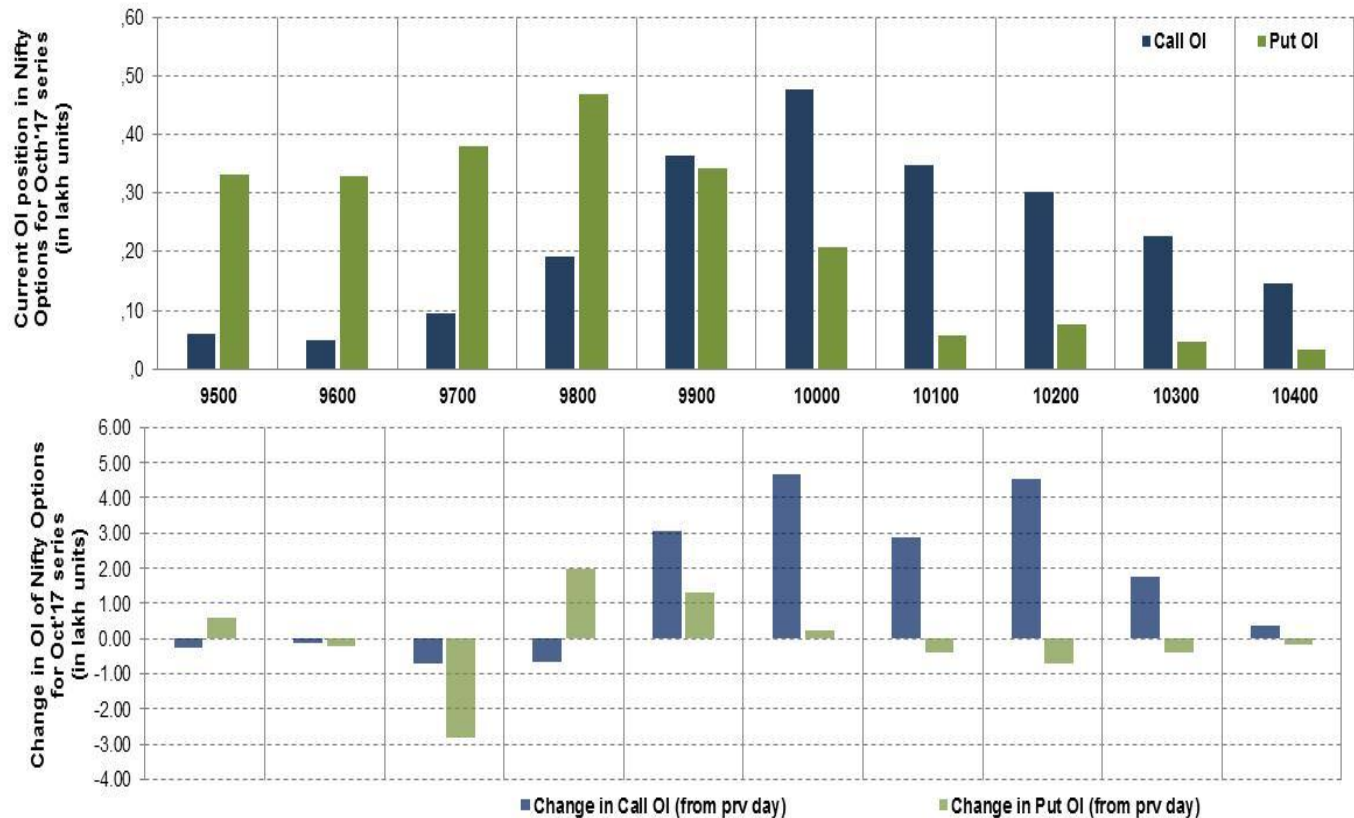
Nifty Futures



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 0.47 million in open interest.
- Among Nifty puts, 9,800 SP from the Oct month expiry was the most active put with an addition of 0.19 million open interests.
- The maximum OI outstanding for Calls was at 10,000 SP (4.78mn) and that for Puts was at 9,800 SP (4.69).

Nifty Technical & Indices Levels

1-Nifty 50 - 05/10/17
 Avg Avg



Nifty Cash prices have settled at 9888.7 down by 0.26% from its previous close. On the upper side it has resistance of 9950 and 10000 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
JUBLFOOD	1,775,000	2,320,500	30.73	1491.55	5.48
RAMCOCEM	388,800	462,400	18.93	706.95	1.54
NIITTECH	730,500	859,500	17.66	564.00	2.56
RBLBANK	4,212,000	4,764,000	13.11	515.70	0.72
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
PVR	766,400	763,200	-0.42	1298.00	2.10
JISLJALEQS	40,104,000	39,933,000	-0.43	97.50	0.62
BANKBARODA	58,831,500	58,439,500	-0.67	140.20	1.45
JSWENERGY	74,604,500	73,508,000	-1.47	76.90	0.20
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
POWERGRID	15,680,000	19,380,000	23.60	206.15	-1.51
ENGINERSIN	10,944,500	12,190,500	11.38	147.90	-2.12
TORNTPHARM	281,200	313,200	11.38	1255.80	-0.23
IGL	1,051,050	1,163,800	10.73	1442.00	-1.17
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
IBREALEST	45,080,000	44,810,000	-0.60	217.00	-2.84
RCOM	122,486,000	121,702,000	-0.64	17.15	-0.58
REPCOHOME	884,100	877,800	-0.71	642.55	-0.78
MINDTREE	3,580,800	3,547,200	-0.94	480.65	-0.37

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.