

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	9918	9832	9875	9900	9943	9968	Buy	Buy	Buy
Sensex	31730	31475	31603	31680	31808	31885	Buy	Buy	Buy
Nifty Futures	9917	9831	9874	9898	9941	9965	Buy	Buy	Buy
Bank Nifty	24318	24147	24233	24293	24379	24440	Buy	Buy	Buy
CNX IT	10558	10404	10481	10530	10607	10656	Buy	Buy	Buy

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	31730.5	84.03	0.27
NIFTY	9917.9	33.5	0.34
MIDCAP	15539.8	33.95	0.22
SMLCAP	16001.7	133.9	0.84
BSEFMC	10174.1	31.91	0.31
AUTO	23688.7	85.89	0.36
POWER	2261.5	16.97	0.76
REALTY	2137.6	23.53	1.11
BSE IT	10063.8	1.68	0.02
BANDEX	27440.8	-34.86	-0.13
OILGAS	15177.3	83.61	0.55
METAL	13284.0	-8.84	-0.07

Currency Futures	Close	Pre. Pts	% Chg
27-Sep-17 EUR-INR	76.02	76.79	-0.94
27-Sep-17 USD-INR	64.07	64.21	-0.17
27-Sep-17 GBP-INR	82.50	82.87	-0.61
27-Sep-17 JPY-INR	58.04	58.81	-0.70

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1000	677	87
BSE	1490	1087	132

FII/DII Capital Mkt*	Buy	Sell	Net
FII	8382	8304	78
DII	4406	3896	510

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Bulls which woke up in last leg of trade mainly helped benchmarks to end near intraday highs on the F&O series expiry day, recapturing their crucial 31,700 (Sensex) and 9,900 (Nifty) levels. Though, markets made a cautious start and extended their fall, as traders remained on sidelines ahead of Gross Domestic Product (GDP) figures to be announced later in the day. Investors also remained concerned with assessment of RBI in its annual report that fiscal consolidation may come under threat at the central and state levels due to the immediate effects of the goods and service tax (GST), loan waivers and pay revisions, putting pressure on the overall growth matrix. However, markets took U-turn and showed strength to enter into green terrain in afternoon deals with traders taking some encouragement with Finance Minister Arun Jaitley's statement that the GST is bound to impact the direct tax collection as well due to the increased detection technology and greater compliance. The Finance Minister also said that even before GST was rolled out, the impact of demonetisation has expanded the number of assesseees under the personal income tax.

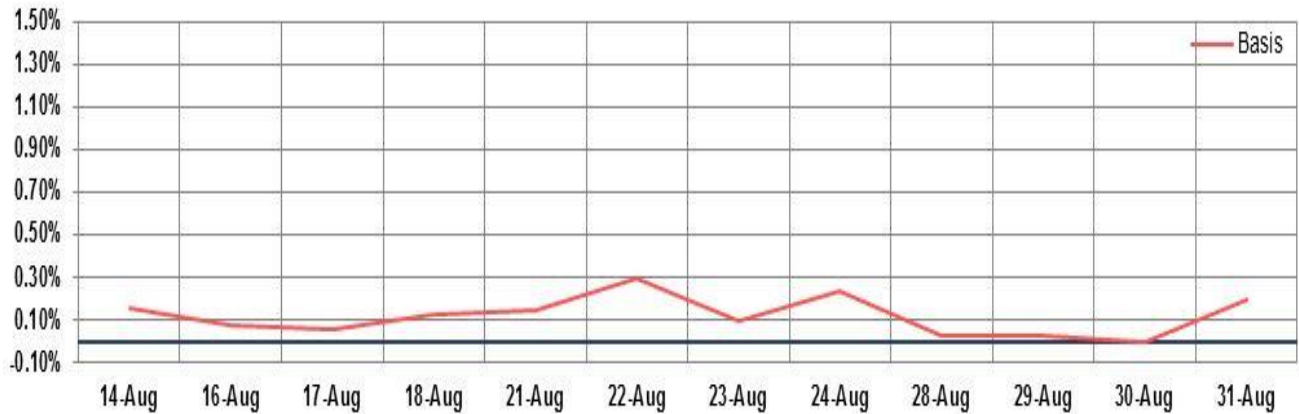
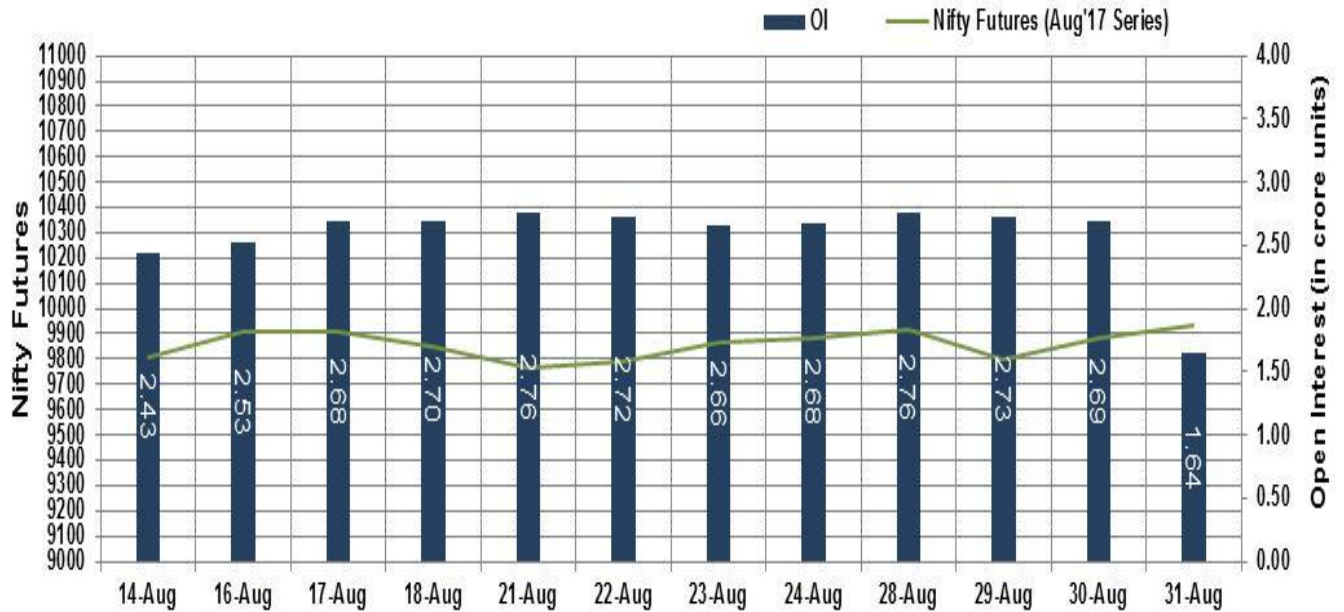
Firm opening in European markets too aided sentiments ahead of the release of euro zone inflation data due later in the trading session. Asian markets ended mixed on Thursday. Japanese market ended higher despite its industrial production slowing in July from June, as continued strong exports and a cheap yen indicated that the phase is temporary..

Market Turnover & FII Derivative Data

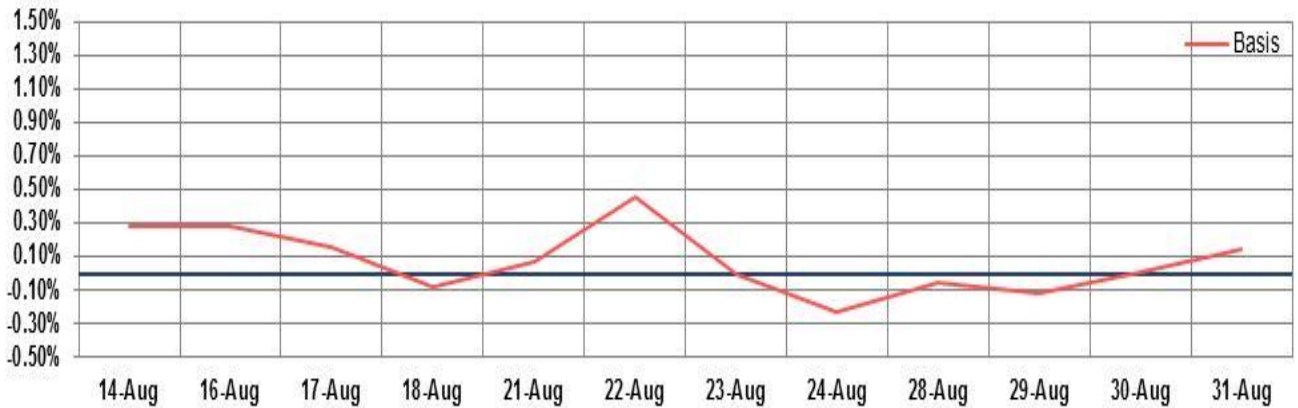
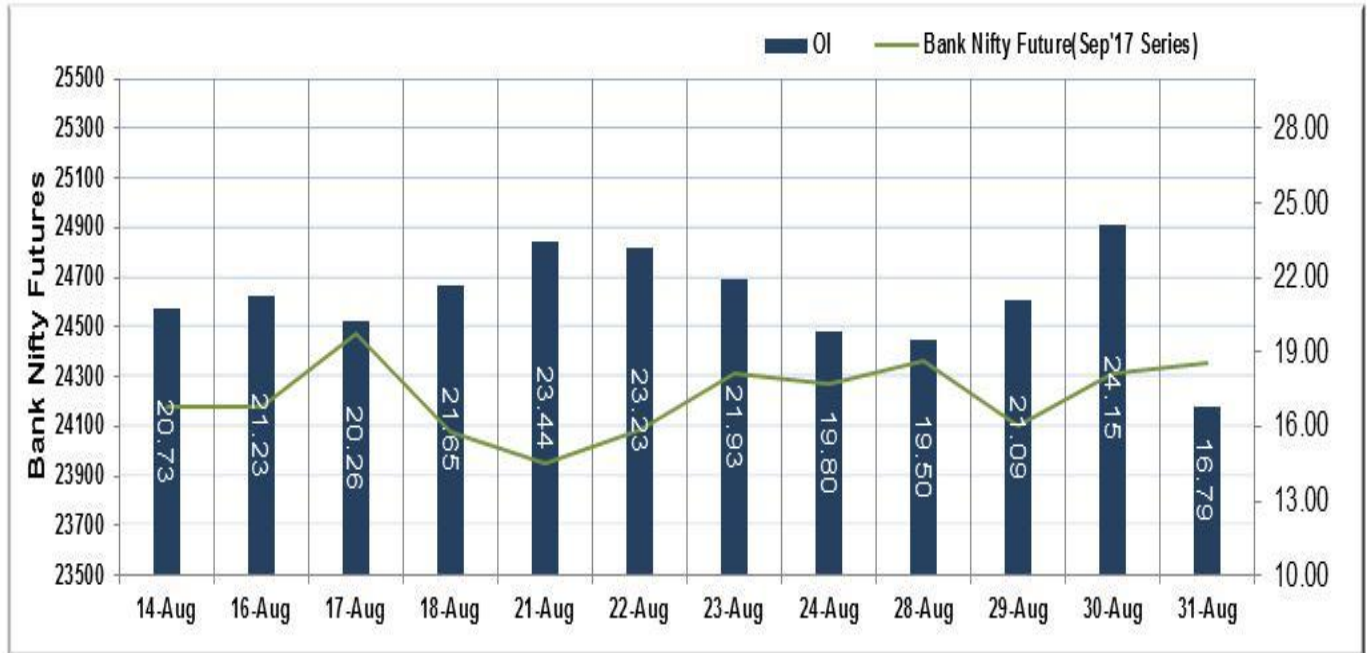
Market TO	Current	Previous	Net%
BSE CASH	3695	2479	49
NSE CASH	34429	23269	48
NSE FO	1170781	730519	60

FII Derivatives	Buy	Sell	Net
Ind. Futures	5795	4610	1185
Ind. Options	59119	58008	1112
Stk. Futures	28421	28502	(81)
Stk. Options	2927	2756	171

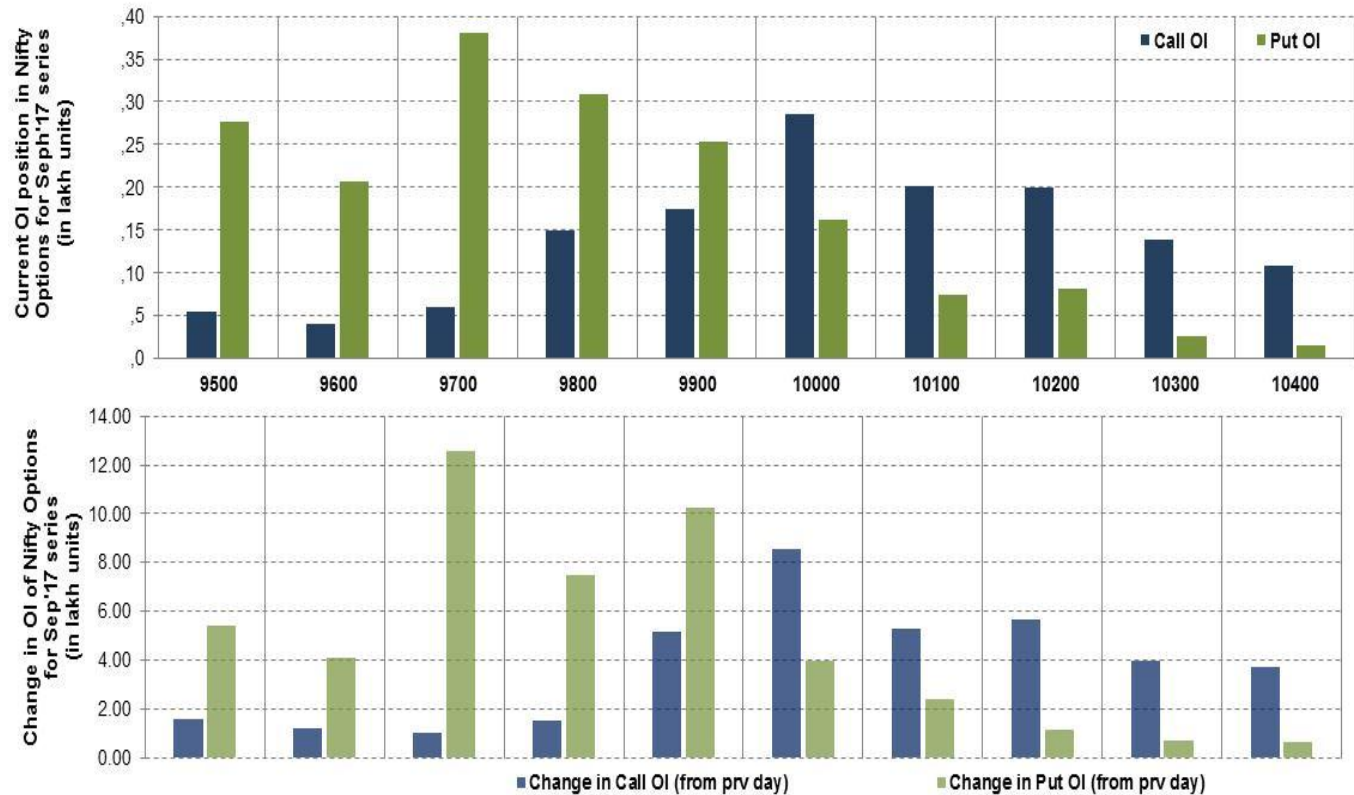
Nifty Futures



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 0.85 million in open interest.
- Among Nifty puts, 9,700 SP from the Sep month expiry was the most active put with an addition of 1.25 million open interests.
- The maximum OI outstanding for Calls was at 10,000 SP (5.77mn) and that for Puts was at 9,700 SP (5.83).

Nifty Technical & Indices Levels

1-Nifty 50 - 31/08/17

Avg Avg



Nifty Cash prices have settled at 9917.9 up by 0.34% 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
JUSTDIAL	912,000	3,591,600	293.82	393.40	4.71
ZEEL	2,035,800	5,608,200	175.48	521.85	0.03
PVR	226,400	578,800	155.65	1327.50	0.82
HINDALCO	13,426,000	32,693,500	143.51	237.25	0.55
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
INFIBEAM	3,252,800	39,952,000	1128.23	150.75	-89.83
INFRATEL	2,050,200	6,735,400	228.52	377.50	-2.18
BRITANNIA	161,000	443,600	175.53	4239.15	-0.44
BEL	5,985,000	15,385,500	157.07	191.10	-0.75
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-

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