

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10006	9941	9974	10001	10034	10061	Buy	Buy	Buy
Sensex	31882	31723	31802	31878	31957	32033	Buy	Buy	Buy
Nifty Futures	10026	9956	9991	10020	10055	10084	Buy	Buy	Buy
Bank Nifty	24672	24345	24509	24622	24786	24899	Buy	Buy	Buy
CNX IT	10460	10402	10431	10476	10504	10549	Sell	Sell	Sell

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	31882.2	194.64	0.61
NIFTY	1006.05	71.25	0.72
MIDCAP	15865.8	111.13	0.71
SMLCAP	16451.7	126.5	0.77
BSEFMC	10133.0	57.41	0.57
AUTO	24207.7	124.6	0.52
POWER	2281.3	41.92	1.87
REALTY	2188.6	7.77	0.36
BSE IT	9903.3	-13.84	-0.14
BANKEX	27803.8	313.2	1.14
OILGAS	15247.5	150.5	1.00
METAL	14048.5	91.76	0.66

Currency Futures	Close	Pre. Pts	% Chg
27-Sep-17 EUR-INR	76.91	77.09	-0.27
27-Sep-17 USD-INR	64.03	63.90	0.17
27-Sep-17 GBP-INR	84.61	84.38	0.28
27-Sep-17 JPY-INR	59.02	59.48	-0.84

Advance/ Decline	Adv	Dec	Un Ch.
NSE	920	776	78
BSE	1412	1218	199

FII/DII Capital Mkt*	Buy	Sell	Net
FII	3993	4386	(393)
DII	3742	2864	877

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

## Market Commentary

Bulls tightened their grip on Dalal Street on Monday with Nifty recapturing their crucial 10,000 level, while Sensex ended just shy of 31,900 mark, as global investors relieved from the fact that North Korea did not indulge in any fresh provocative move that would flare up geopolitical tensions. Sentiments remained jubilant since morning with frontline gauges started the session with gap-up opening as traders reacted positively to the outcome of the crucial meeting of the Goods and Services Tax (GST) Council that took place on Saturday, where the council cut GST rate for over 40 items of mass consumption. Markets extended their rally on foreign brokerage firm's report that India's trade deficit is expected to improve in August to about \$10.3 billion from \$11.5 billion in July, largely on moderation in export as well as import growth. According to the global financial services major, the moderation, on a year-on-year basis, is likely owing to higher oil prices and unfavourable base effects. It estimates a moderation of export growth to 3.4% year-on-year in August from 3.9% in July and imports of 11.3% in August from 15.4% in July.

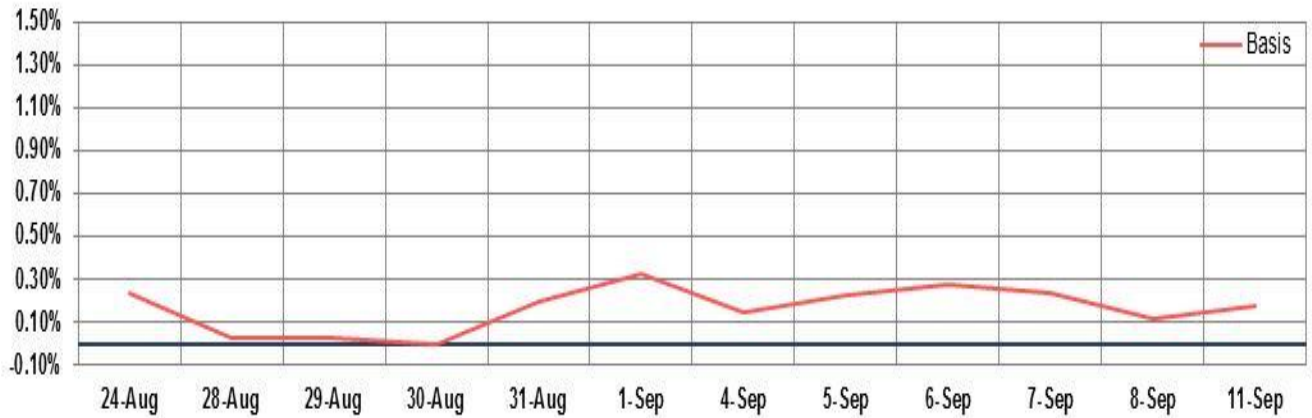
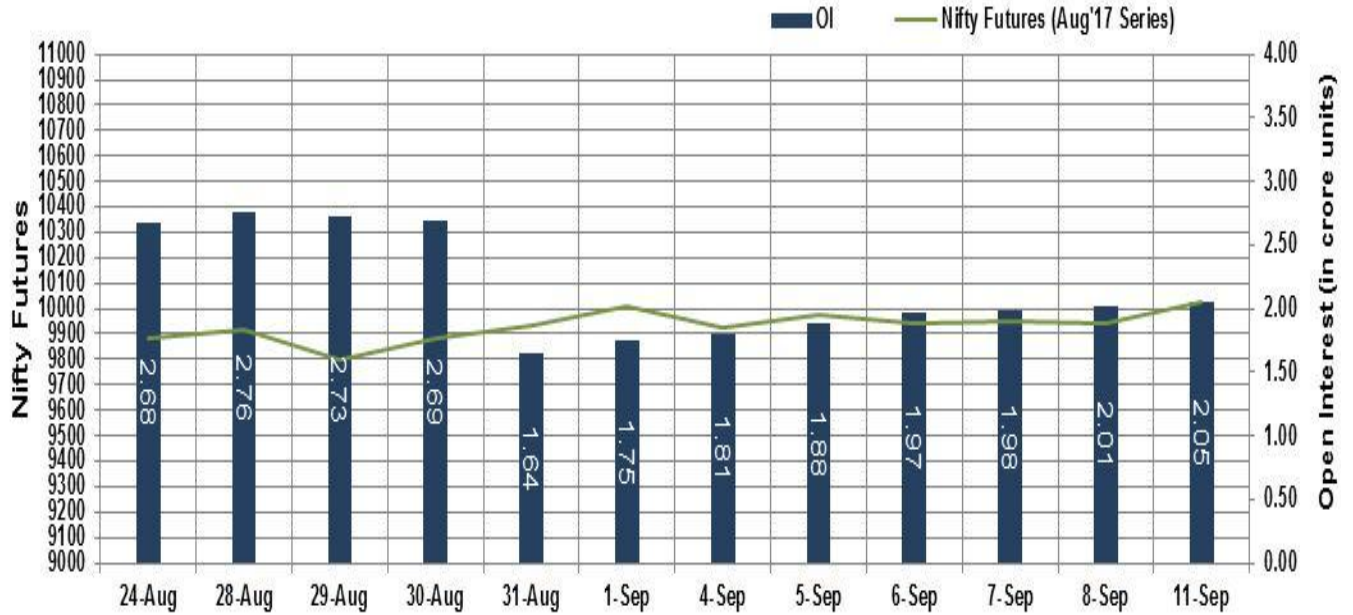
Meanwhile, welcoming the decision of the GST Council of reducing the rate on supply of various scrips from 12% to 5%, the Federation of Indian Export Organizations (FIEO) said the move will give a boost to the exports sector. Market participants shrugged off report that the investments in the domestic capital market through participatory notes (P-notes) slumped to a five-year low of Rs 1.35 lakh crore in July amid stringent norms put in place by SEBI.

## Market Turnover & FII Derivative Data

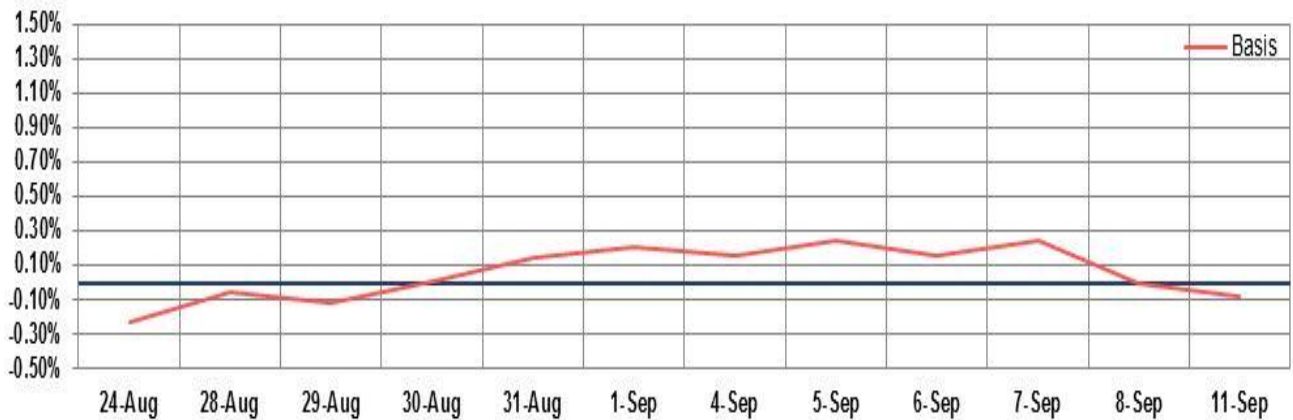
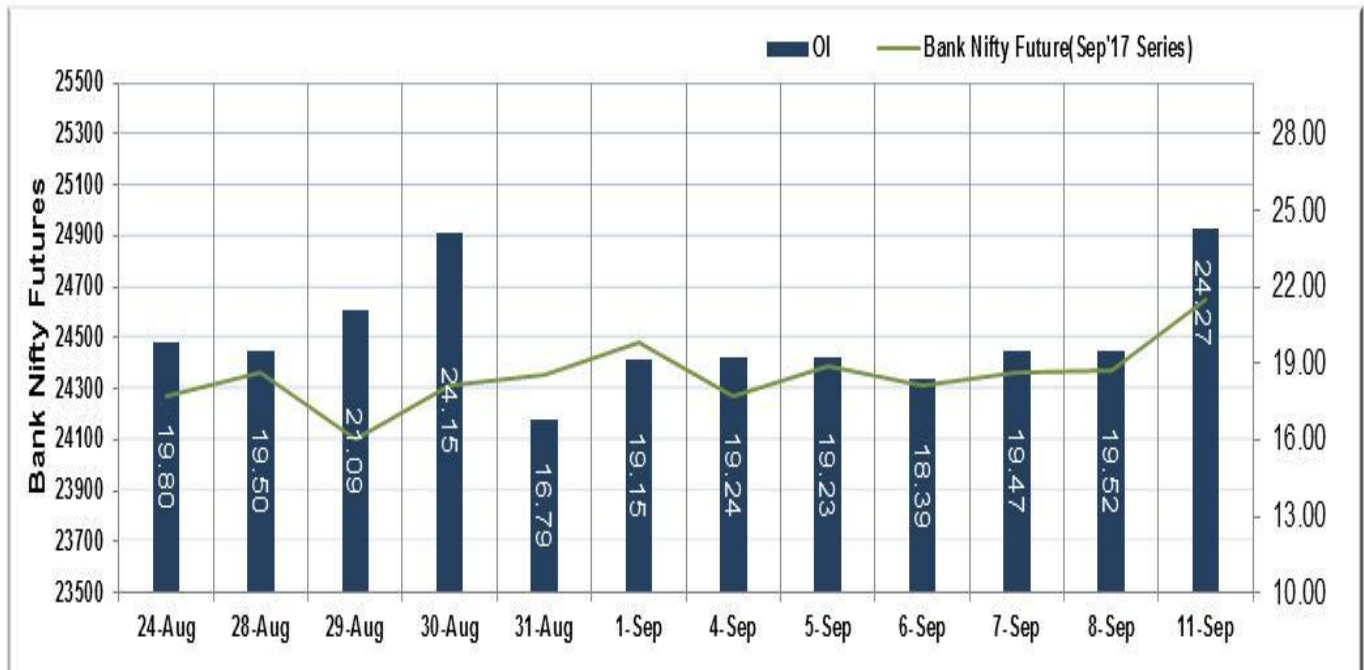
Market TO	Current	Previous	Net%
BSE CASH	3814	3799	0
NSE CASH	25804	26293	(2)
NSE FO	482710	330071	46

FII Derivatives	Buy	Sell	Net
Ind. Futures	1207	1454	(247)
Ind. Options	41794	41486	308
Stk. Futures	5566	5401	165
Stk. Options	5187	5093	94

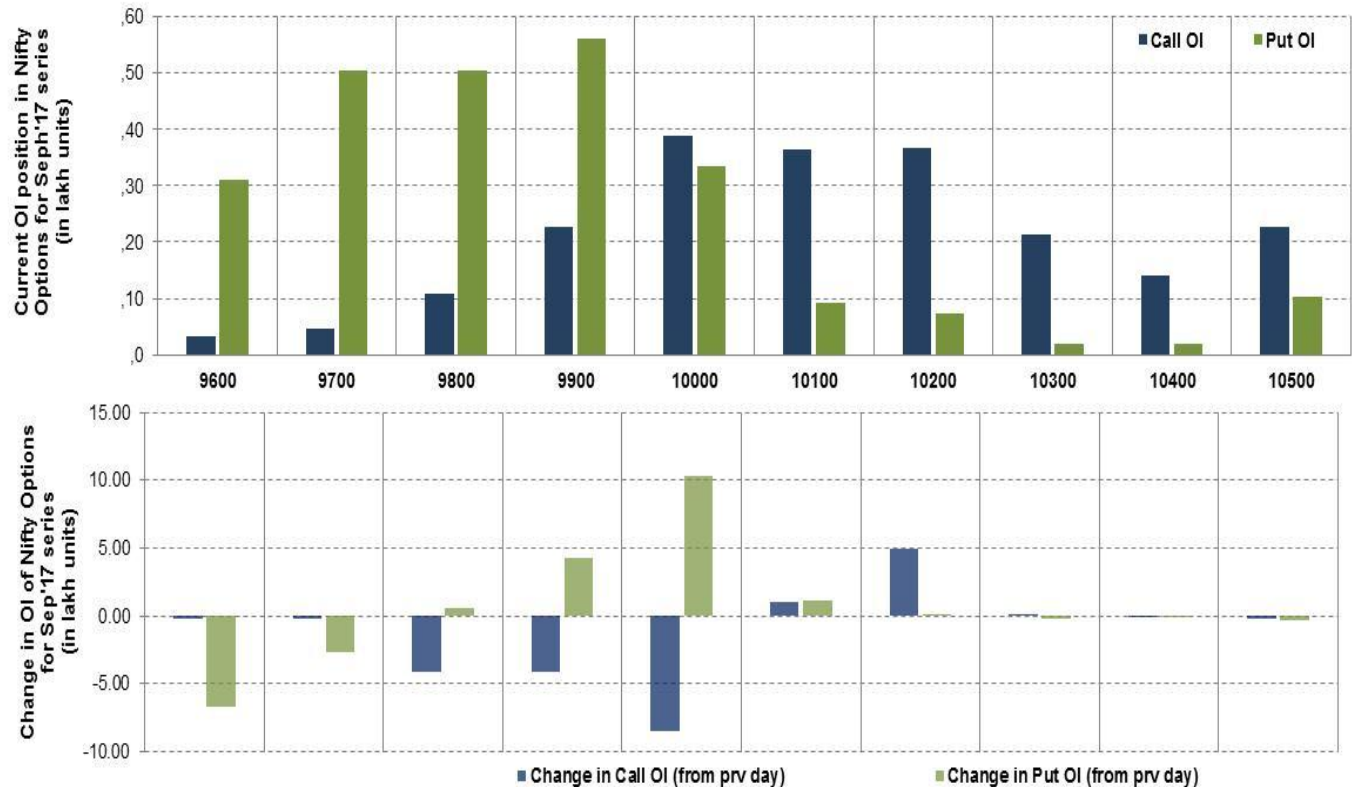
# Nifty Futures



## 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 a reduction of 0.84 million in open interest.
- Among Nifty puts, 9,700 SP from the Sep month expiry was the most active put with an addition of 0.42 million open interests.
- The maximum OI outstanding for Calls was at 10,000 SP (3.89mn) and that for Puts was at 9,700 SP (5.60).

## Nifty Technical & Indices Levels

1-Nifty 50 - 11/09/17  
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
PETRONET	11,238,000	13,734,000	22.21	238.45	6.19
BATAINDIA	2,271,500	2,773,100	22.08	724.30	4.24
INDUSINDBK	4,230,600	5,135,400	21.39	1787.05	5.18
HAVELLS	3,140,000	3,794,000	20.83	498.50	1.86
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
CHOLAFIN	409,500	402,000	-1.83	1177.00	1.20
MCDOWELL-N	1,985,750	1,936,750	-2.47	2594.00	2.00
DHFL	25,825,500	25,113,000	-2.76	550.95	0.94
INDIANB	4,906,000	4,724,000	-3.71	281.20	2.76
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
CADILAHC	3,025,600	3,800,000	25.59	478.80	-4.93
TORNTPHARM	215,200	253,200	17.66	1191.35	-1.47
RBLBANK	3,674,000	4,321,000	17.61	538.50	-0.06
PVR	654,800	723,600	10.51	1355.00	-1.34
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
GMRINFRA	292,950,000	292,680,000	-0.09	17.30	-0.29
GSFC	16,825,500	16,785,000	-0.24	146.90	-0.10
CIPLA	8,055,000	7,999,000	-0.70	552.00	-0.13
TATACHEM	4,942,500	4,881,000	-1.24	622.60	-0.23

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