

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	9884	9823	9854	9882	9912	9940	Buy	Buy	Sell
Sensex	31646	31441	31544	31636	31739	31831	Buy	Buy	Sell
Nifty Futures	9884	9811	9847	9883	9919	9955	Buy	Buy	Sell
Bank Nifty	24309	24169	24239	24311	24381	24454	Buy	Buy	Sell
CNX IT	10493	10410	10452	10516	10557	10622	Sell	Sell	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	31646.5	258.1	0.82
NIFTY	9884.4	88.35	0.90
MIDCAP	15505.8	228.2	1.49
SMLCAP	15864.2	208.21	1.33
BSEFMC	10142.2	101.0	1.01
AUTO	23602.7	147.5	0.63
POWER	2244.5	12.10	0.54
REALTY	2114.1	34.5	1.66
BSE IT	10062.2	7.55	0.08
BANKEX	27475.7	214.4	0.79
OILGAS	15093.6	341.5	2.32
METAL	13292.8	342.4	2.64

Currency Futures	Close	Pre. Pts	% Chg
27-Sep-17 EUR-INR	76.70	76.79	-0.82
27-Sep-17 USD-INR	64.20	64.21	-0.01
27-Sep-17 GBP-INR	82.99	82.87	-0.29
27-Sep-17 JPY-INR	58.45	58.81	-1.18

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1257	397	79
BSE	1805	770	127

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4170	4182	(12)
DII	2239	1948	291

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Wednesday turned out to be a fabulous day of trade for the Indian equity benchmarks, with frontline gauges garnering gains of around a percent on account of increased buying in select stocks coupled with covering-up of pending short-positions ahead of August month F&O expiry tomorrow. Market participants accumulated quality stocks at reasonable valuations after yesterday's drubbing. Sentiments remained optimistic since beginning, with key gauges making a gap-up opening and trading jubilantly through the session after concerns about North Korea's firing of a missile over Japan ebbed. Traders took some encouragement with Finance Minister Arun Jaitley's statement that goods and services tax (GST) collections have exceeded estimates in the first month of the landmark levy's rollout, despite a significant number of assesseees not having filed returns yet. Finance Minister said that GST mopup in July pegged at Rs 92,283 crore and could rise further. Some support also came with NITI Aayog's statement that enhancing access to low-cost capital to businesses could serve as an important vehicle for improving the business environment, especially in poor states like Bihar.

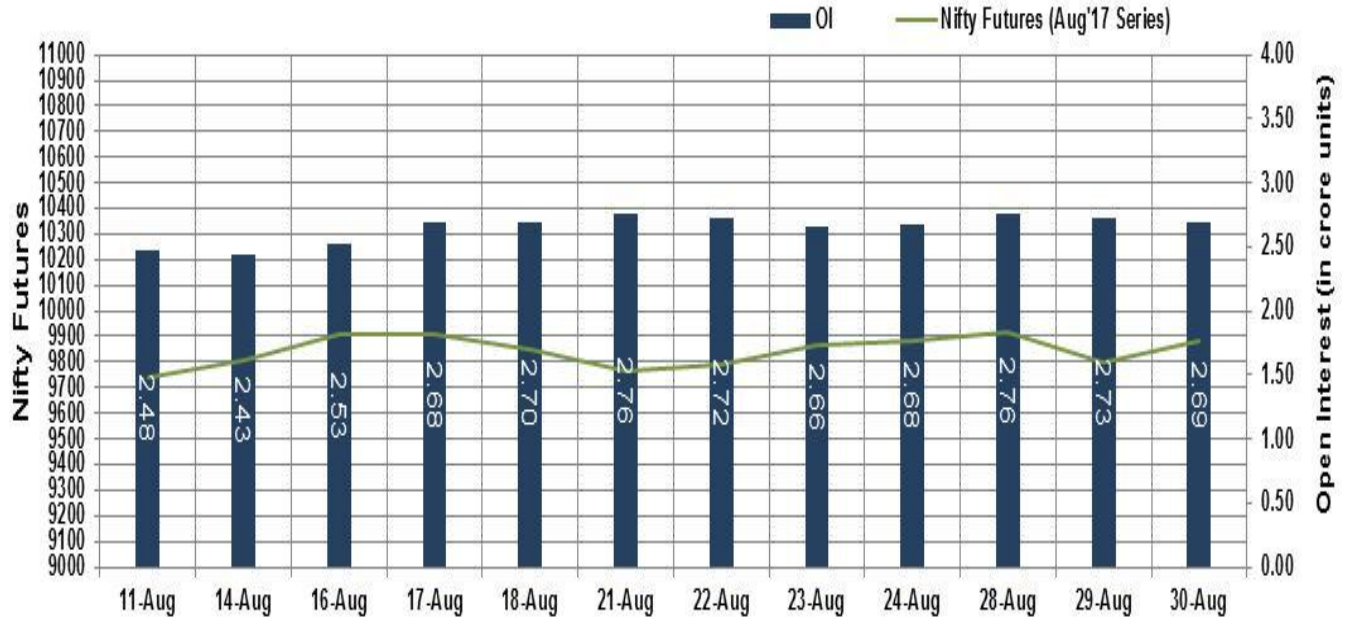
On the global front, European markets made a firm opening and were trading in fine fettle in early deals as North Korea jitters subsided. Meanwhile, UK consumer credit figures, euro zone sentiments and preliminary inflation data for Germany are all likely to be released during market trade.

Market Turnover & FII Derivative Data

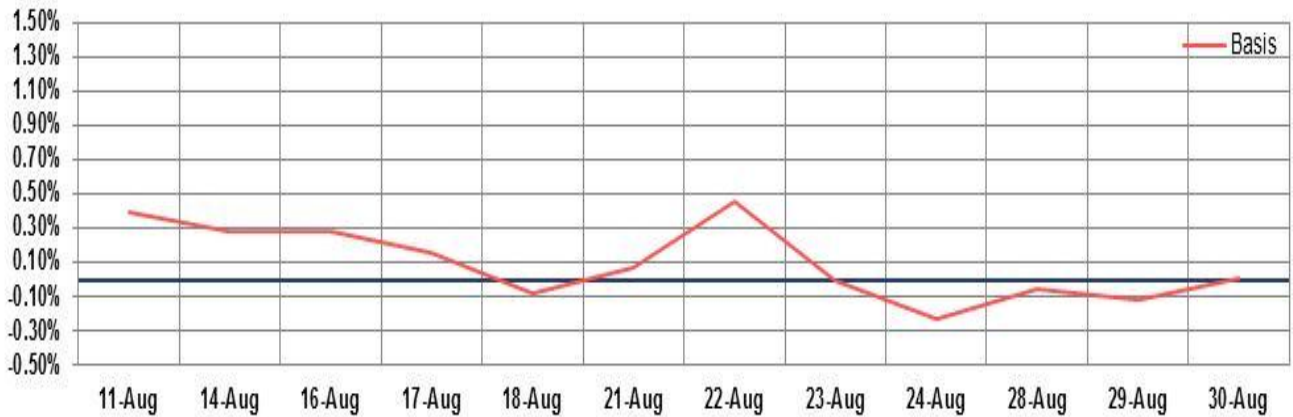
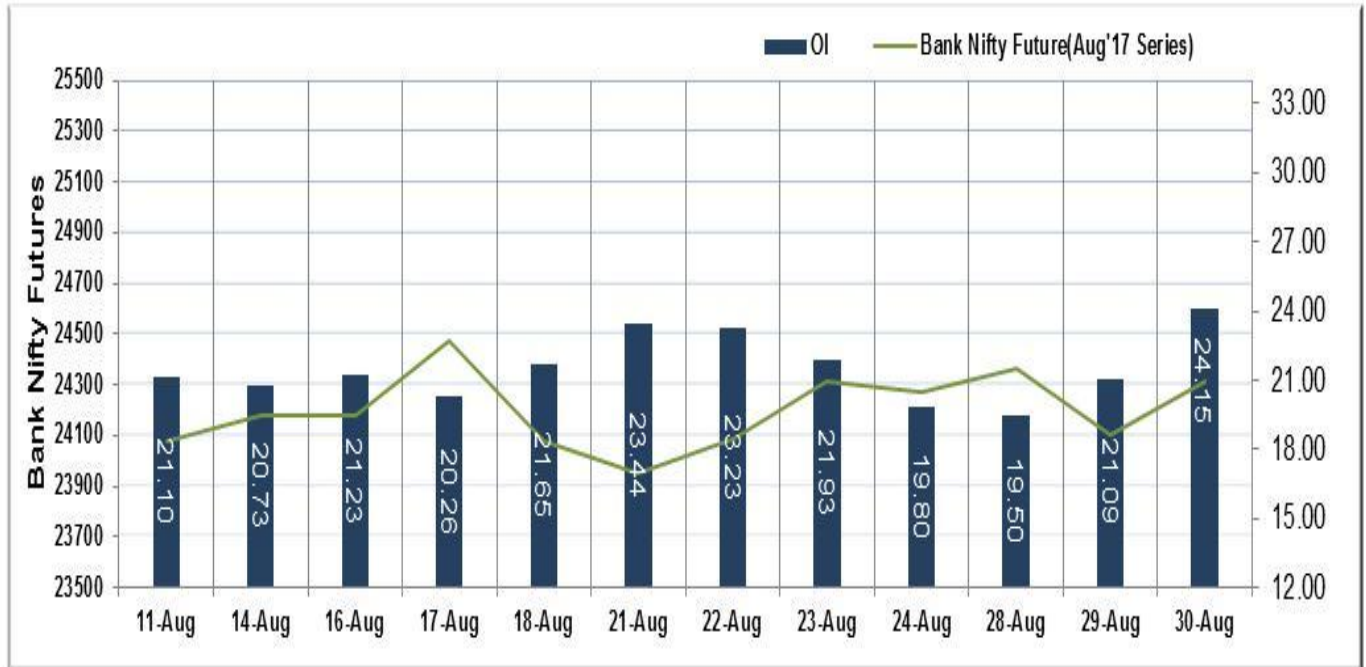
Market TO	Current	Previous	Net%
BSE CASH	2479	3696	(33)
NSE CASH	23269	23702	(2)
NSE FO	730519	728961	0

FII Derivatives	Buy	Sell	Net
Ind. Futures	4787	4022	765
Ind. Options	46915	46508	407
Stk. Futures	21933	21870	63
Stk. Options	4041	4157	(116)

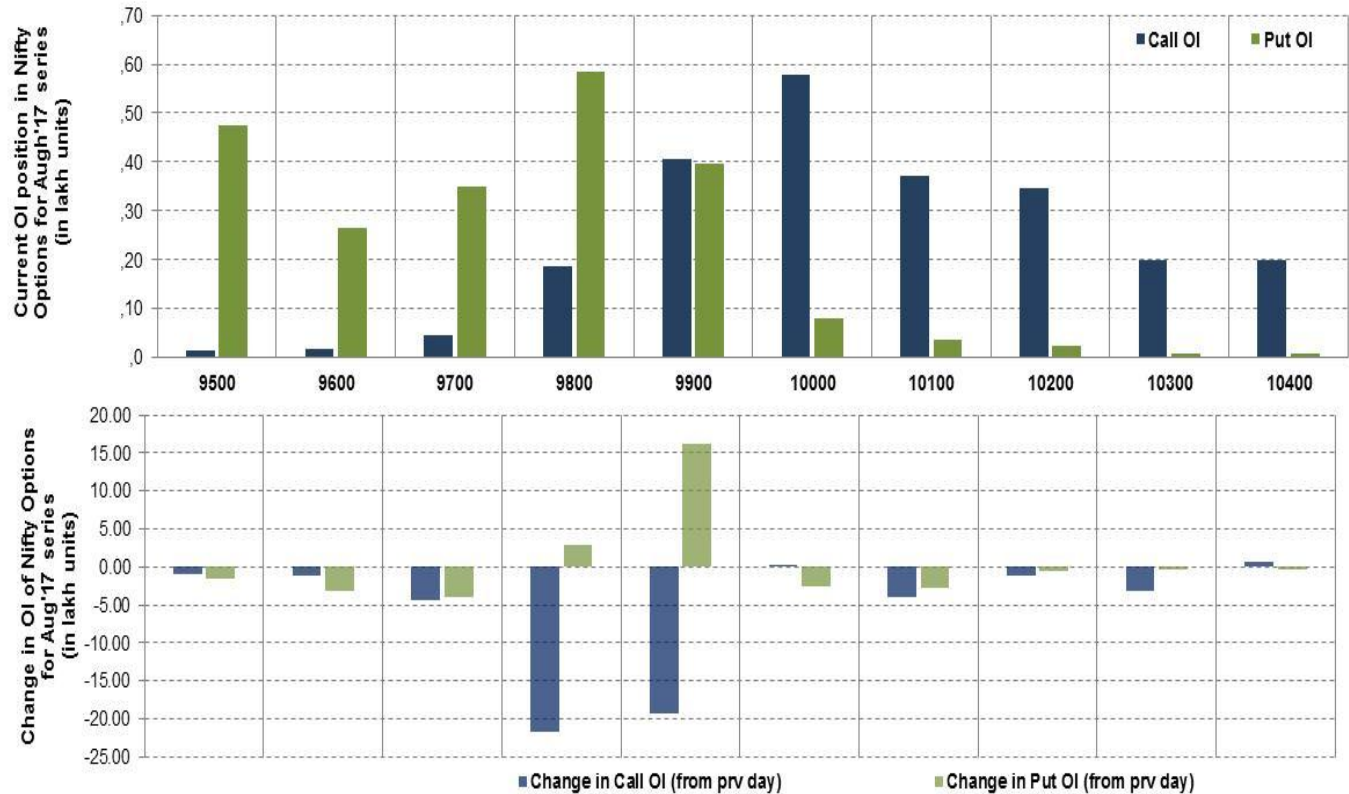
Nifty Futures



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 Aug month expiry was the most active call with an addition of 0.02 million in open interest.
- Among Nifty puts, 9,800 SP from the Aug month expiry was the most active put with an addition of 0.29 million open interests.
- The maximum OI outstanding for Calls was at 10,000 SP (5.77mn) and that for Puts was at 9,800 SP (5.83).

Nifty Technical & Indices Levels

1-Nifty 50 - 30/08/17
 Avg Avg



Nifty Cash prices have settled at 9884.4 up by 0.90% 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
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
BOSCHLTD	64,425	28,975	-55.03	22130.90	1.91
BHARTIARTL	19,740,400	8,809,400	-55.37	429.30	0.09
ADANIPOWER	81860000	33500000	-59.08	31.95	7.21
RCOM	76482000	30786000	-59.75	22.70	0.44
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
NTPC	31,636,000	42,048,000	32.91	167.20	-0.36
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
APOLLOTYRE	6,642,000	4,440,000	-33.15	249.05	-0.18
IDBI	25,320,000	16,880,000	-33.33	55.35	-0.45
TECHM	6,039,000	3,969,900	-34.26	426.25	-0.91
AXISBANK	21,964,800	13,816,800	-37.10	503.75	-0.05

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