

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	10342	10281	10312	10340	10371	10399	Buy	Buy	Buy
Sensex	33562	33371	33466	33560	33656	33750	Buy	Buy	Buy
Nifty Futures	10358	10289	10323	10356	10390	10423	Buy	Buy	Buy
Bank Nifty	25767	25589	25678	25755	25844	25921	Buy	Buy	Buy
CNX IT	11118	11059	11088	11128	11157	11197	Buy	Buy	Buy

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	33561.5	83.2	0.25
NIFTY	10342.3	15.40	0.15
MIDCAP	16785.4	-8.82	-0.05
SMLCAP	17853.5	40.41	0.23
BSEFMC	10305.2	8.84	0.09
AUTO	25290.6	75.97	0.30
POWER	2305.2	-1.20	-0.05
REALTY	2380.8	-1.29	-0.05
BSE IT	10704.7	0.49	0.00
BANKEKX	29189.3	-17.64	-0.06
OILGAS	15953.5	6.92	0.04
METAL	14363.8	-95.2	-0.66

Currency Futures	Close	Pre. Pts	% Chg
28-Nov-17 EUR-INR	76.31	76.17	0.19
28-Nov-17 USD-INR	64.94	64.93	0.00
28-Nov-17 GBP-INR	85.98	85.95	0.05
28-Nov-17 JPY-INR	57.93	57.70	0.37

Advance/ Decline	Adv	Dec	Un Ch.
NSE	804	943	70
BSE	1306	1391	169

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4718	5159	(441)
DII	3439	2602	837

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Extending their northward journey for fifth straight session, Indian equity benchmarks ended the Wednesday's trade with a gain of around quarter a percent. Despite some hiccups in first half of the session, markets traded with traction for most part of the day with traders taking some support with report that GST tax returns filed increased. Filings of the summary returns GSTR-3B - with which the tax needs to be paid or nil liability claimed - have increased over the months since July. Till the August 20 deadline for filing GSTR-3B for the month of July without fine, 34 lakh returns were filed; the returns filed before the respective deadline for September was higher at 39.4 lakh and the number for October grew further to 43.7 lakh. Some support also came with report that earnings of companies in the September quarter surprised investors and analysts, who almost doubled their upgrade ratings on the stocks cover after the results.

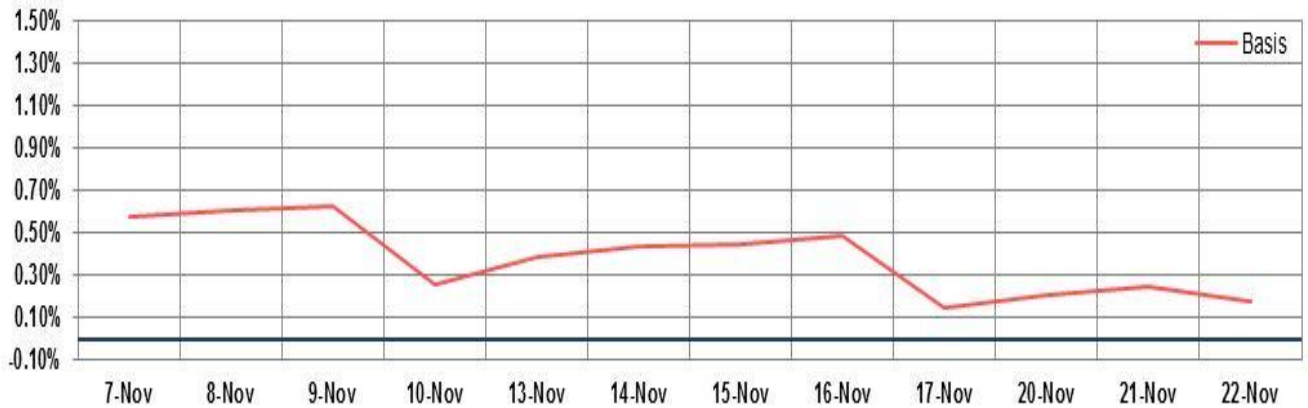
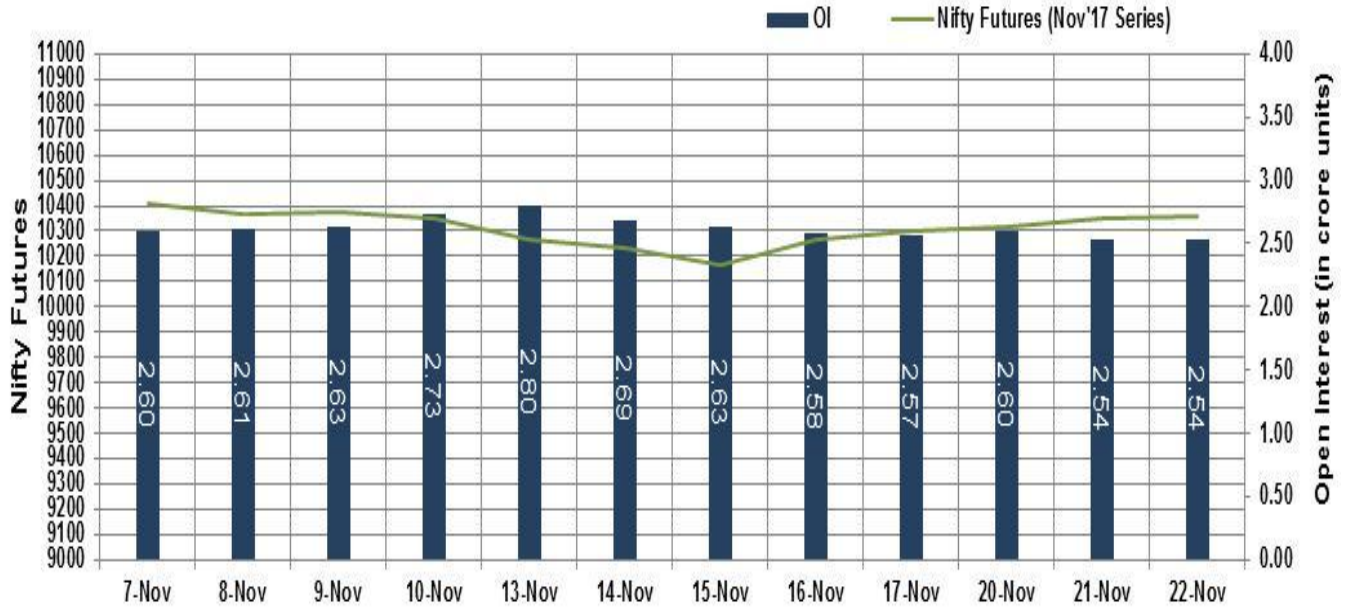
Weakness in European counters too capped the up-side in domestic markets on concerns over political tensions in Germany and ahead of the presentation of the latest UK budget due later in the day. Asian markets closed in green, as globally investors await the minutes of recent Federal Reserve policy meeting due later today. The Bank of Japan is dropping subtle, yet intentional, hints that it could edge away from crisis-mode stimulus earlier than expected, through a future hike in its yield target.

Market Turnover & FII Derivative Data

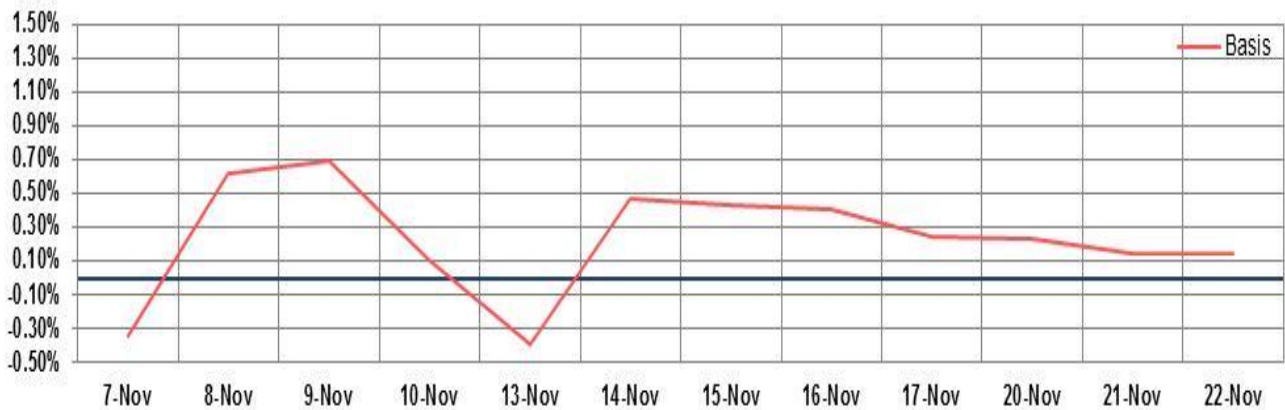
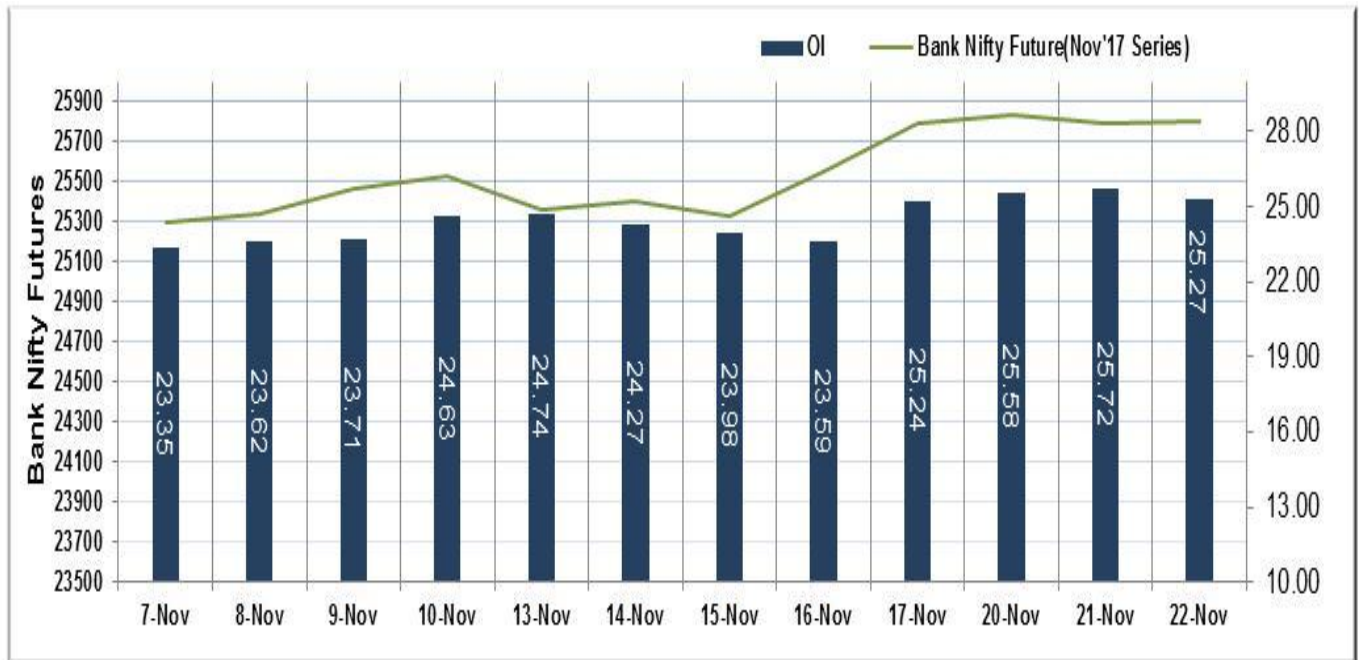
Market TO	Current	Previous	Net%
BSE CASH	4333	4826	(10)
NSE CASH	29866	33644	(11)
NSE FO	664657	495591	34

FII Derivatives	Buy	Sell	Net
Ind. Futures	1324	1182	142
Ind. Options	63445	63547	(102)
Stk. Futures	7310	7541	(231)
Stk. Options	6565	6563	1

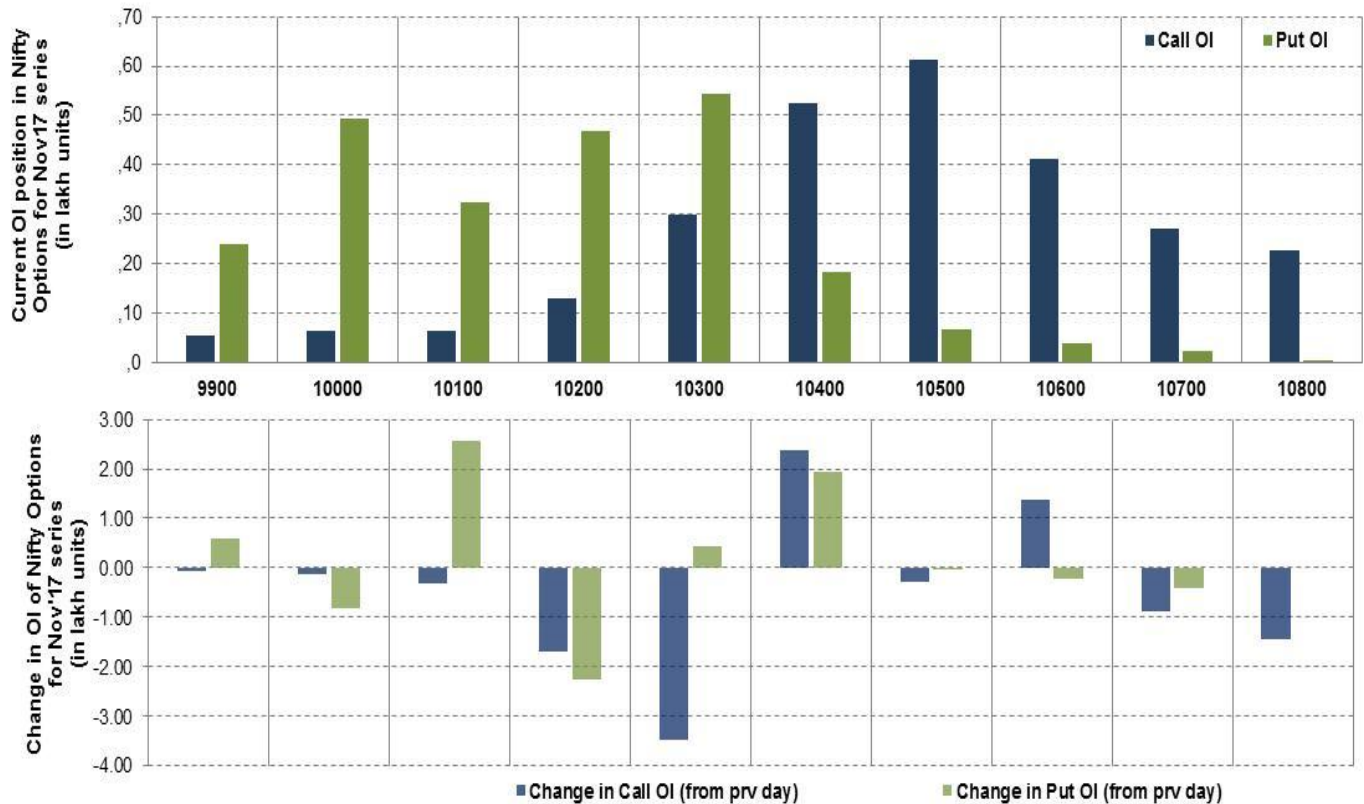
Nifty Futures



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 a reduction of 0.03 million in open interest.
- Among Nifty puts, 10,300 SP from the Nov month expiry was the most active put with an addition of 0.04 million open interests.
- The maximum OI outstanding for Calls was at 10,500 SP (6.13mn) and that for Puts was at 10,300 SP (5.44).

Nifty Technical & Indices Levels

1-Nifty 50 - 22/11/17
 Avg Avg



Nifty Cash prices have settled at 10342.3 up by 0.15% from its previous close. On the upper side it has resistance of 10400 and 10450 levels, while lower side it has support of 10300 and 10250 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
ZEEL	6,059,300	7,404,800	22.21	563.00	4.02
SUNTV	5,584,000	6,660,000	19.27	879.80	3.20
JETAIRWAYS	5,674,800	6,651,600	17.21	670.05	1.13
CANBK	9,933,564	11,099,320	11.74	400.40	1.61
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
HDFCBANK	19,611,000	19,278,500	-1.70	1855.00	0.30
APOLLOTYRE	14,286,000	14,028,000	-1.81	247.90	0.47
TV18BRDCST	99,552,000	97,597,000	-1.96	46.50	0.54
ASIANPAINT	2,905,800	2,843,400	-2.15	1172.70	0.64
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
BATAINDIA	2,358,400	3,003,000	27.33	748.30	-2.74
MOTHERSUMI	12,311,250	13,965,000	13.43	346.05	-2.27
SHREECEM	48,000	52,850	10.10	17053.10	-0.05
RBLBANK	5,814,000	6,276,000	7.95	507.65	-1.17
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
JUSTDIAL	3,076,800	2,935,200	-4.60	530.85	-1.37
PAGEIND	36,200	34,400	-4.97	22510.00	-2.61
JISLJALEQS	51,570,000	48,924,000	-5.13	113.75	-0.96
VGUARD	3,540,000	3,342,000	-5.59	231.70	-0.47

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.