

# Daily Derivatives & Market Report

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## Index Trend Analysis

| Pivot(Daily)  | Close | S2    | S1    | Pivot | R1    | R2    | Daily | Weekly | Monthly |
|---------------|-------|-------|-------|-------|-------|-------|-------|--------|---------|
| Nifty         | 9913  | 9793  | 9853  | 9921  | 9981  | 10048 | Sell  | Buy    | Buy     |
| Sensex        | 31702 | 31360 | 31531 | 31732 | 31903 | 32103 | Sell  | Buy    | Buy     |
| Nifty Futures | 9928  | 9819  | 9873  | 9941  | 9995  | 10063 | Sell  | Buy    | Buy     |
| Bank Nifty    | 24237 | 23981 | 24109 | 24284 | 24412 | 24587 | Sell  | Sell   | Sell    |
| CNX IT        | 10442 | 10305 | 10373 | 10457 | 10525 | 10609 | Sell  | Sell   | Sell    |

## Market Summary

| Domestic Indices | Close   | Points | % Chg |
|------------------|---------|--------|-------|
| SENSEX           | 31702.2 | -189.9 | -0.60 |
| NIFTY            | 9912.85 | -61.55 | -0.62 |
| MIDCAP           | 15580.4 | -106.2 | -0.68 |
| SMLCAP           | 16020.6 | -109.5 | -0.68 |
| BSEFMC           | 10123.5 | -77.7  | -0.76 |
| AUTO             | 23960.2 | -187.3 | -0.78 |
| POWER            | 2249.9  | -14.76 | -0.65 |
| REALTY           | 2162.5  | -30.58 | -1.39 |
| BSE IT           | 9944.3  | -102.0 | -1.02 |
| BANKEKX          | 27410.0 | -215.2 | -0.78 |
| OILGAS           | 15129.0 | -118.2 | -0.78 |
| METAL            | 13566.7 | 35.26  | 0.26  |

| Currency Futures  | Close | Pre. Pts | % Chg |
|-------------------|-------|----------|-------|
| 27-Sep-17 EUR-INR | 76.52 | 76.55    | -0.03 |
| 27-Sep-17 USD-INR | 64.22 | 64.18    | 0.05  |
| 27-Sep-17 GBP-INR | 83.19 | 83.09    | 0.11  |
| 27-Sep-17 JPY-INR | 58.57 | 58.30    | 0.45  |

| Advance/ Decline | Adv | Dec  | Un Ch. |
|------------------|-----|------|--------|
| NSE              | 582 | 1124 | 82     |
| BSE              | 972 | 1628 | 222    |

| FII/DII Capital Mkt* | Buy  | Sell | Net   |
|----------------------|------|------|-------|
| FII                  | 2203 | 3077 | (874) |
| DII                  | 1883 | 1932 | (49)  |

\*NOTE: - FII AND DII data figure is provisional

## Market Commentary

Indian equity benchmarks ended the sluggish day of trade with a cut of over half a percent on Monday on geopolitical tensions surrounding around North Korea after its latest hydrogen bomb test. Markets started the session on pessimistic note and extended their fall later on after the country's former central bank head Raghuram Rajan cautioned the government that short-term costs of a radical ban of high-value currency notes would outweigh the long-term benefits. Report that India's total public debt (excluding liabilities under the public account) increased by 3.6 percent to Rs 63.35 lakh crore at the end of June 2017, too dampened sentiments. The debt of the government was Rs 61.13 lakh crore at the end of March 2017. According to the report on debt management released by the finance ministry, this indicated a quarter-on-quarter rise of 3.6 percent in Q1 FY18 as compared to a decline of 1.15 percent in the previous quarter (Q4 FY17).

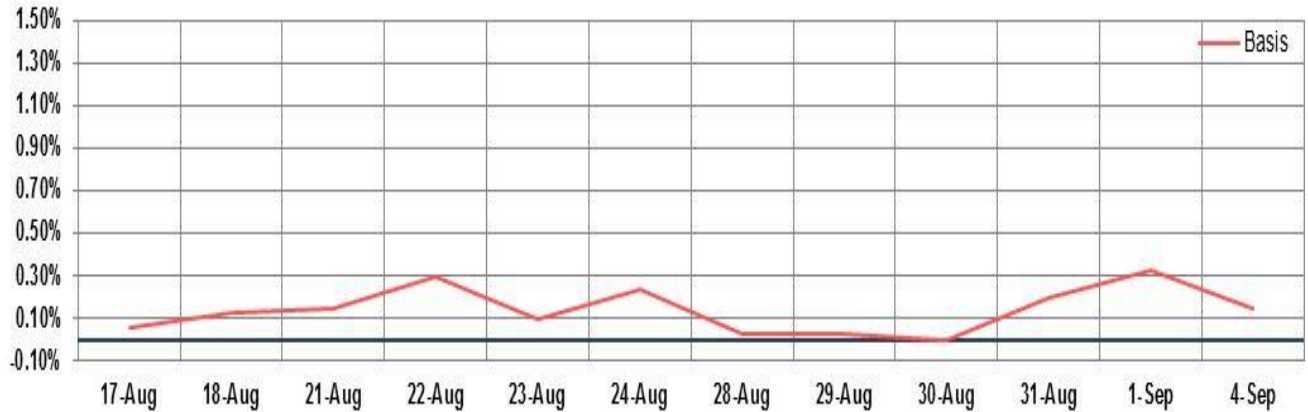
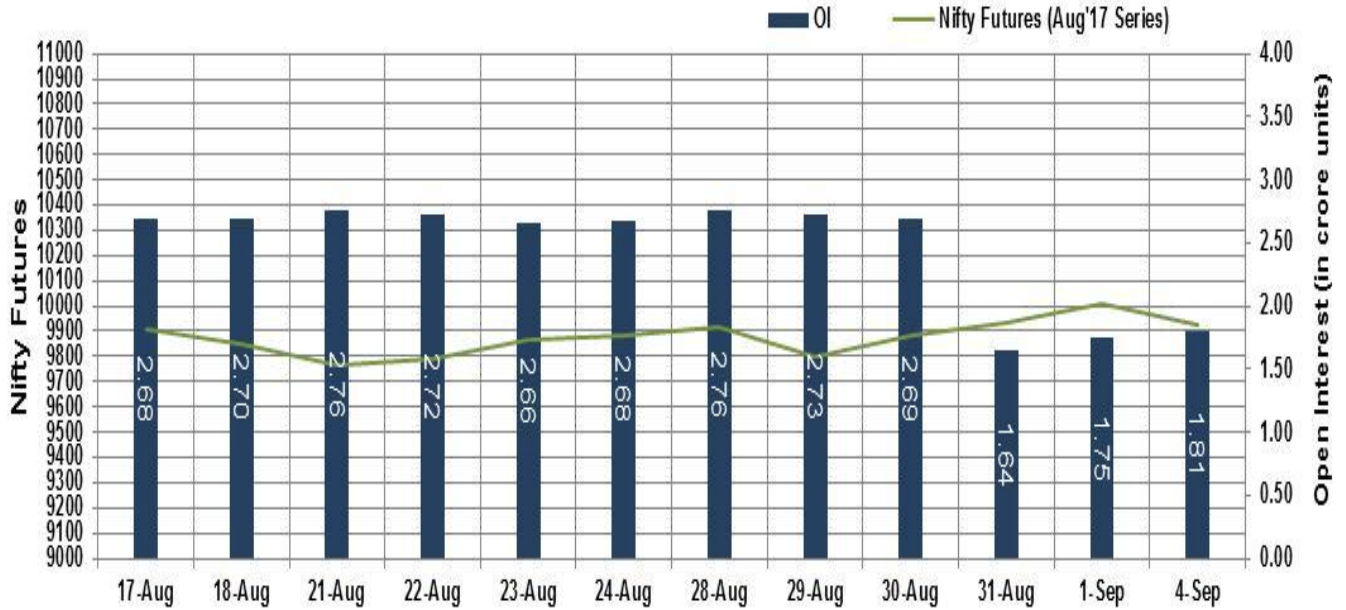
Weak opening in European counters too dampened sentiments amid fresh concerns over geopolitical tensions in the region. Euro zone producer prices grew more slowly in July than expected by markets. Asian markets ended mostly in red after a weekend nuclear weapons test by North Korea that Pyongyang claimed was a hydrogen bomb capable of fitting onto an ICBM.

## Market Turnover & FII Derivative Data

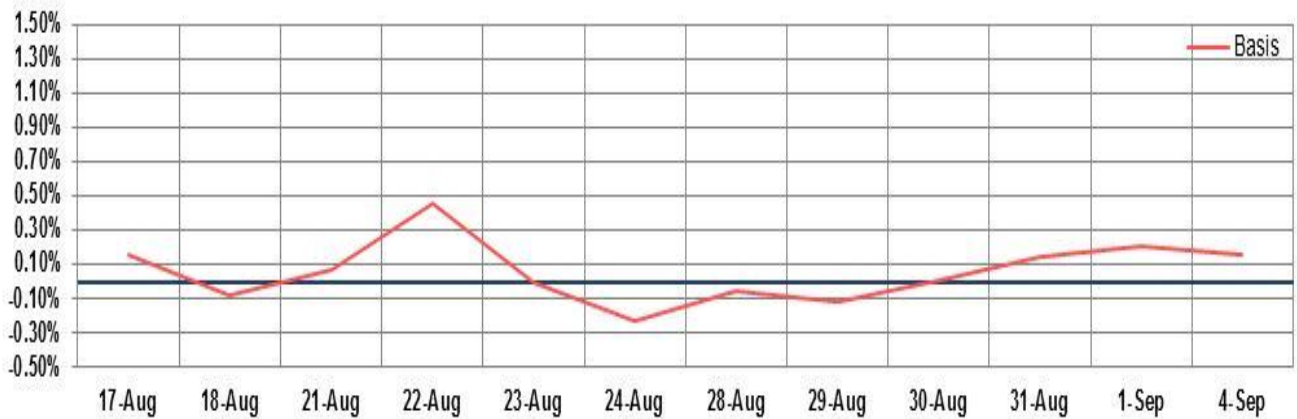
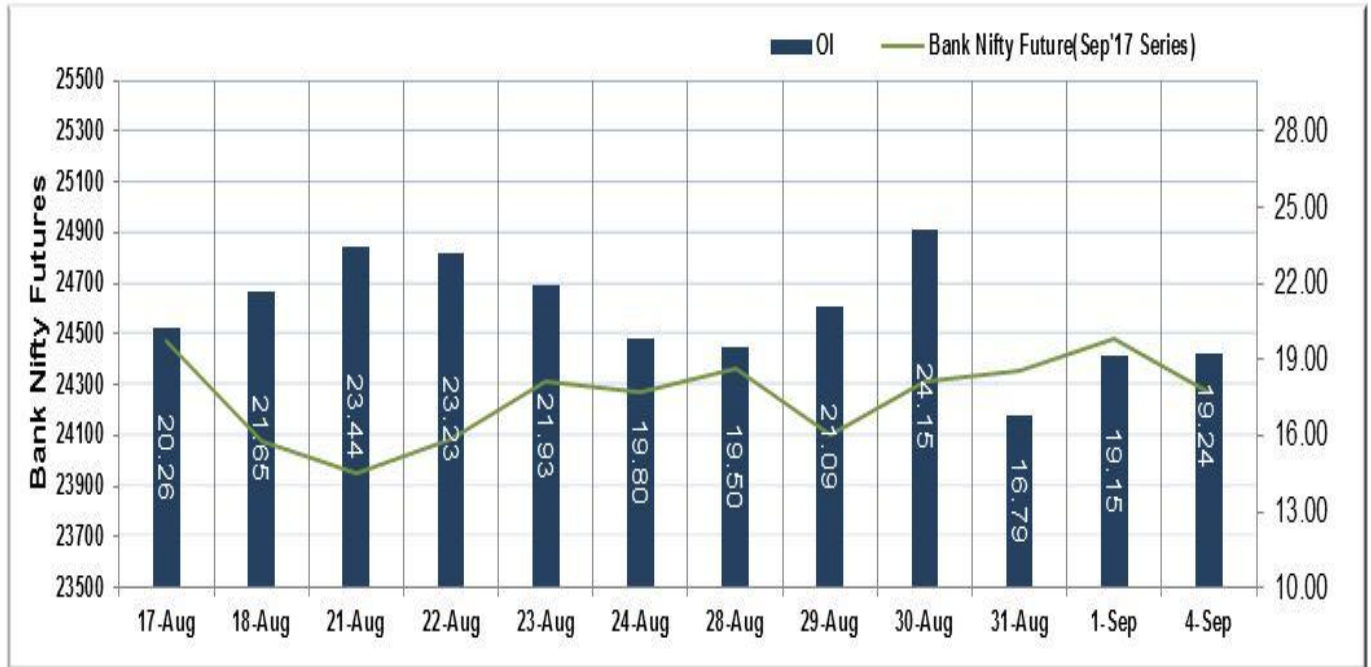
| Market TO | Current | Previous | Net% |
|-----------|---------|----------|------|
| BSE CASH  | 3397    | 3322     | 2    |
| NSE CASH  | 24831   | 27336    | (9)  |
| NSE FO    | 469921  | 326441   | 44   |

| FII Derivatives | Buy   | Sell  | Net   |
|-----------------|-------|-------|-------|
| Ind. Futures    | 1192  | 1662  | (470) |
| Ind. Options    | 49827 | 48828 | 999   |
| Stk. Futures    | 8182  | 7968  | 214   |
| Stk. Options    | 5204  | 5166  | 38    |

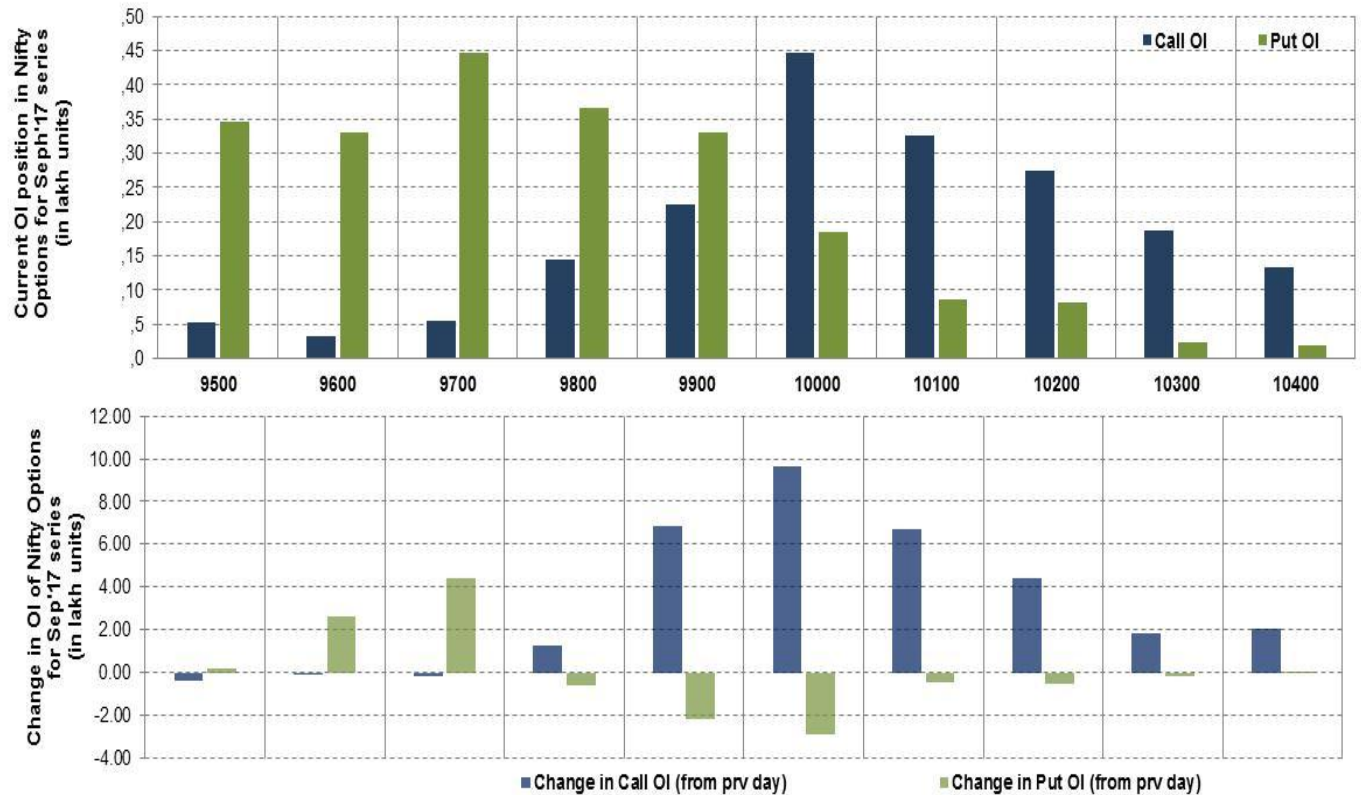
# Nifty Futures



## 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 Sep month expiry was the most active call with an addition of 0.96 million in open interest.
- Among Nifty puts, 9,700 SP from the Sep month expiry was the most active put with an addition of 0.44 million open interests.
- The maximum OI outstanding for Calls was at 10,000 SP (4.47mn) and that for Puts was at 9,700 SP (4.47).

## Nifty Technical & Indices Levels

1-Nifty 50 - 04/09/17  
 Avg Avg



Nifty Cash prices have settled at 9912.85 down by 0.62% from its previous close. On the upper side it has resistance of 10000 and 10050 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 |
| OIL                                    | 2,222,946   | 2,680,678   | 20.59     | 305.45   | 4.50        |
| MCDOWELL-N                             | 1,626,750   | 1,844,000   | 13.35     | 2585.45  | 1.04        |
| PAGEIND                                | 22,650      | 25,050      | 10.60     | 18141.75 | 0.61        |
| TATAELXSI                              | 940,800     | 1,023,600   | 8.80      | 1737.30  | 4.11        |
| Short-Covering ↓ Open Interest ↑ Price |             |             |           |          |             |
| Script                                 | Prev. OI    | Cur. OI     | % Chg. OI | LTP      | Price % Chg |
| IDFC                                   | 112,028,400 | 110,074,800 | -1.74     | 58.70    | 0.95        |
| DALMIABHA                              | 678,300     | 662,100     | -2.39     | 2717.55  | 0.31        |
| TVSMOTOR                               | 4,986,000   | 4,744,000   | -4.85     | 615.40   | 0.77        |
| COALINDIA                              | 29,156,700  | 26,979,000  | -7.47     | 246.70   | 2.83        |
| Fresh Shorts ↑ Open Interest ↓ Price   |             |             |           |          |             |
| Script                                 | Prev. OI    | Cur. OI     | % Chg. OI | LTP      | Price % Chg |
| Script                                 | Prev.OI     | Cur.OI      | %Chg.OI   | LTP      | %Chg        |
| JSWENERGY                              | 62,330,500  | 76,644,500  | 22.96     | 67.05    | -0.30       |
| BERGEPAIN                              | 1,966,800   | 2,184,600   | 11.07     | 245.30   | -2.50       |
| IOC                                    | 16,972,500  | 18,768,000  | 10.58     | 431.50   | -4.37       |
| Long Unwinding ↓ Open Interest ↓ Price |             |             |           |          |             |
| Script                                 | Prev. OI    | Cur. OI     | % Chg. OI | LTP      | Price % Chg |
| SHREECEM                               | 23,600      | 22,350      | -5.30     | 17890.55 | -0.05       |
| GRASIM                                 | 2,979,000   | 2,779,500   | -6.70     | 1166.65  | -0.35       |
| BAJAJ-AUTO                             | 1,490,500   | 1,366,750   | -8.30     | 2919.80  | -0.22       |
| INDUSINDBK                             | 4,363,800   | 3,981,000   | -8.77     | 1672.85  | -1.30       |

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