

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	9935	9887	9911	9937	9961	9988	Sell	Buy	Buy
Sensex	31688	31545	31616	31690	31761	31835	Sell	Buy	Buy
Nifty Futures	9950	9893	9921	9950	9978	10007	Sell	Buy	Buy
Bank Nifty	24371	24208	24289	24354	24436	24501	Buy	Sell	Sell
CNX IT	10457	10412	10434	10467	10489	10522	Sell	Sell	Sell

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	31687.5	24.78	0.08
NIFTY	9934.8	4.90	0.05
MIDCAP	15754.7	-69.11	-0.44
SMLCAP	16316.5	-22.11	-0.14
BSEFMC	10075.6	46.56	0.46
AUTO	24083.1	-121.8	-0.50
POWER	2239.41	-20.38	-0.90
REALTY	2180.8	-34.21	-1.54
BSE IT	9917.2	-25.5	-0.26
BANDEX	27450.6	8.84	0.03
OILGAS	15096.9	-86.56	-0.57
METAL	13956.7	1.08	0.01

Currency Futures	Close	Pre. Pts	% Chg
27-Sep-17 EUR-INR	77.09	76.93	0.25
27-Sep-17 USD-INR	63.90	64.16	-0.39
27-Sep-17 GBP-INR	84.38	84.01	0.43
27-Sep-17 JPY-INR	59.48	58.96	0.92

Advance/ Decline	Adv	Dec	Un Ch.
NSE	690	1000	64
BSE	1098	1539	122

FII/DII Capital Mkt*	Buy	Sell	Net
FII	3737	3993	(256)
DII	2859	2371	488

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

## Market Commentary

Indian equity benchmarks somehow managed to keep their head above water and went home with slender gains on Friday. Though, markets started the session on optimistic note with report that capital markets regulator, the Securities and Exchange Board of India (Sebi) has proposed compulsory physical settlement in stock derivatives contracts and has sought comments from market participants in a discussion paper, as it is concerned over the suitability of derivatives for retail investors. Soon after the start, optimism got fizzled out and key gauges traded in very tight band, swinging between green and red for most part of the day. Traders turned cautious on report that Sebi imposed an Rs 2,423 crore penalty on PACL and its four directors for illegal fund mobilisation through various schemes that were used by the group to garner over Rs 49,000 crore from the public.

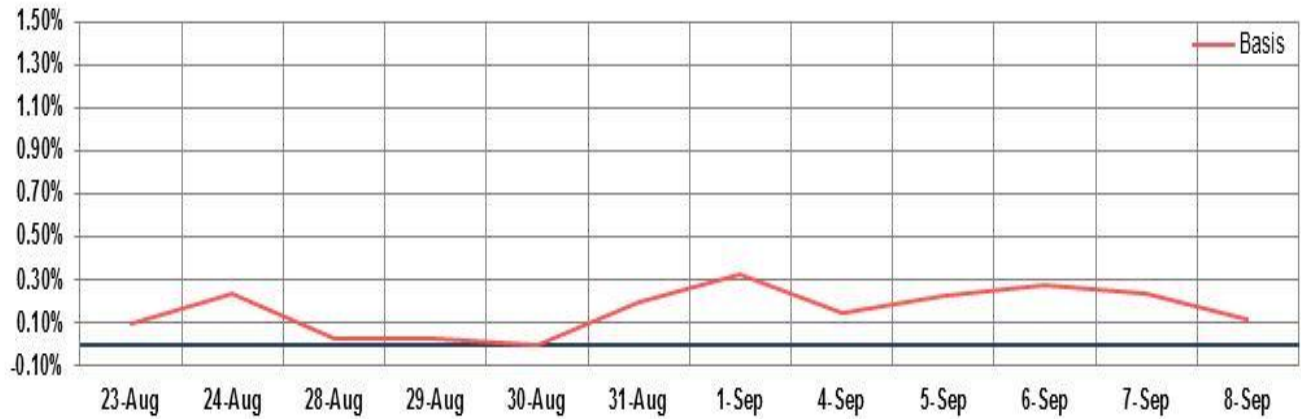
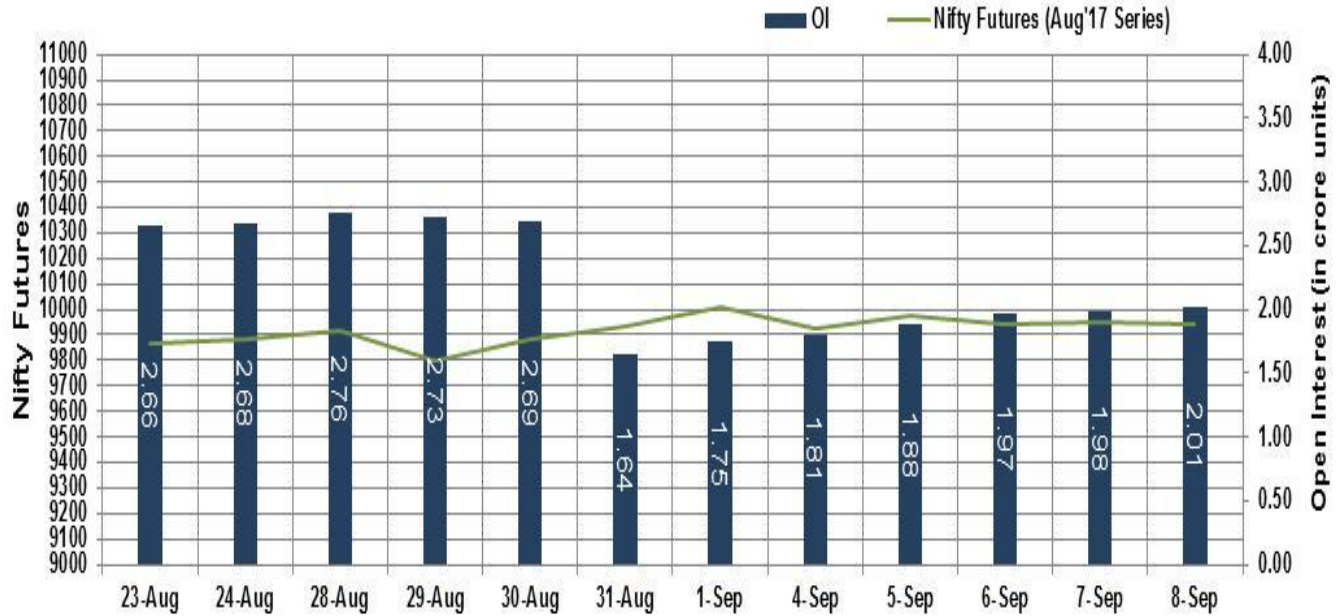
On the global front, European counters were trading in red in early deals amid ECB President Mario Draghi's suggestion that it may begin tapering its massive stimulus programme this autumn continued to underpin the euro. Manufacturing production in the UK rose more than forecast in July, bolstering optimism over the British economy. Asian markets closed mixed, supported by solid Chinese trade data. China's trade balance data came in at a surplus of \$41.99 billion, narrower than the \$48.6 billion expected for August.

## Market Turnover & FII Derivative Data

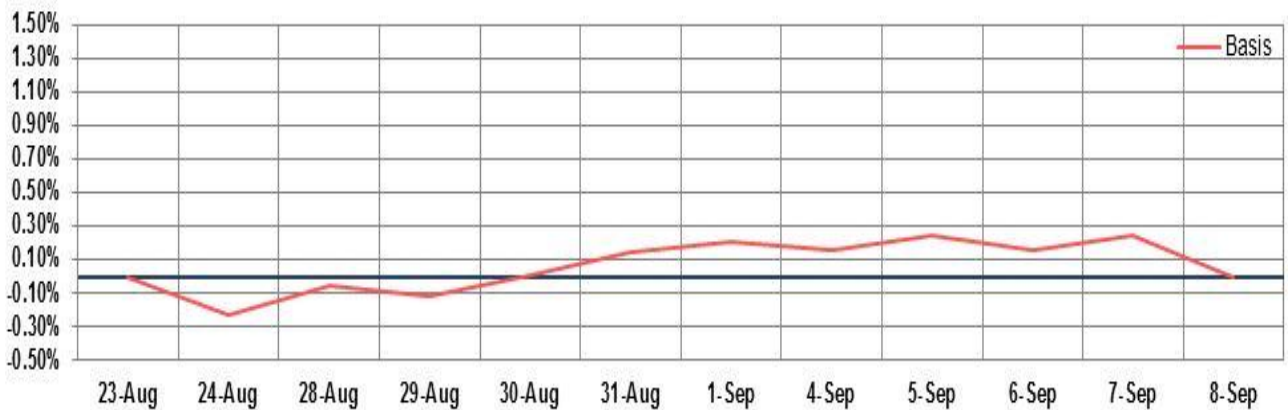
Market TO	Current	Previous	Net%
BSE CASH	3799	3834	(1)
NSE CASH	26293	27808	(5)
NSE FO	330071	854934	(61)

FII Derivatives	Buy	Sell	Net
Ind. Futures	1268	1149	119
Ind. Options	31975	31492	483
Stk. Futures	5771	5833	(61)
Stk. Options	5177	5221	(44)

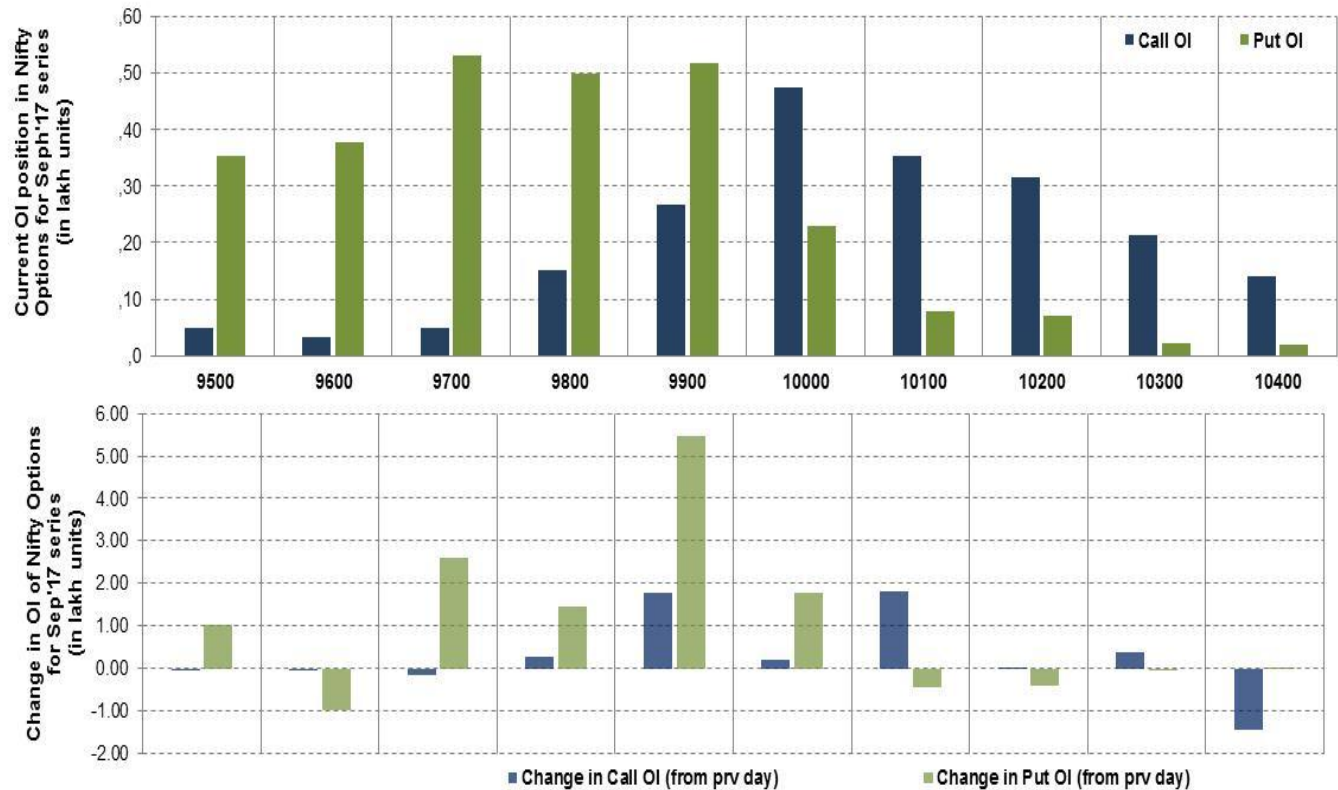
# Nifty Futures



## 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 0.02 million in open interest.
- Among Nifty puts, 9,700 SP from the Sep month expiry was the most active put with an addition of 0.25 million open interests.
- The maximum OI outstanding for Calls was at 10,000 SP (4.73mn) and that for Puts was at 9,700 SP (5.30).

## Nifty Technical & Indices Levels

1-Nifty 50 - 08/09/17  
Avg Avg



Nifty Cash prices have settled at 9934.8 up by 0.05% 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
AMARAJABAT	1,153,200	1,599,000	38.66	794.00	1.29
OIL	2,451,812	3,340,084	36.23	309.05	2.27
IGL	926,200	1,120,900	21.02	1372.50	4.69
KAJARIACER	606,400	706,400	16.49	715.00	1.05
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
VOLTAS	2,422,000	2,384,000	-1.57	538.35	0.85
TORNTPOWER	6,444,000	6,330,000	-1.77	223.10	1.78
BHARATFORG	5,206,200	5,062,200	-2.77	1160.20	0.16
TATACHEM	5,158,500	5,008,500	-2.91	622.80	0.57
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
POWERGRID	13,148,000	15,112,000	14.94	210.20	-1.57
M&M	4,272,500	4,907,500	14.86	1300.15	-3.32
REPCOHOME	870,100	984,900	13.19	662.05	-2.95
DISHTV	14,623,000	16,366,000	11.92	75.65	-4.54
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
BAJAJFINSV	587,125	565,125	-3.75	5602.00	-0.77
OFSS	66,450	63,900	-3.84	3525.00	-0.73
BERGEPAIN	2,391,400	2,296,800	-3.96	257.55	-0.98
TATAELXSI	1,122,800	1,062,800	-5.34	1785.50	-1.00

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