

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	9930	9890	9910	9937	9957	9985	Sell	Buy	Buy
Sensex	31663	31505	31584	31699	31778	31894	Sell	Buy	Buy
Nifty Futures	9955	9926	9940	9961	9975	9996	Sell	Buy	Buy
Bank Nifty	24305	24155	24230	24322	24396	24488	Sell	Sell	Sell
CNX IT	10461	10400	10430	10454	10484	10508	Sell	Sell	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	31662.7	0.77	0.00
NIFTY	9929.9	13.70	0.14
MIDCAP	15823.8	118.8	0.76
SMLCAP	16329.9	74.75	0.46
BSEFMC	10029.0	-23.01	-0.23
AUTO	24204.9	204.3	0.85
POWER	2259.7	4.94	0.22
REALTY	2215.1	15.27	0.69
BSE IT	9942.7	23.65	0.24
BANKEK	27481.7	49.27	0.18
OILGAS	15183.5	-58.89	-0.39
METAL	13955.7	193.7	1.41

Currency Futures	Close	Pre. Pts	% Chg
27-Sep-17 EUR-INR	76.93	76.67	0.31
27-Sep-17 USD-INR	64.16	64.25	-0.16
27-Sep-17 GBP-INR	84.01	83.86	0.17
27-Sep-17 JPY-INR	58.96	59.03	-0.15

Advance/ Decline	Adv	Dec	Un Ch.
NSE	946	746	69
BSE	1404	1171	161

FII/DII Capital Mkt*	Buy	Sell	Net
FII	5169	5733	(564)
DII	3066	2820	245

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity benchmarks ended the volatile day of trade with marginal gains, as simmering geopolitical tensions kept many investors on edge. Markets started the session on optimistic note with both key indices recapturing their crucial 9,950 (Nifty) and 31,700 (Sensex) levels, mainly supported by firm global cues with report that US President Donald Trump and congressional leaders agreed to raise the government debt limit until December, eliminating the risk of a government shutdown for now. Back on regional turf, traders also took some support with a private report stating that economic activity in the country lost some pace amid GST related disruptions but underlying growth momentum remains strong and the country may clock 6.7 percent growth this fiscal. It further said that a number of high frequency growth indicators are indicating that end demand is holding up well and is running counter to the slowdown exhibited in the national accounts.

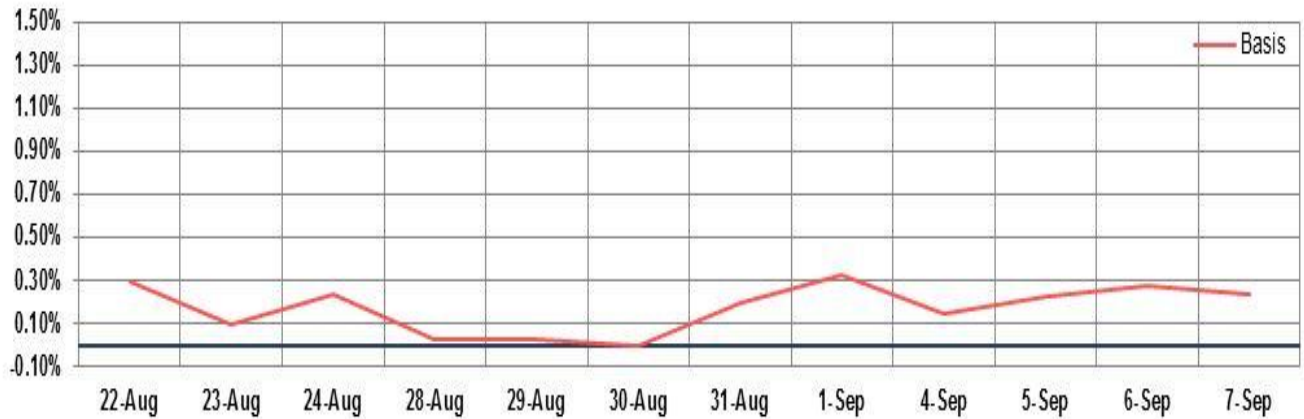
Firm opening in European counters provided some support to domestic markets with all CAC, DAX and FTSE trading in green, as markets waited to hear just how close the European Central Bank is to scaling back its more than 2 trillion euro (\$2.75 trillion) stimulus program. Asian markets closed mixed, amid hopes for a temporary extension of the US debt ceiling.

Market Turnover & FII Derivative Data

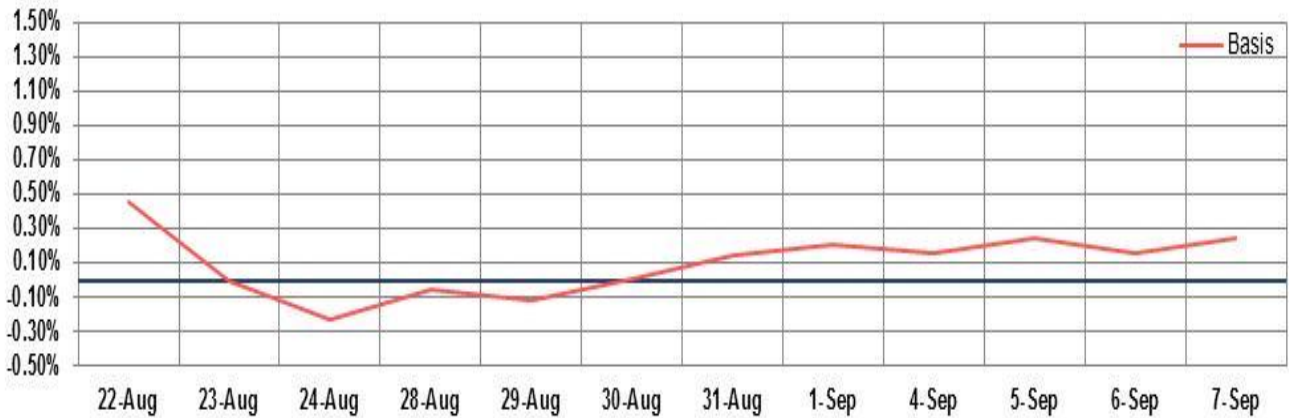
Market TO	Current	Previous	Net%
BSE CASH	3834	3363	14
NSE CASH	27808	26809	4
NSE FO	854934	532514	61

FII Derivatives	Buy	Sell	Net
Ind. Futures	918	1025	(107)
Ind. Options	37881	36364	1517
Stk. Futures	5872	6146	(275)
Stk. Options	4309	4282	27

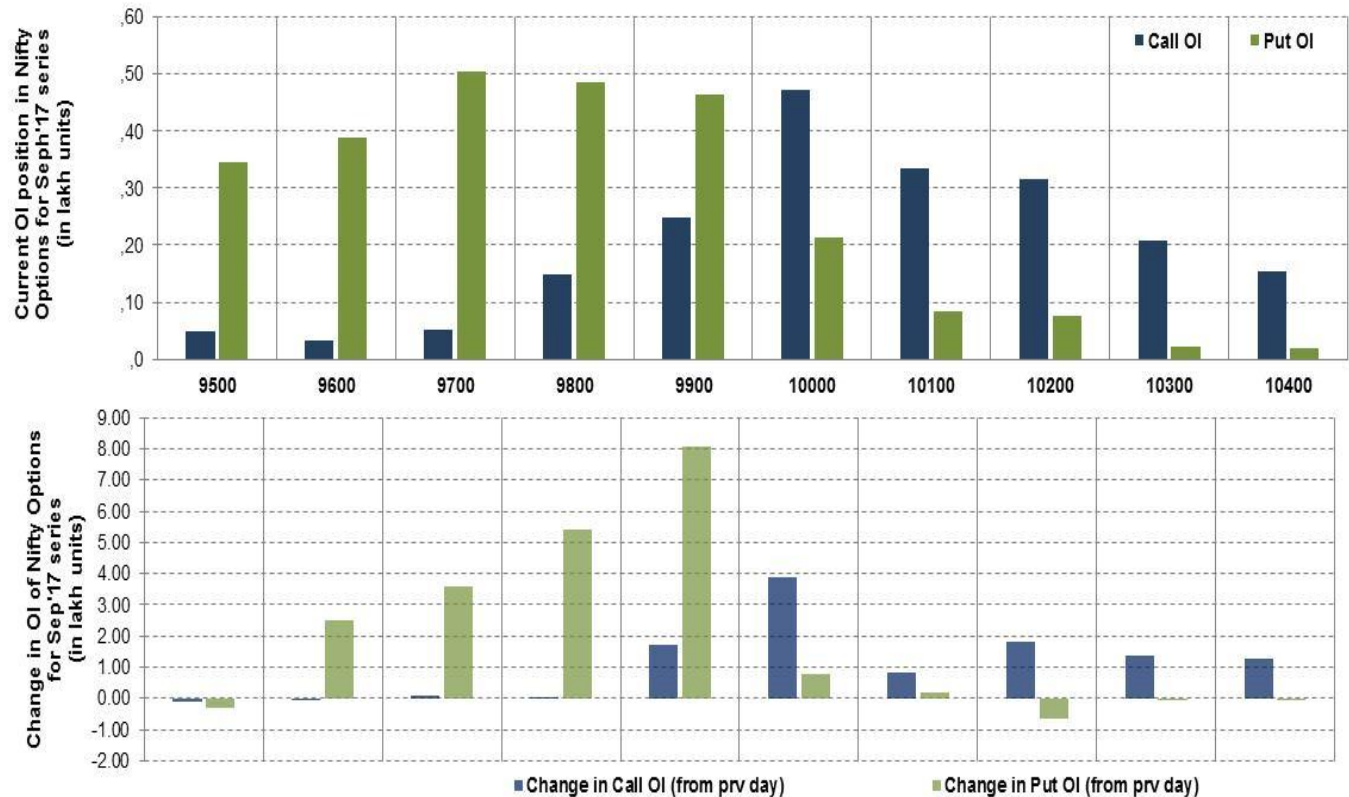
Nifty Futures



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 0.39 million in open interest.
- Among Nifty puts, 9,700 SP from the Sep month expiry was the most active put with an addition of 0.36 million open interests.
- The maximum OI outstanding for Calls was at 10,000 SP (4.71mn) and that for Puts was at 9,700 SP (5.04).

Nifty Technical & Indices Levels

1-Nifty 50 - 07/09/17
 Avg Avg



Nifty Cash prices have settled at 9929.9 up by 0.14% 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
VGUARD	2,208,000	3,240,000	46.74	202.40	5.50
CADILAHC	2,227,200	3,123,200	40.23	513.90	3.43
CUMMINSIND	679,800	814,200	19.77	920.00	1.58
NATIONALUM	11,776,000	13,856,000	17.66	83.40	12.25
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
PETRONET	11,769,000	11,541,000	-1.94	226.00	1.23
MGL	709,200	690,000	-2.71	1119.70	1.22
IGL	969,100	942,700	-2.72	1311.50	0.28
TORNTPHARM	224,000	214,400	-4.29	1223.95	1.56
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
RELIANCE	19,610,000	39,717,000	102.53	820.90	-50.16
EQUITAS	10,886,400	14,460,800	32.83	173.15	-4.02
PCJEWELLER	7,560,000	8,613,000	13.93	361.50	-0.25
MUTHOOTFIN	2,499,000	2,821,500	12.91	495.50	-2.33
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
CESC	6,117,100	6,010,400	-1.74	1051.00	-0.03
SUNTV	7,107,000	6,966,000	-1.98	835.00	-0.21
OIL	2,587,772	2,508,462	-3.06	301.60	-1.21
BERGEPAIN	2,492,600	2,400,200	-3.71	260.50	-0.19

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