

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	10322	10216	10269	10307	10360	10398	Buy	Sell	Buy
Sensex	33315	32995	33155	33268	33427	33540	Buy	Sell	Buy
Nifty Futures	10334	10237	10286	10333	10381	10428	Buy	Sell	Buy
Bank Nifty	25499	25084	25291	25445	25653	25806	Buy	Sell	Buy
CNX IT	11223	11094	11158	11215	11279	11336	Buy	Buy	Buy

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	33314.5	63.63	0.19
NIFTY	10321.7	12.8	0.12
MIDCAP	16562.7	-15.23	-0.09
SMLCAP	17643.8	12.45	0.07
BSEFMC	10353.4	62.39	0.61
AUTO	24931.7	-158.8	-0.63
POWER	2291.1	2.29	0.10
REALTY	2307.8	-0.13	-0.01
BSE IT	10732.6	-23.83	-0.22
BANKEX	2892.8	286.1	1.00
OILGAS	15978.5	-113.5	-0.71
METAL	14633.6	50.03	0.34

Currency Futures	Close	Pre. Pts	% Chg
28-Nov-17 EUR-INR	76.10	75.74	0.54
28-Nov-17 USD-INR	65.32	65.08	0.34
28-Nov-17 GBP-INR	85.92	85.37	0.69
28-Nov-17 JPY-INR	57.59	57.42	0.35

Advance/ Decline	Adv	Dec	Un Ch.
NSE	709	994	75
BSE	1193	1504	144

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4690	5219	(529)
DII	5468	3547	1921

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity benchmarks managed to end the extremely volatile day of trade with modest gains on Friday, with frontline gauges holding their crucial 10,300 (nifty) and 33,300 (Sensex) levels. Markets altered between green and red throughout the session and somehow managed to end in positive zone, as traders took some comfort with Union Minister of State for Water Resources Arjun Ram Meghwal's statement that the agriculture sector's contribution to the country's GDP has increased under the present government's rule. Some support also came with the global president of the Association of Chartered Certified Accountants (ACCA), Brian McEnergy's statement that India has made significant strides towards ethical standards in business and enforcing provisions around corporate governance.

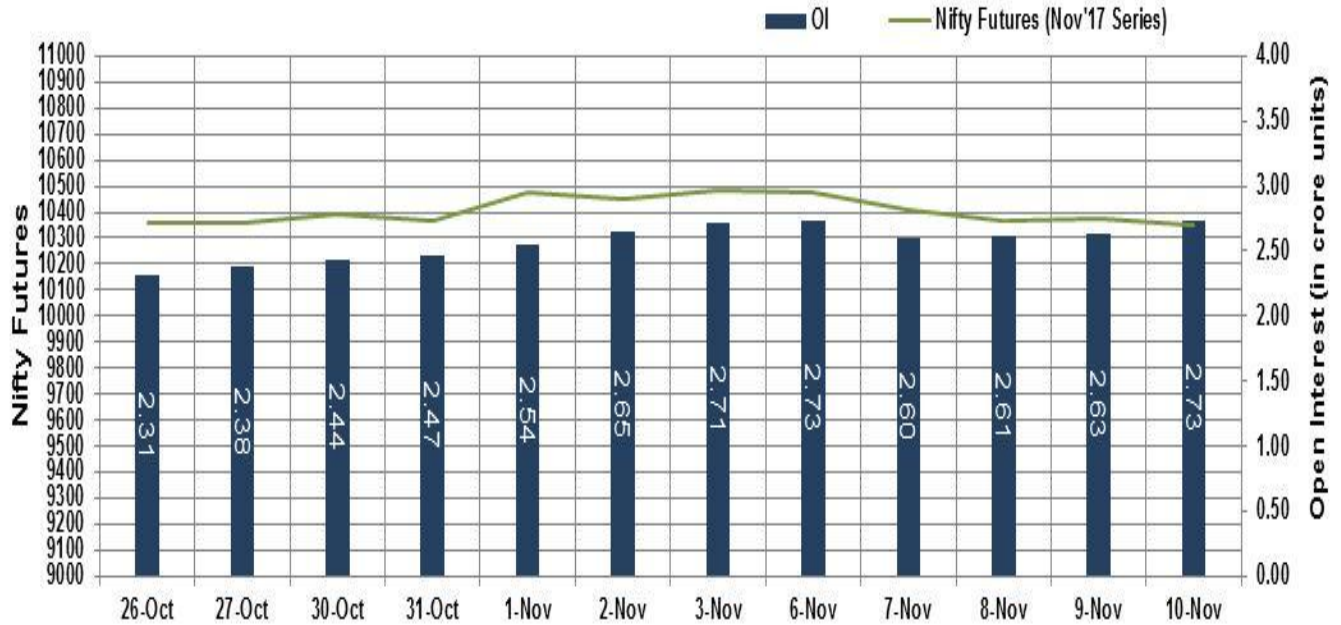
However, up-side remained capped as sentiments remained downbeat with Moody's Investors Service latest Global Macroeconomic Update (2018-19) stating that India is the only G20 emerging market country where growth has slowed sharply for six consecutive quarters. But it expects economic growth in 2017 to average 6.2% before accelerating to around 7.5% in 2018 and 2019. It said that the slowdown in economy was due to the temporary negative impact of last year's demonetization, temporary disruption related to the rollout of the Goods and Service Tax (GST) and weak bank lending for investment-related activity due to a high proportion of delinquent loans on bank balance sheets.

Market Turnover & FII Derivative Data

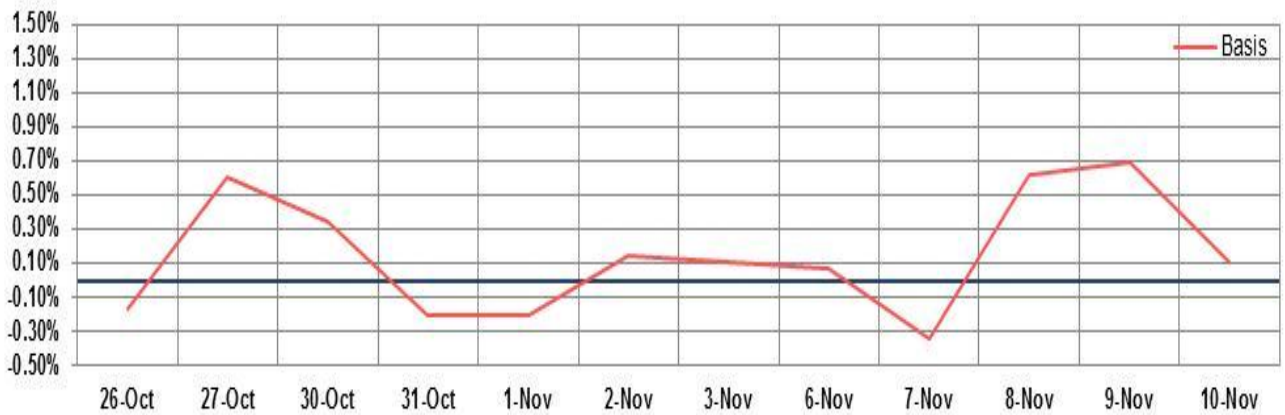
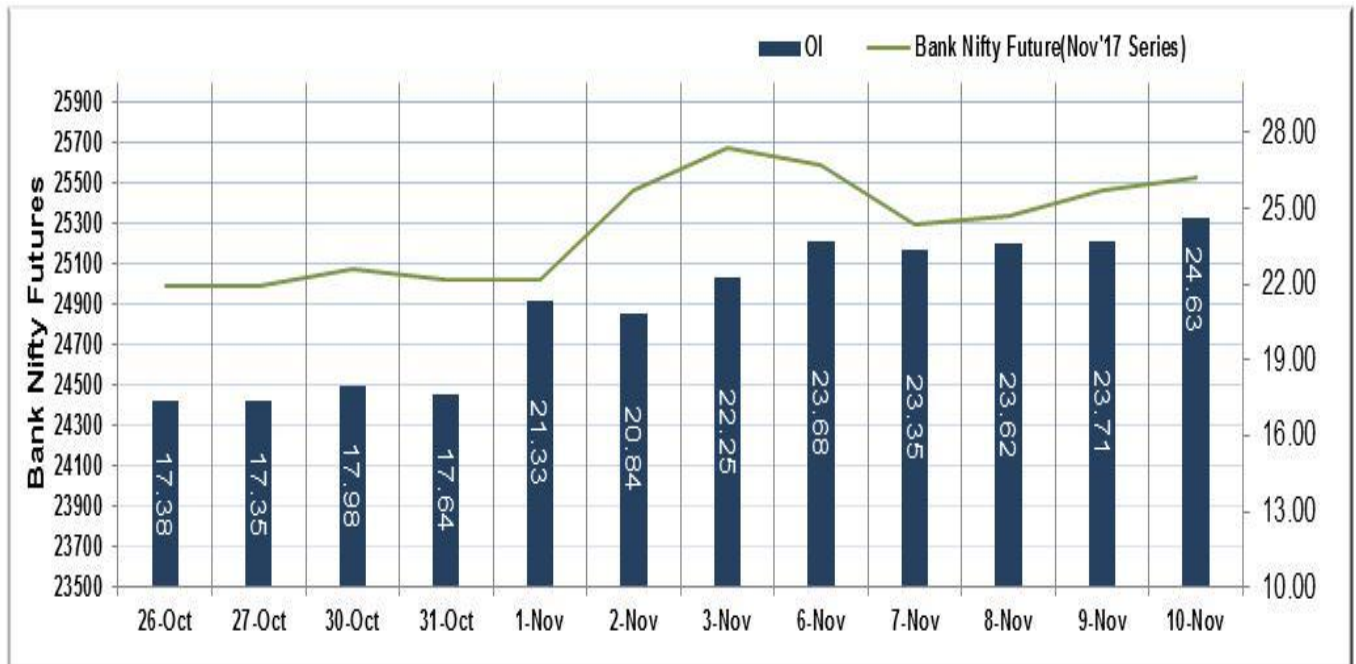
Market TO	Current	Previous	Net%
BSE CASH	4964	4516	10
NSE CASH	36053	33373	8
NSE FO	539062	1194239	(55)

FII Derivatives	Buy	Sell	Net
Ind. Futures	1612	3397	(1785)
Ind. Options	54362	54332	30
Stk. Futures	7977	8101	(125)
Stk. Options	9499	10043	(544)

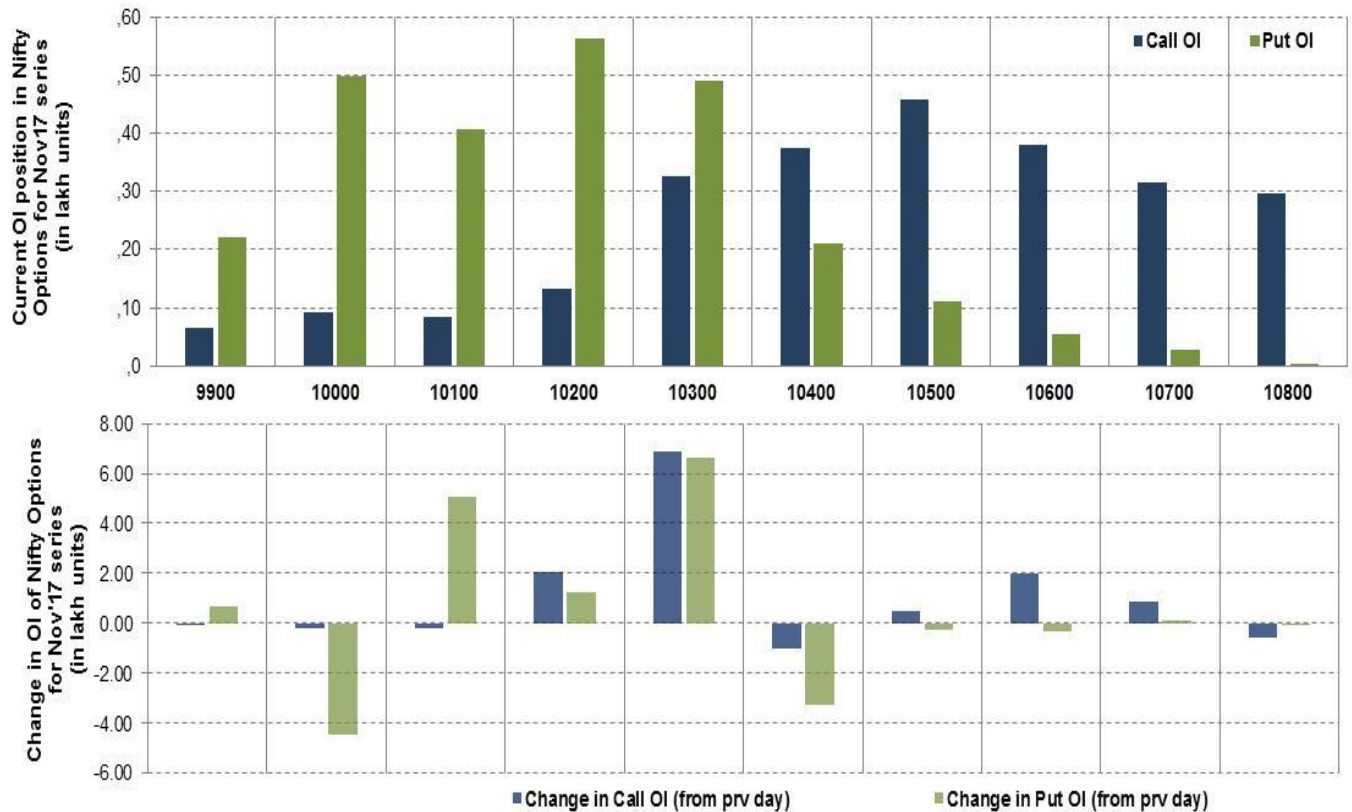
Nifty Futures



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 10,500 SP from the Nov month expiry was the most active call with an addition of 0.05 million in open interest.
- Among Nifty puts, 10,200 SP from the Nov month expiry was the most active put with an addition of 0.12 million open interests.
- The maximum OI outstanding for Calls was at 10,500 SP (4.57mn) and that for Puts was at 10,200 SP (5.62).

Nifty Technical & Indices Levels

1-Nifty 50 - 10/11/17

Avg Avg



Nifty Cash prices have settled at 10321.7 up by 0.12% from its previous close. On the upper side it has resistance of 10400 and 10450 levels, while lower side it has support of 10250 and 10200 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
JUSTDIAL	3,790,800	5,527,200	45.81	493.50	6.81
MRF	49,470	60,750	22.80	67799.85	3.67
GODFRYPHLP	593,500	683,000	15.08	1041.00	4.64
SBIN	63,522,000	72,420,000	14.01	334.60	5.95
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
DHFL	32,106,000	31,117,500	-3.08	642.60	0.93
JETAIRWAYS	7,347,600	7,090,800	-3.50	688.30	3.15
NHPC	46,197,000	44,577,000	-3.51	28.05	0.72
JUBLFOOD	1,552,500	1,497,000	-3.57	1664.85	0.27
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
OFSS	60,750	87,150	43.46	3655.55	-0.52
BANKINDIA	13,398,000	15,702,000	17.20	197.20	-1.94
CADILAHC	3,401,600	3,820,800	12.32	466.00	-3.16
OIL	2,658,018	2,972,992	11.85	358.75	-1.71
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
JISLJALEQS	50,472,000	47,862,000	-5.17	95.50	-8.87
TATAELXSI	2,085,600	1,968,000	-5.64	906.55	-0.95
ARVIND	7,606,000	7,128,000	-6.28	426.50	-2.44
HEXAWARE	2,874,000	2,673,000	-6.99	341.50	-0.96

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.