

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	9964	9862	9913	10004	10055	10146	Sell	Sell	Buy
Sensex	31922	31594	31758	32050	32215	32507	Sell	Sell	Buy
Nifty Futures	9983	9893	9938	10019	10063	10144	Sell	Sell	Buy
Bank Nifty	24369	24103	24236	24473	24606	24843	Sell	Sell	Sell
CNX IT	10632	10553	10593	10633	10672	10712	Sell	Sell	Buy

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	31922.4	-447.6	-1.38
NIFTY	9964.4	-157.5	-1.56
MIDCAP	15609.9	-434.3	-2.71
SMLCAP	16293.0	-491.8	-2.93
BSEFMC	10025.2	-107.0	-1.06
AUTO	24361.3	-290.7	-1.18
POWER	2239.4	-50.4	-2.20
REALTY	2072.0	-92.7	-4.29
BSE IT	10063.8	-71.14	-0.70
BANKEKX	27398.7	-526.8	-1.89
OILGAS	14940.8	-298.2	-1.96
METAL	13338.1	-554.3	-3.99

Currency Futures	Close	Pre. Pts	% Chg
27-Sep-17 EUR-INR	77.61	77.13	0.59
27-Sep-17 USD-INR	64.83	64.87	-0.02
27-Sep-17 GBP-INR	87.93	87.45	0.62
27-Sep-17 JPY-INR	57.93	57.69	0.46

Advance/ Decline	Adv	Dec	Un Ch.
NSE	212	1493	56
BSE	519	2096	146

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4529	5770	(1242)
DII	4205	3684	521

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

## Market Commentary

Indian equity benchmarks witnessed absolute carnage on Friday and went home with a cut of around one and a half percent, breaching their crucial 32,000 (Sensex) and 10,000 (Nifty) levels. After a gap-down opening, markets never looked confident of recovering and gradually extended their losses till end to close near intraday lows on renewed geo-political worries after a report that North Korea could respond to fresh sanctions with a hydrogen bomb in the Pacific. Back on domestic turf, sentiments remained dampened on expectations that the government's plan for a stimulus to halt an economic slowdown may have a negative impact on the fiscal deficit. Market participants also remained concerned with report that the Organisation for Economic Co-operation and Development (OECD) trimmed India's growth forecast for the current financial year, citing the temporary impact of the rollout of the Goods and Services Tax (GST) and demonetization, expecting the economy to expand at a slower pace than China. OECD said India's economy will likely grow 6.7% in FY18, lower than its estimate 7.3% in June.

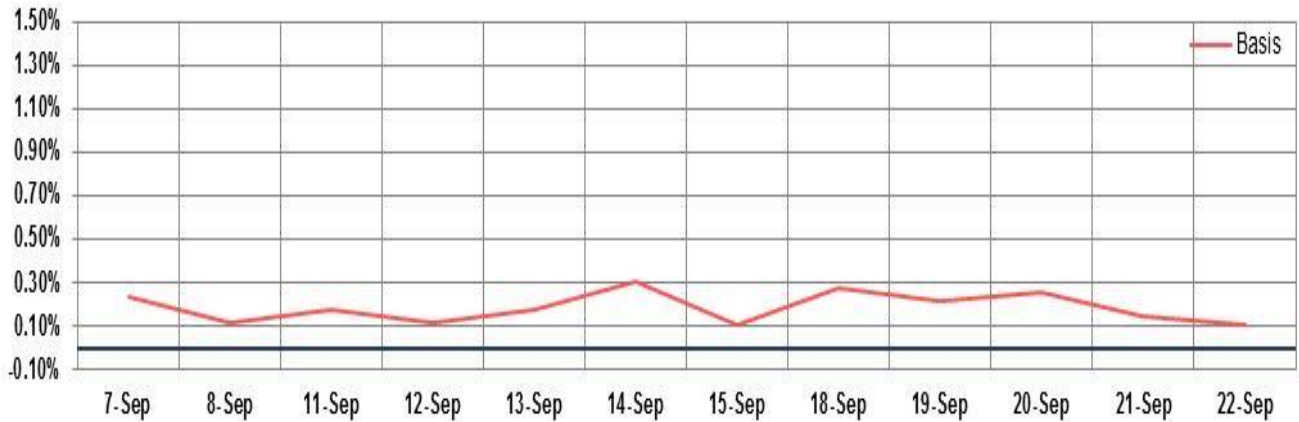
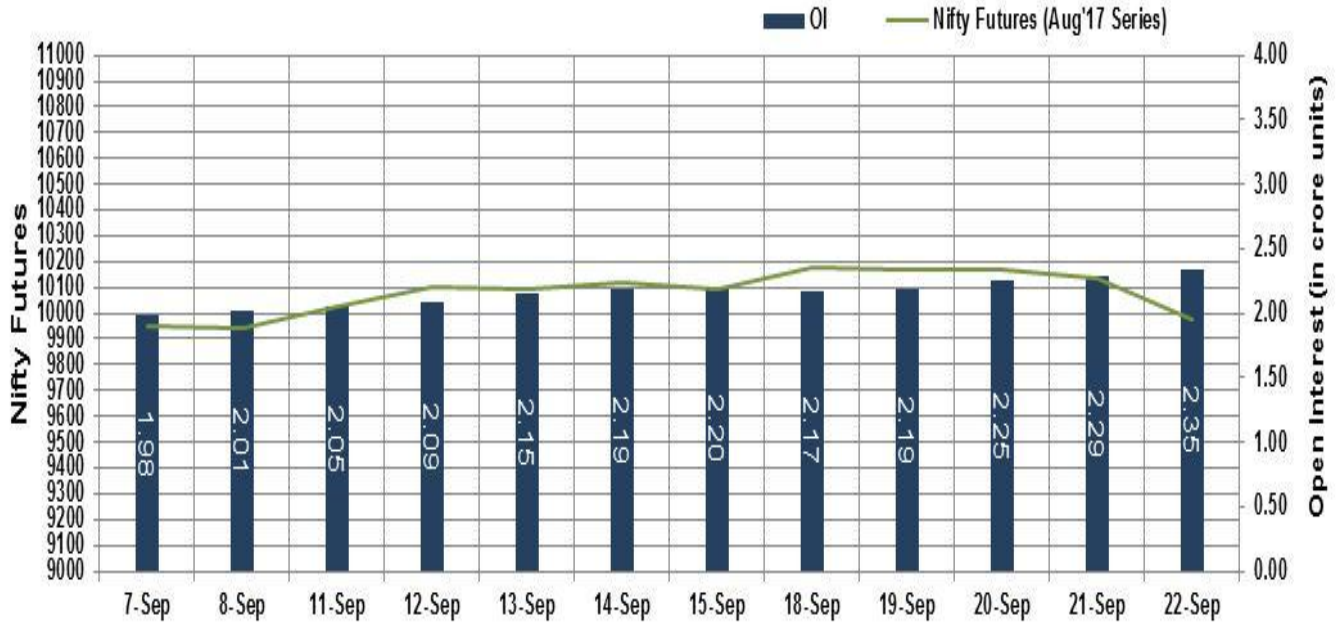
Firm trade in European counters too failed to pull markets out of woods as CAC, DAX and FTSE were trading in green ahead of this weekend's general election in Germany, where conservative Chancellor Angela Merkel is expected to win a fourth term. Asian markets closed mostly in red.

## Market Turnover & FII Derivative Data

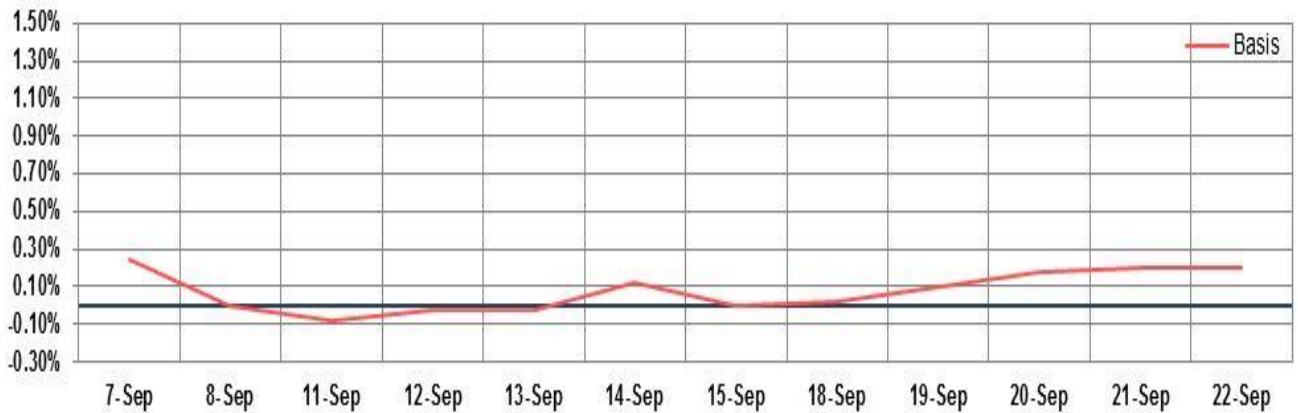
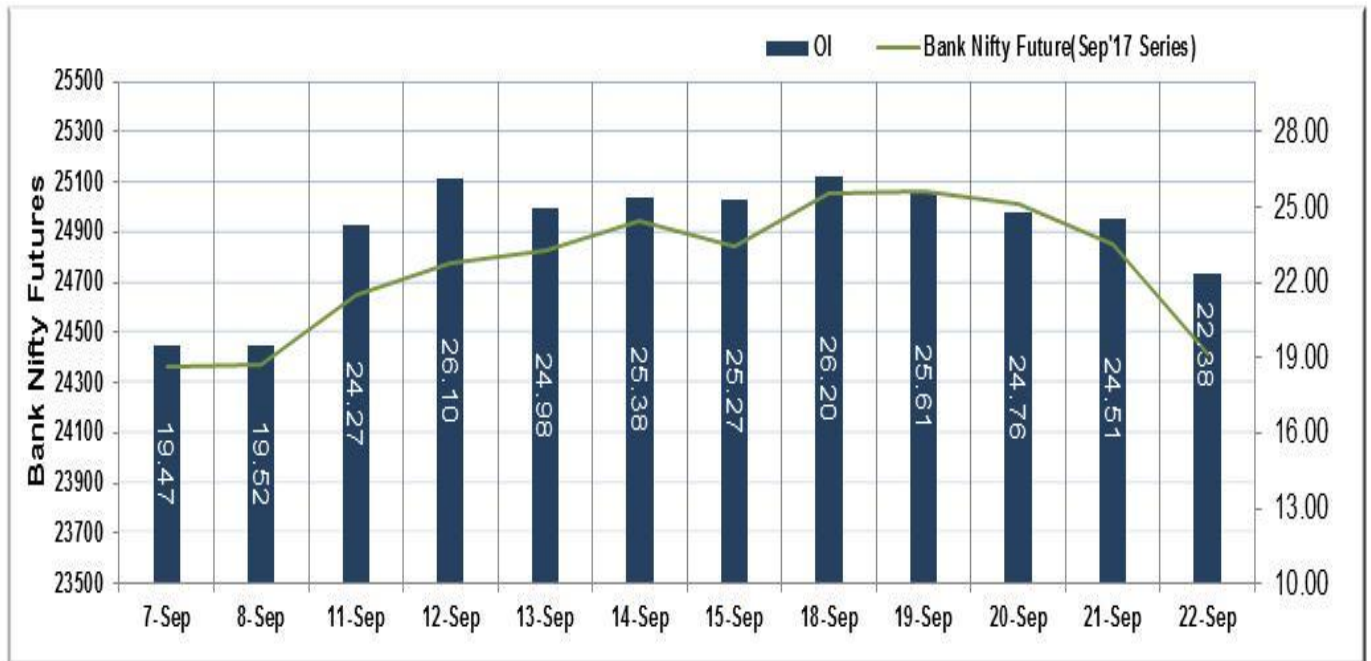
Market TO	Current	Previous	Net%
BSE CASH	3928	4222	(7)
NSE CASH	30086	30567	(2)
NSE FO	699711	1160483	(40)

FII Derivatives	Buy	Sell	Net
Ind. Futures	4672	2984	1688
Ind. Options	67212	67847	(635)
Stk. Futures	9966	10092	(126)
Stk. Options	10539	10649	(110)

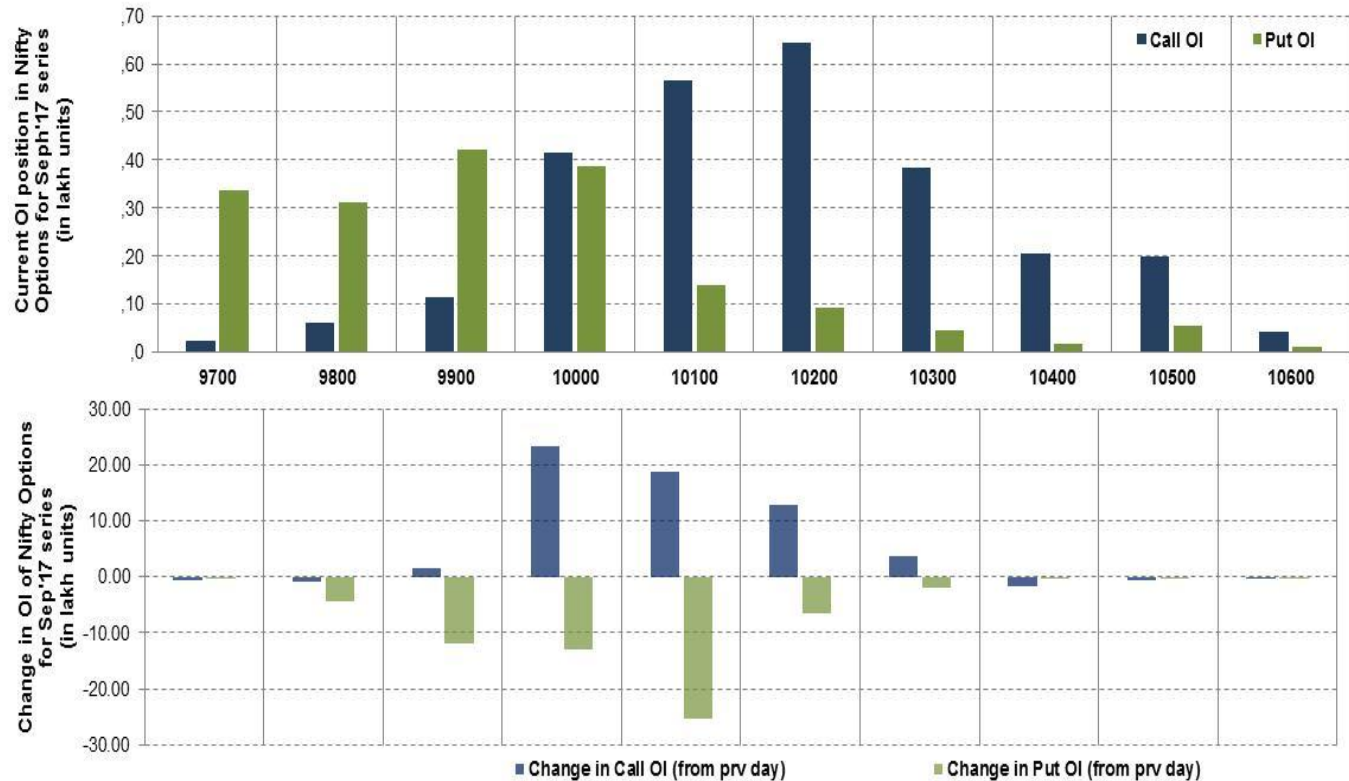
# Nifty Futures



## 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 10,200 SP from the Sep month expiry was the most active call with an addition of 1.27 million in open interest.
- Among Nifty puts, 9,900 SP from the Sep month expiry was the most active put with a reduction of 1.29 million open interests.
- The maximum OI outstanding for Calls was at 9,900 SP (6.44mn) and that for Puts was at 10,000 SP (4.22).

## Nifty Technical & Indices Levels

1-Nifty 50 - 22/09/17  
 Avg Avg



Nifty Cash prices have settled at 9964.4 down by 1.56% from its previous close. On the upper side it has resistance of 10050 and 10100 levels, while lower side it has support of 9900 and 9850 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
TATAMOTORS	38,110,500	39,753,000	4.31	415.00	0.44
HCLTECH	7,480,900	7,623,700	1.91	885.50	1.34
UBL	898,100	912,800	1.64	813.25	1.08
WIPRO	29,460,000	29,839,200	1.29	293.90	0.74
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
MINDTREE	3933600	3924000	-0.24	464.55	0.13
INFRATEL	5,967,000	5,900,700	-1.11	391.95	0.81
-	-	-	-	-	-
-	-	-	-	-	-
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
JINDALSTEL	36,540,000	40,639,500	11.22	140.45	-7.54
BHARTIARTL	24,690,800	26,931,400	9.07	397.50	-0.70
PVR	761,200	828,400	8.83	1223.45	-4.75
YESBANK	36,914,500	39,821,250	7.87	360.55	-4.27
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
ICIL	12,813,500	11,760,000	-8.22	108.00	-7.22
DIVISLAB	8,641,600	7,737,600	-10.46	969.00	-2.16
WOCKPHARMA	3,181,600	2,838,400	-10.79	602.25	-8.42
IGL	1,183,050	1,036,200	-12.41	1448.00	-4.55

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