

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	9952	9877	9914	9939	9977	10001	Buy	Buy	Buy
Sensex	31810	31593	31701	31782	31891	31972	Buy	Buy	Buy
Nifty Futures	9972	9890	9931	9956	9997	10023	Buy	Buy	Buy
Bank Nifty	24328	24192	24260	24324	24392	24456	Buy	Sell	Sell
CNX IT	10498	10398	10448	10477	10527	10556	Buy	Sell	Sell

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	31809.5	107.3	0.34
NIFTY	9952.2	39.35	0.40
MIDCAP	15678.2	97.73	0.63
SMLCAP	16195.2	165.1	1.03
BSEFMC	10161.0	37.52	0.37
AUTO	24026.2	66.05	0.28
POWER	2260.2	10.20	0.45
REALTY	2196.3	33.84	1.56
BSE IT	9982.8	38.53	0.39
BANSEX	27515.2	105.1	0.38
OILGAS	15283.5	154.4	1.02
METAL	13670.2	103.4	0.76

Currency Futures	Close	Pre. Pts	% Chg
27-Sep-17 EUR-INR	76.45	76.52	-0.10
27-Sep-17 USD-INR	64.28	64.22	0.10
27-Sep-17 GBP-INR	83.34	83.19	0.16
27-Sep-17 JPY-INR	58.81	58.57	0.41

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1149	525	84
BSE	1651	905	152

FII/DII Capital Mkt*	Buy	Sell	Net
FII	2706	3085	(379)
DII	2498	2024	474

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

## Market Commentary

Indian equity benchmarks ended the volatile day of trade with a gain of around half a percent, with frontline gauges recapturing their crucial 31,800 (Sensex) and 9,950 (Nifty) levels, as traders went for bargain hunting after yesterday's drubbing. Markets made an optimistic start with traders taking encouragement with Prime Minister Narendra Modi's statement at BRICS Summit 2017 that India is fast changing into one of the most open economies in the world, with improvements on global indices and the biggest ever reform GST weaving the nation into one unified market. Investors also took note that the all powerful GST Council may consider lowering tax on items of common consumption if the high trajectory of collections continues over the next few months. The tax reduction could be either on items of common consumption or a cut in headline rate which will benefit consumers.

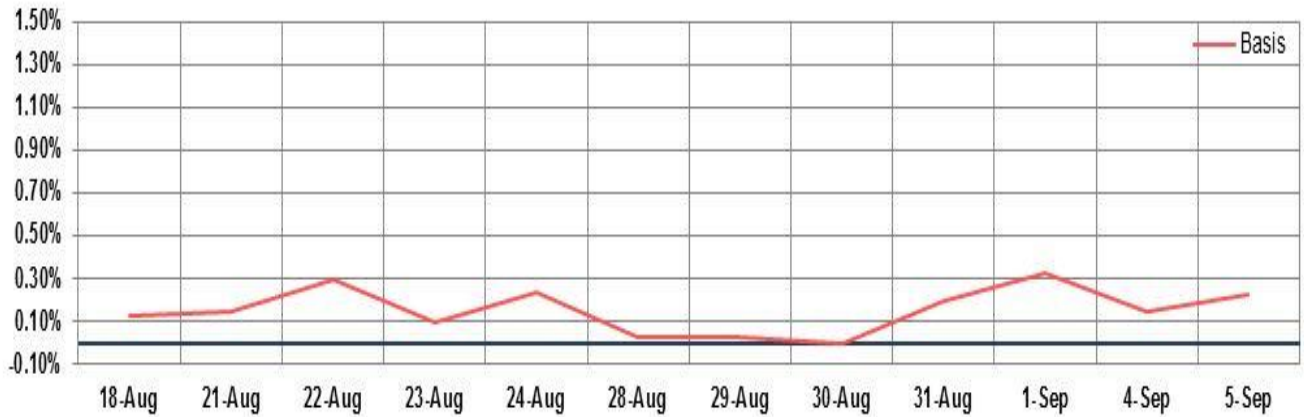
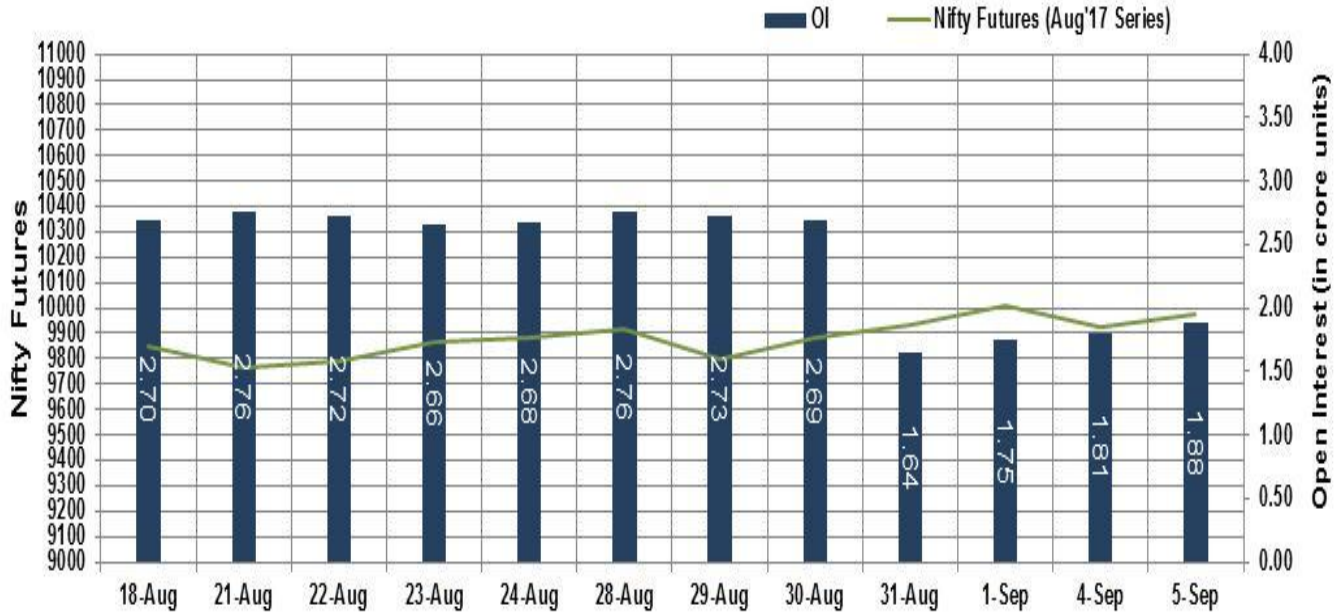
Buying which emerged in last hour of trade proved to be the saving grace for domestic markets helping key gauges to end above their crucial psychological levels, with traders getting some support with Union minister Suresh Prabhu's statement that the Commerce and Industry Ministry will soon bring in a policy framework for facilitating access to global markets for the Indian agriculture produce.

## Market Turnover & FII Derivative Data

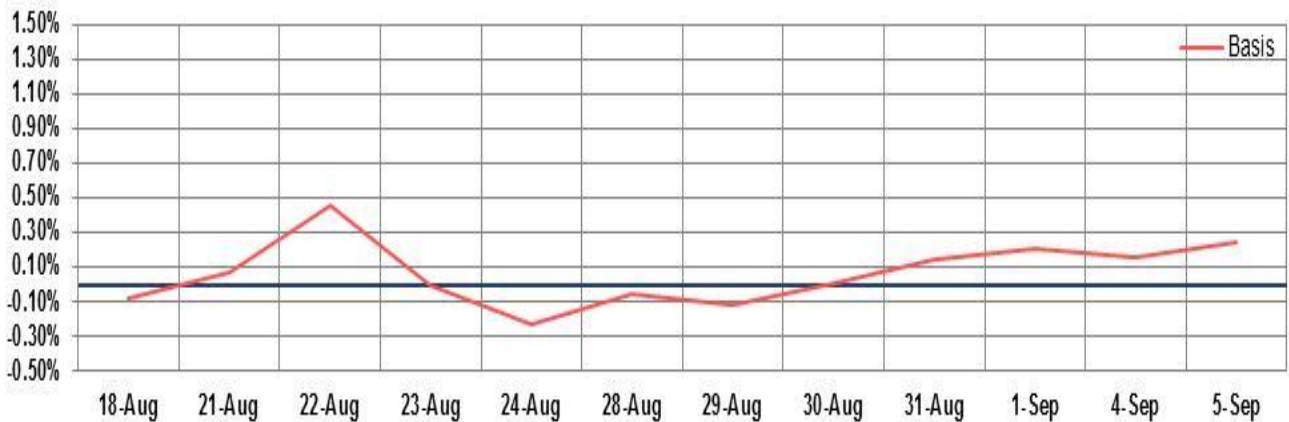
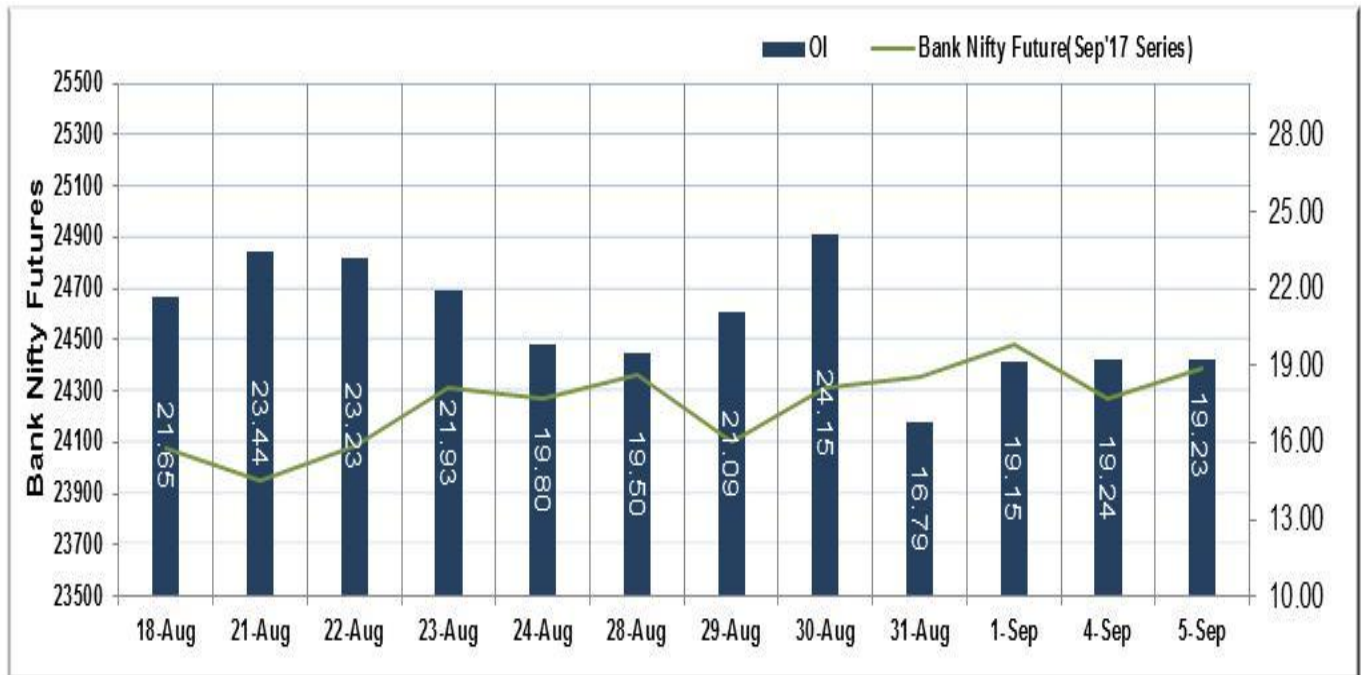
Market TO	Current	Previous	Net%
BSE CASH	3162	3397	(7)
NSE CASH	23777	24831	(4)
NSE FO	384637	469921	(18)

FII Derivatives	Buy	Sell	Net
Ind. Futures	825	744	80
Ind. Options	34611	33480	1131
Stk. Futures	6412	6378	33
Stk. Options	3396	3360	36

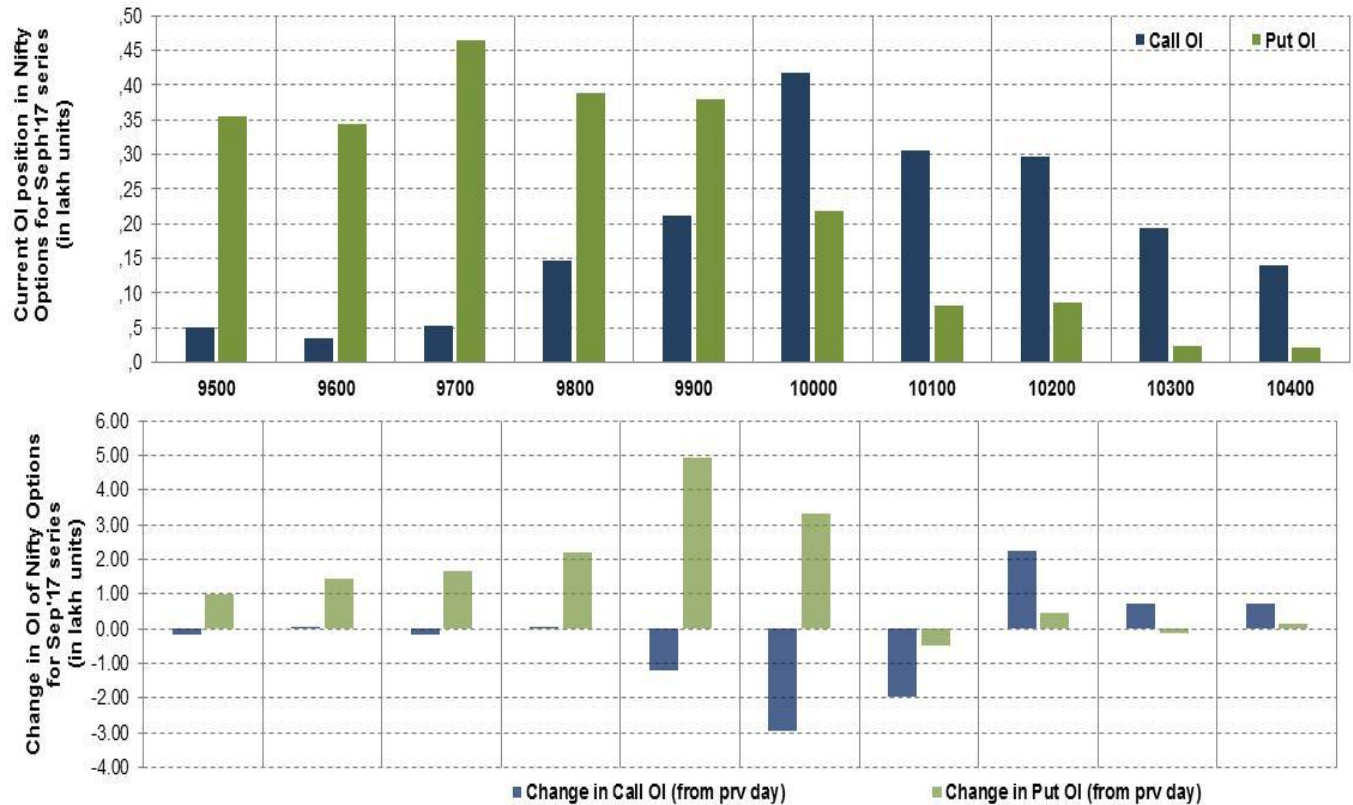
# Nifty Futures



## 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 0.29 million in open interest.
- Among Nifty puts, 9,700 SP from the Sep month expiry was the most active put with an addition of 0.17 million open interests.
- The maximum OI outstanding for Calls was at 10,000 SP (4.17mn) and that for Puts was at 9,700 SP (4.63).

## Nifty Technical & Indices Levels

1-Nifty 50 - 05/09/17  
 Avg Avg



Nifty Cash prices have settled at 9952.2 up by 0.40% from its previous close. On the upper side it has resistance of 10000 and 10050 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
RAMCOCEM	468,800	751,200	60.24	731.90	4.50
VGUARD	1,665,000	2,184,000	31.17	192.90	4.58
HEXAWARE	1,953,000	2,403,000	23.04	275.70	2.24
L&TFH	15,471,000	17,991,000	16.29	207.25	5.44
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
CAPF	3,428,000	3,356,000	-2.10	747.00	2.38
JSWENERGY	76,644,500	74,723,500	-2.51	67.25	0.30
NESTLEIND	128,100	124,600	-2.73	7046.00	2.04
CHENNPETRO	2,034,000	1,974,000	-2.95	456.50	0.73
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
BAJFINANCE	3,880,500	4,502,500	16.03	1801.65	-0.29
OFSS	59,400	68,400	15.15	3510.35	-2.50
CUMMINSIND	629,400	714,000	13.44	903.00	-0.95
HEROMOTOCO	891,400	988,000	10.84	3992.00	-0.18
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
OIL	2,680,678	2,676,146	-0.17	304.40	-0.34
RELCAPITAL	5,145,000	4,465,500	-13.21	744.50	-9.22
-	-	-	-	-	-
-	-	-	-	-	-

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