

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	10187	10131	10159	10203	10231	10276	Sell	Sell	Buy
Sensex	32942	32772	32857	32992	33077	33211	Sell	Sell	Buy
Nifty Futures	10234	10193	10213	10246	10266	10298	Sell	Sell	Buy
Bank Nifty	25285	25122	25204	25304	25385	25486	Sell	Sell	Buy
CNX IT	11169	11059	11114	11195	11250	11331	Sell	Sell	Buy

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	32941.8	-91.69	-0.28
NIFTY	10186.6	-38.35	-0.38
MIDCAP	16494.7	-36.25	-0.22
SMLCAP	17539.6	-31.17	-0.18
BSEFMC	10227.5	-40.84	-0.40
AUTO	24872.3	57.54	0.23
POWER	2260.7	-14.03	-0.62
REALTY	2290.1	16.85	0.74
BSE IT	10690.8	-60.6	-0.57
BANDEX	28705.6	-74.57	-0.26
OILGAS	15669.9	-139.0	-0.88
METAL	14274.1	-90.19	-0.63

Currency Futures	Close	Pre. Pts	% Chg
28-Nov-17 EUR-INR	76.86	76.40	0.60
28-Nov-17 USD-INR	65.54	65.56	-0.03
28-Nov-17 GBP-INR	85.88	85.82	0.07
28-Nov-17 JPY-INR	57.68	57.86	-0.33

Advance/ Decline	Adv	Dec	Un Ch.
NSE	699	1034	71
BSE	1159	1546	142

FII/DII Capital Mkt*	Buy	Sell	Net
FII	8052	5475	2577
DII	3212	3213	(1)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity benchmarks ended the lackluster day of trade in red terrain on Tuesday with frontline gauges breaching their crucial 33,000 (Sensex) and 10,200 (Nifty) levels, as traders remained concerned with retail inflation accelerating more than expected in October. Inflation quickened to 3.58 percent in the month, the fastest pace in seven months, from 3.28 percent increase in September. Consumer inflation rise was mainly due to an increase in prices of consumer food items. The inflation data showed that the Consumer Food Price Index (CFPI) - an indicator for food prices - also rose to 1.90% in October from 1.25% in September. Traders also remained cautious with rising crude prices and tax relief on some items under the Goods and Services Tax (GST) which is expected to threaten the government's fiscal targets on back of possible dip in revenues. Giving hint of further rationalization of GST rates, Finance Minister Arun Jaitley has said that there is scope for further rationalization of GST rates and revenue buoyancy will decide the course of rationalization. The rising crude will also prevent the Reserve Bank of India from cutting interest rates any further.

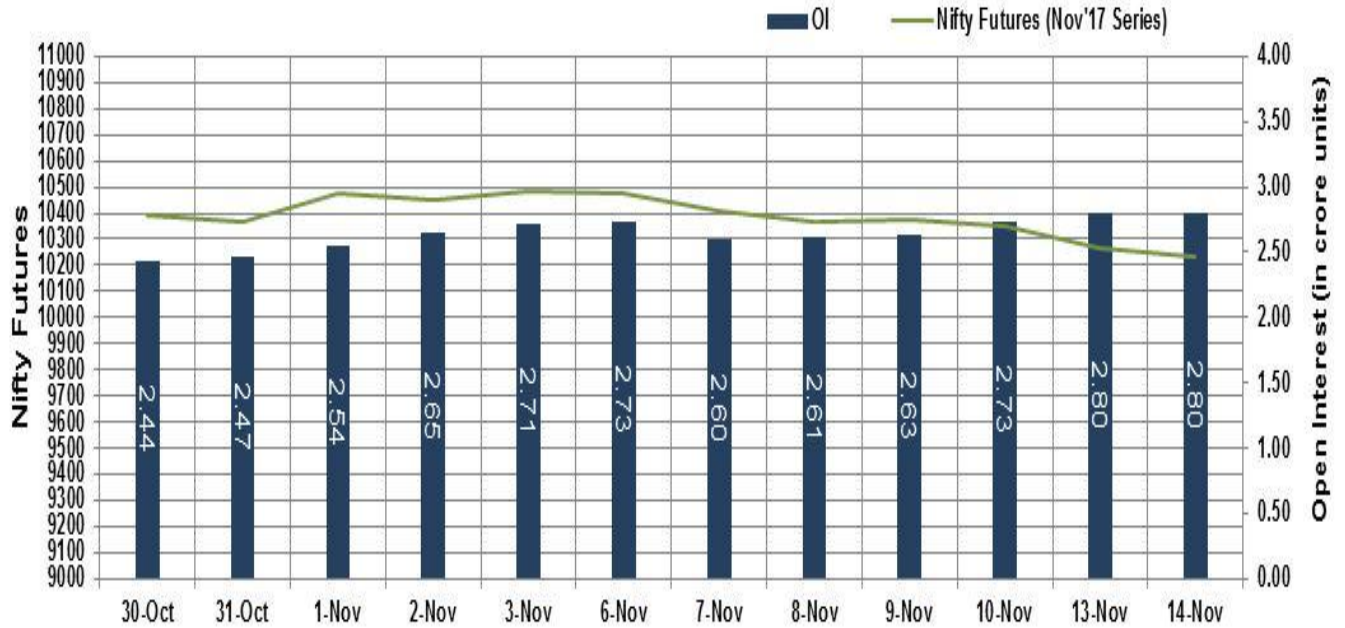
On the global front, European markets were trading mostly in green in early deals, as telecoms and tech companies supported shares, helping them steady above a seven-week low hit in the previous session. Asian markets ended mostly in red, as Chinese economic data disappointed and uncertainty lingered over US tax policy.

Market Turnover & FII Derivative Data

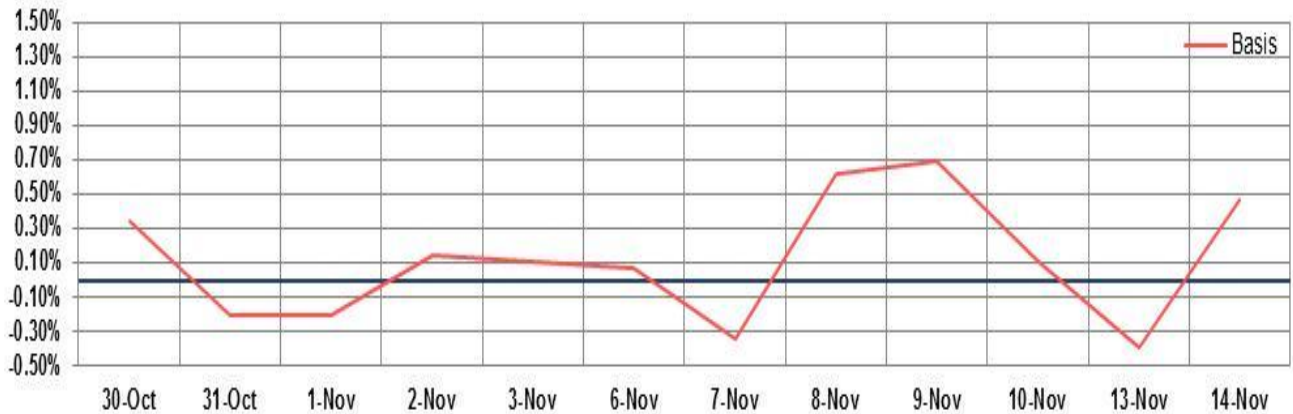
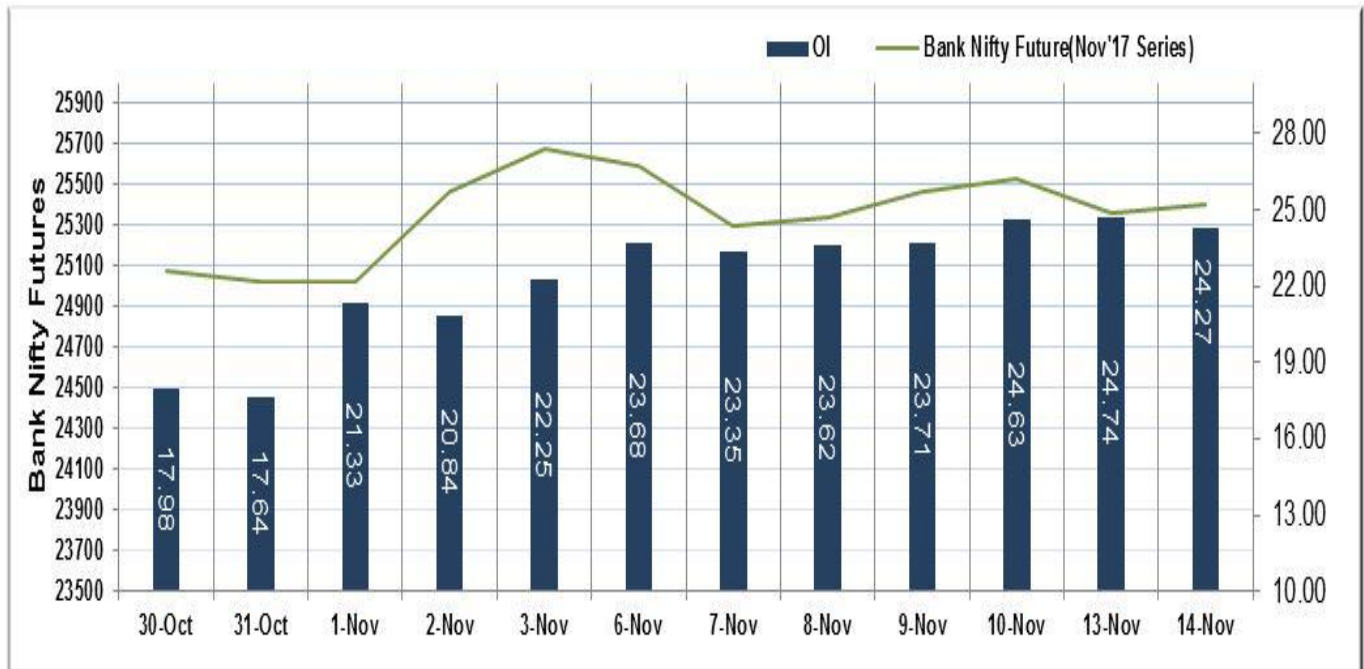
Market TO	Current	Previous	Net%
BSE CASH	4128	4375	(6)
NSE CASH	33870	30448	11
NSE FO	499027	400711	25

FII Derivatives	Buy	Sell	Net
Ind. Futures	1837	1558	279
Ind. Options	41106	40739	367
Stk. Futures	6863	7202	(339)
Stk. Options	7572	7591	(19)

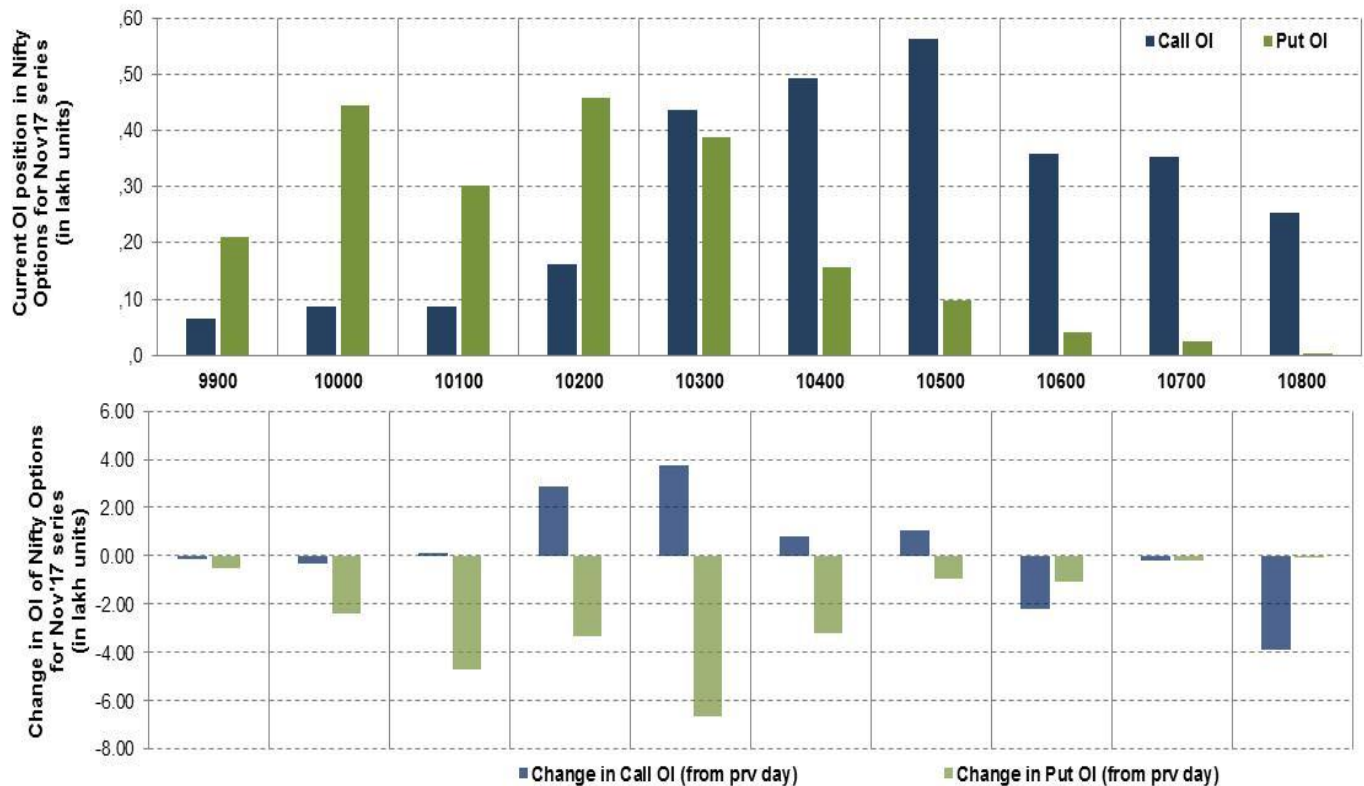
Nifty Futures



Bank Nifty Futures



Nifty Options

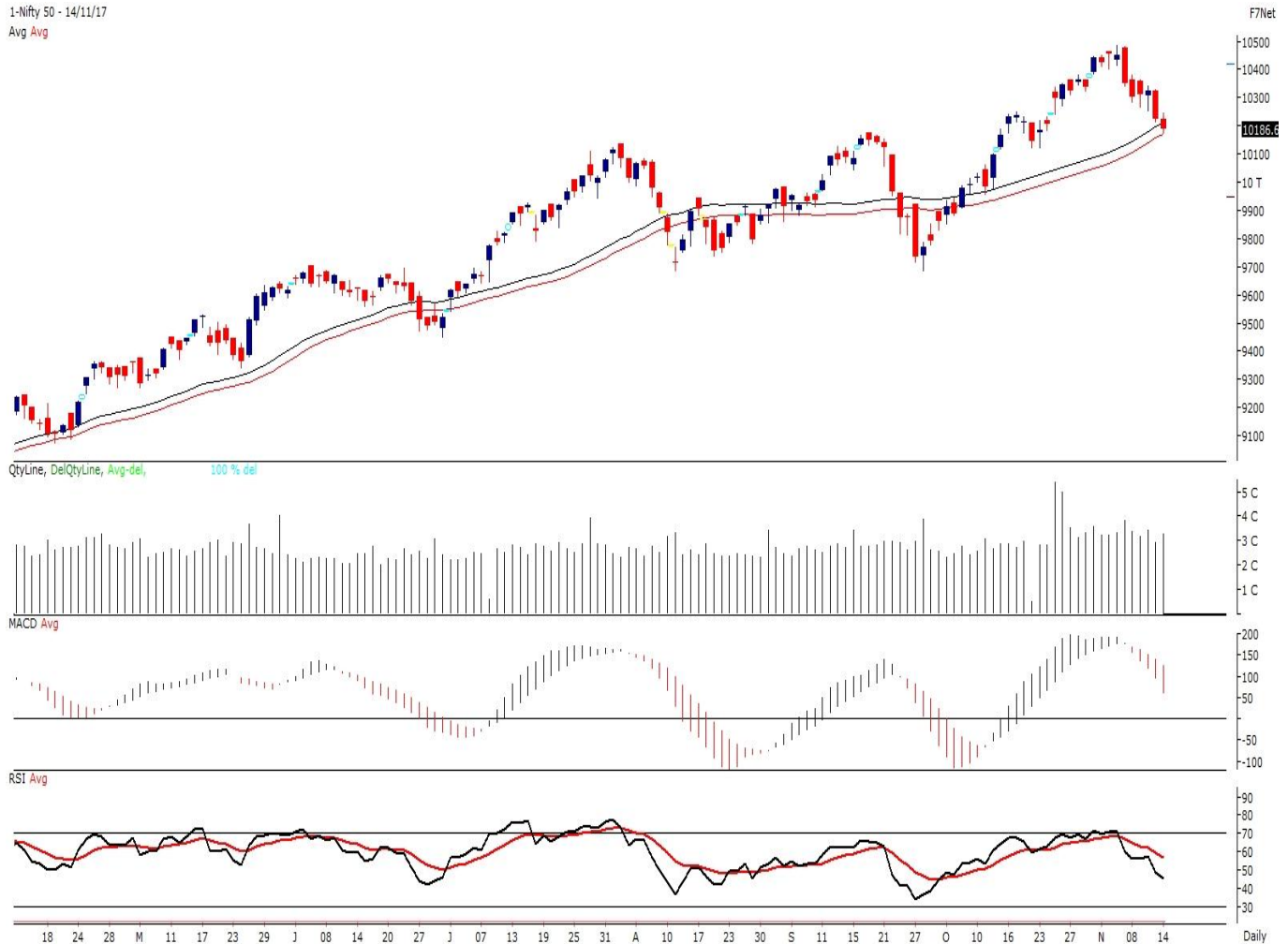


Note – Change in OI of Nifty Options refers to change from previous trading day
 Source-NSE, SIHL Derivatives Research (Institutional Equities)

- Among Nifty calls 10,500 SP from the Nov month expiry was the most active call with an addition of 0.11 million in open interest.
- Among Nifty puts, 10,200 SP from the Nov month expiry was the most active put with a reduction of 0.33 million open interests.
- The maximum OI outstanding for Calls was at 10,500 SP (5.63mn) and that for Puts was at 10,200 SP (4.58).

Nifty Technical & Indices Levels

1-Nifty 50 - 14/11/17
 Avg Avg



Nifty Cash prices have settled at 10186.6 down by 0.38% from its previous close. On the upper side it has resistance of 10250 and 10300 levels, while lower side it has support of 10150 and 10100 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
VOLTAS	2,371,000	3,103,000	30.87	600.80	4.11
REPCOHOME	847,700	1,072,400	26.51	635.00	6.70
CADILAHC	4,128,000	5,076,800	22.98	451.90	0.49
AMARAJABAT	2,212,800	2,642,400	19.41	802.50	1.70
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
M&MFIN	8,223,750	8,035,000	-2.30	441.95	1.38
PVR	559,600	544,000	-2.79	1412.35	0.62
ESCORTS	4,271,300	4,126,100	-3.40	710.95	3.37
JUSTDIAL	3,334,800	3,093,600	-7.23	540.20	1.99
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
INFRATEL	8,811,100	12,510,300	41.98	396.05	-4.41
BATAINDIA	1,838,100	2,259,400	22.92	784.90	-0.75
IBULHSGFIN	11,123,200	12,928,400	16.23	1196.35	-0.21
MARICO	5,818,800	6,731,400	15.68	297.75	-3.87
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
JETAIRWAYS	6,675,600	6,550,800	-1.87	690.95	-2.76
ALBK	14,260,000	13,970,000	-2.03	77.50	-0.70
AUROPHARMA	22,276,800	21,785,600	-2.20	699.00	-1.85
KAJARIACER	1,273,600	1,241,600	-2.51	695.95	-1.95

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.