

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	9875	9875	9875	9875	9875	9875	Sell	Sell	Sell
Sensex	31627	31164	31395	31706	31937	32248	Sell	Sell	Sell
Nifty Futures	9879	9768	9823	9896	9952	10024	Sell	Sell	Sell
Bank Nifty	24106	24106	24106	24106	24106	24106	Sell	Sell	Sell
CNX IT	10575	10575	10575	10575	10575	10575	Sell	Sell	Sell

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	31626.6	-295.8	-0.93
NIFTY	9872.6	-91.80	-0.92
MIDCAP	15432.5	-177.3	-1.14
SMLCAP	15963.1	-329.9	-2.02
BSEFMC	9926.2	-98.99	-0.99
AUTO	24108.9	-252.3	-1.04
POWER	2229.1	-10.25	-0.46
REALTY	2000.4	-71.61	-3.46
BSE IT	10007.2	-56.64	-0.56
BANSEX	27183.7	-214.9	-0.78
OILGAS	14837.2	-103.6	-0.69
METAL	13174.3	-163.7	-1.23

Currency Futures	Close	Pre. Pts	% Chg
27-Sep-17 EUR-INR	77.39	77.61	-0.26
27-Sep-17 USD-INR	65.16	64.83	0.50
27-Sep-17 GBP-INR	87.88	87.93	-0.07
27-Sep-17 JPY-INR	58.14	57.93	0.41

Advance/ Decline	Adv	Dec	Un Ch.
NSE	313	1419	51
BSE	541	2020	171

FII/DII Capital Mkt*	Buy	Sell	Net
FII	5503	6752	(1249)
DII	4502	3492	1010

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

## Market Commentary

Indian equity markets came under the bear's grip on Monday with frontline gauges breaching their crucial 9,900 (Nifty) and 31,700 (Sensex) levels on subdued global cues. Markets started the session with a huge gap on the down side, as investors turned jittery on expectation of government to tinker its fiscal deficit target for FY18 by announcing an economic stimulus to revive the economy. Chief Economic Adviser (CEA) Arvind Subramanian has said that Indian economy continues to face multiple challenges and stressed on the need to tackle them on various fronts, such as exchange rate, public investments while maintaining macroeconomic stability. He said that there are lots of challenges ahead with growth slowing down and investment not picking up. He also identified rising level of stressed assets to be a key area of concern. Traders also remained cautious on account of the derivatives expiry due on Thursday and the recent spike in tensions on the Korean peninsula.

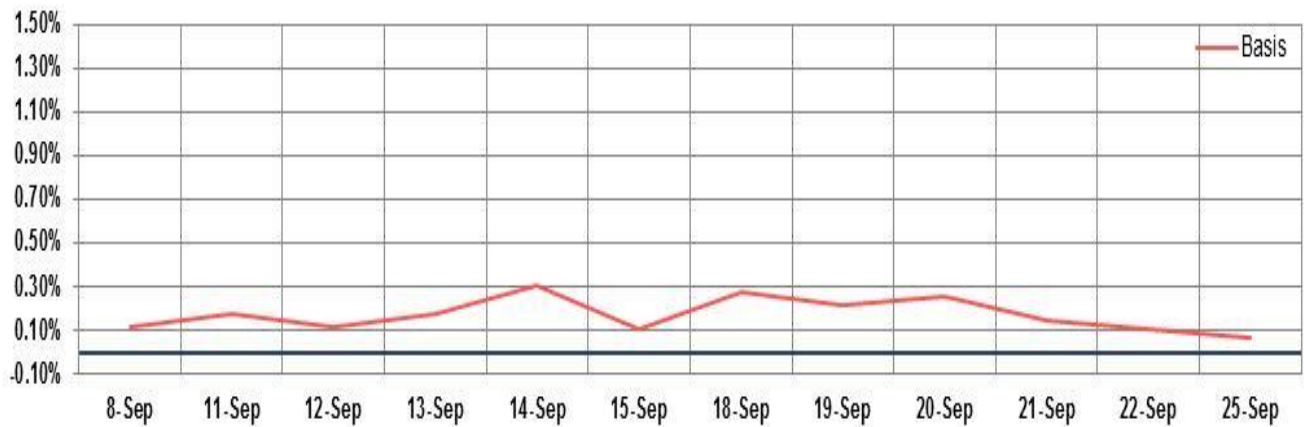
On the global front, European counterparts were trading mostly in red. However, Germany's DAX edged higher after Chancellor Angela Merkel secured a fourth term but saw her party weakened by a surge in support for the far-right. Asian markets, barring Nikkei, ended in red. Japanese manufacturing activity expanded in September at the fastest pace in four months as domestic and export orders picked up, a preliminary private survey showed in a sign of strengthening demand.

## Market Turnover & FII Derivative Data

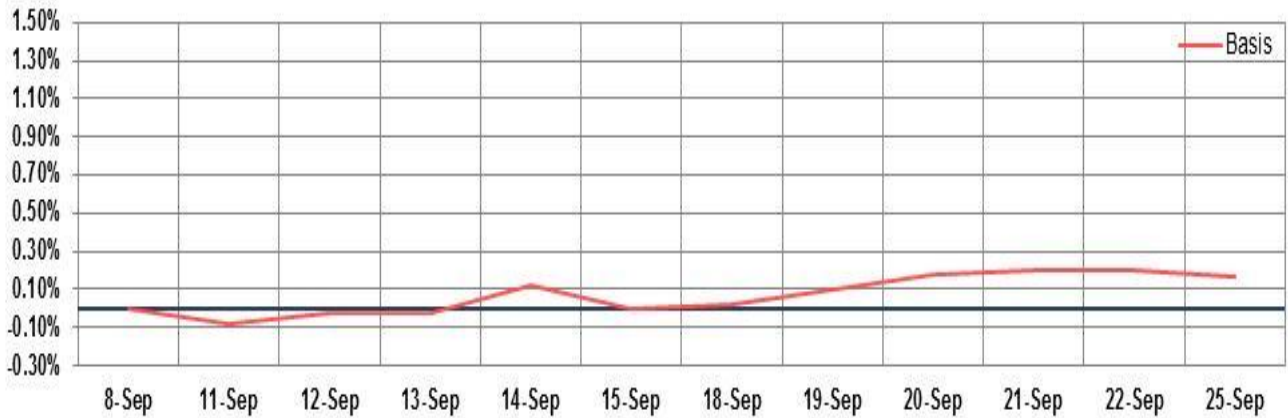
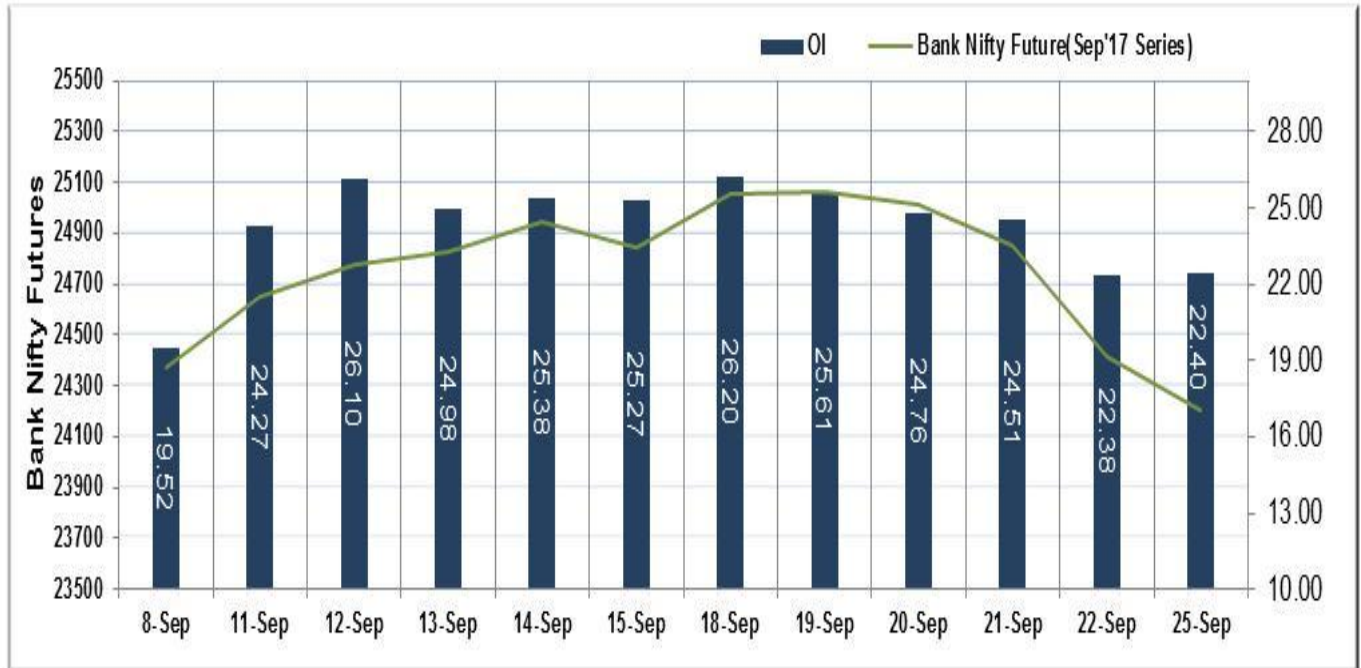
Market TO	Current	Previous	Net%
BSE CASH	4690	3928	19
NSE CASH	29598	30086	(2)
NSE FO	776572	699711	11

FII Derivatives	Buy	Sell	Net
Ind. Futures	3755	4477	(722)
Ind. Options	88851	88064	787
Stk. Futures	14766	15004	(238)
Stk. Options	9706	9708	(2)

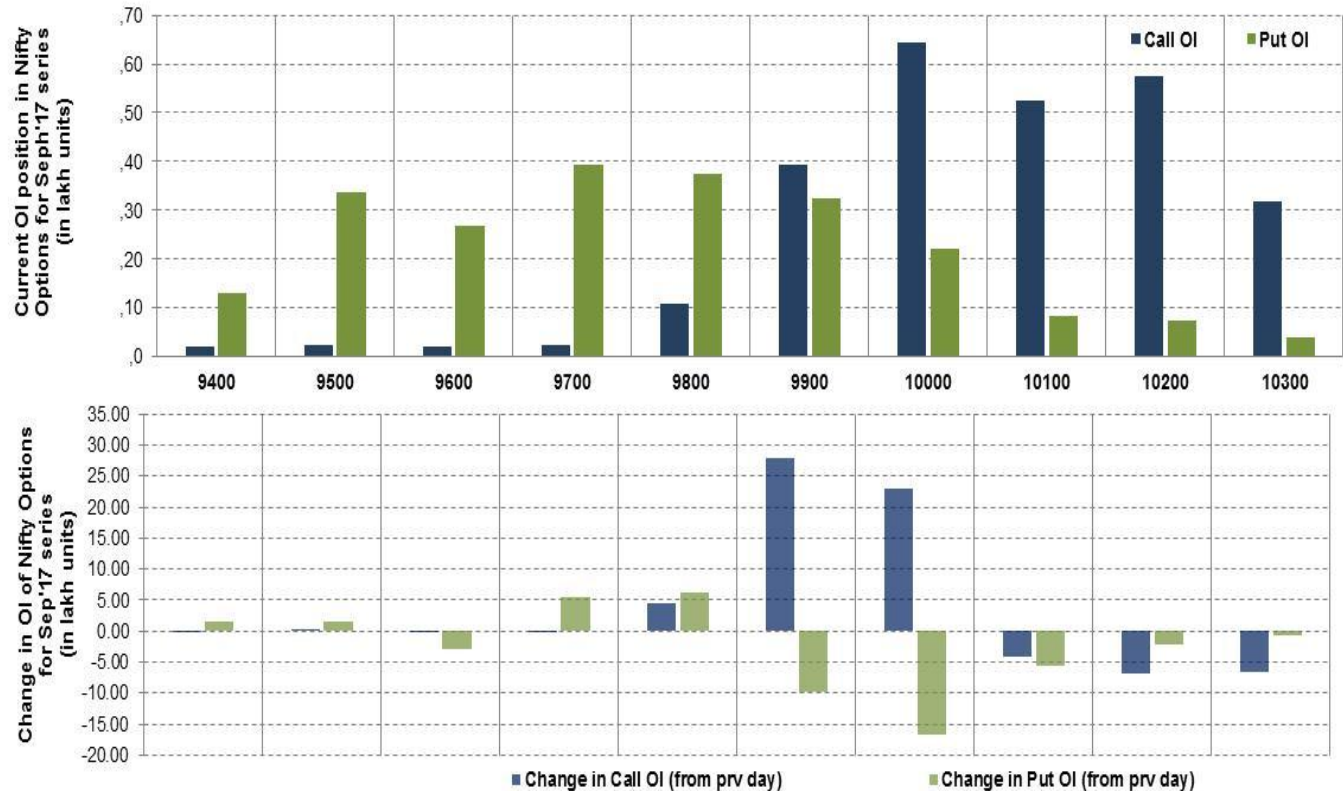
# Nifty Futures



## Bank Nifty Futures



## Nifty Options

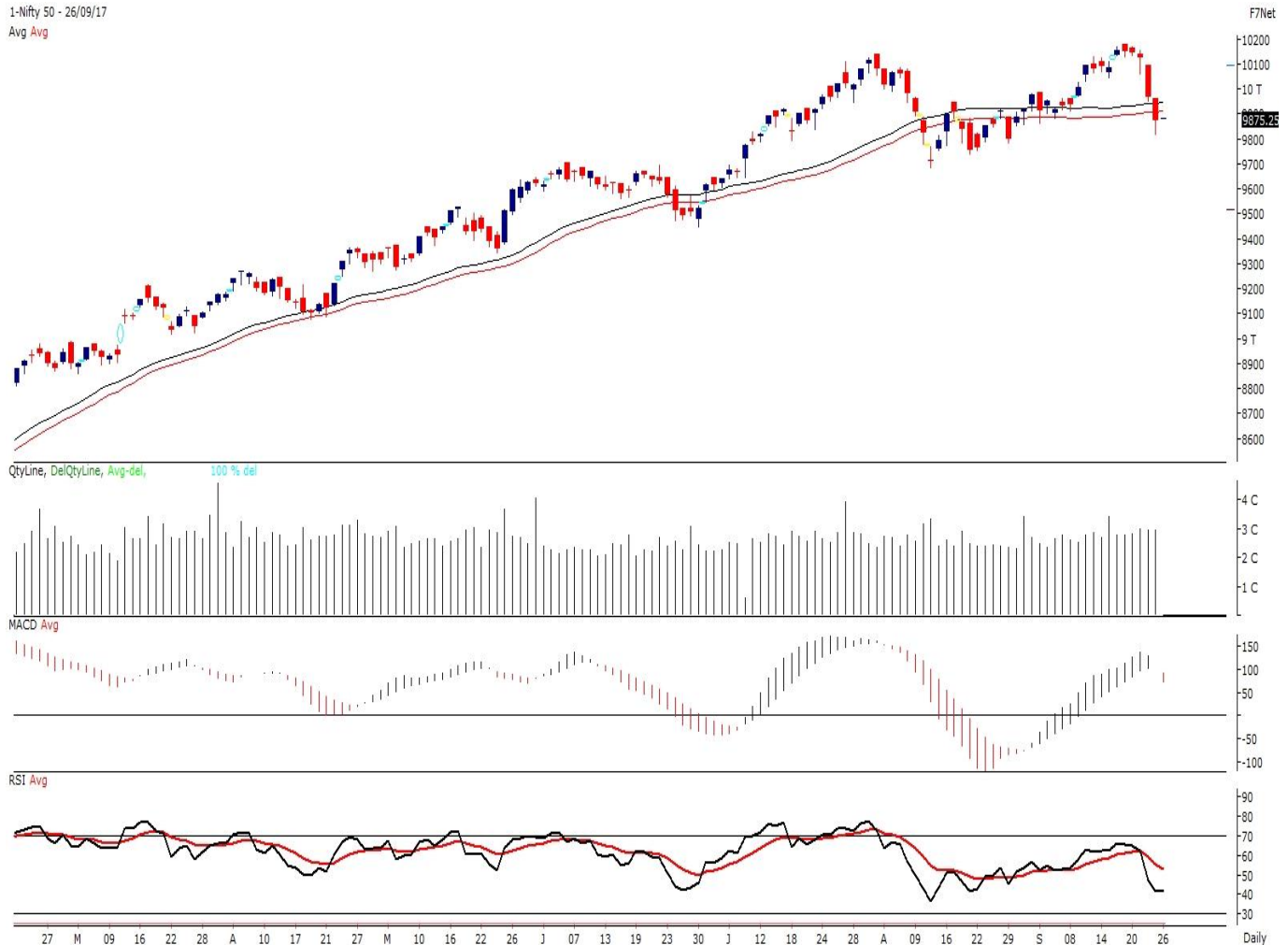


Note – Change in OI of Nifty Options refers to change from previous trading day  
 Source-NSE, SIHL Derivatives Research (Institutional Equities)

- Among Nifty calls 10,000 SP from the Sep month expiry was the most active call with an addition of 2.28 million in open interest.
- Among Nifty puts, 9,700 SP from the Sep month expiry was the most active put with an addition of 0.55 million open interests.
- The maximum OI outstanding for Calls was at 10,000 SP (6.44mn) and that for Puts was at 9,700 SP (3.93).

## Nifty Technical & Indices Levels

1-Nifty 50 - 26/09/17  
 Avg Avg



Nifty Cash prices have settled at 9872.6 down by 0.92% 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
TATACOMM	7,240,100	5,972,400	-17.51	688.85	1.21
DABUR	13,740,000	11,085,000	-19.32	312.90	2.44
MINDTREE	3760800	2976000	-20.87	464.70	0.05
TCS	6099250	4789500	-21.47	2513.25	0.04
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
MOTHERSUMI	10,128,750	10,533,750	4.00	334.25	-0.42
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
CASTROLIND	8,708,000	6,413,400	-26.35	365.35	-2.64
MUTHOOTFIN	2,383,500	1,728,000	-27.50	476.20	-2.52
BHARATFIN	12,147,000	8,709,000	-28.30	936.05	-0.85
GLENMARK	5,478,900	3,896,900	-28.87	614.15	-2.37

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