

# Daily Derivatives & Market Report

## CONTENTS

Page No.	Particulars
2	Market Summary
3	Nifty Futures – Derivatives Snap
4	Bank Nifty Futures – Derivatives Snap
5	Activity in Nifty Options
6	What do Nifty Technical suggest
7	Derivative Analysis
8	Disclaimer

## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10085	10010	10048	10081	10119	10153	Buy	Buy	Buy
Sensex	32273	32038	32155	32256	32373	32473	Buy	Buy	Buy
Nifty Futures	10102	10032	10067	10100	10135	10167	Buy	Buy	Buy
Bank Nifty	24844	24726	24785	24851	24910	24976	Sell	Buy	Buy
CNX IT	10600	10425	10513	10567	10654	10709	Buy	Buy	Sell

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	32272.6	30.68	0.10
NIFTY	10085.4	-1.20	-0.01
MIDCAP	15972.7	-44.38	-0.28
SMLCAP	16687.7	62.46	0.38
BSEFMC	10136.2	-26.42	-0.26
AUTO	24483.3	35.54	0.15
POWER	2288.7	-20.76	-0.90
REALTY	2190.2	-10.68	-0.49
BSE IT	10070.1	103.7	1.04
BANSEX	27977.8	-98.3	-0.35
OILGAS	15229.7	43.13	0.28
METAL	13976.2	39.75	0.29

Currency Futures	Close	Pre. Pts	% Chg
27-Sep-17 EUR-INR	76.74	76.34	0.51
27-Sep-17 USD-INR	64.16	64.21	-0.03
27-Sep-17 GBP-INR	87.12	85.56	2.42
27-Sep-17 JPY-INR	57.71	58.08	-0.65

Advance/ Decline	Adv	Dec	Un Ch.
NSE	669	988	83
BSE	1112	1457	156

FII/DII Capital Mkt*	Buy	Sell	Net
FII	11764	11346	419
DII	3049	2924	126

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

## Market Commentary

Indian equity benchmarks ended the choppy day of trade with slender gains on Thursday, as initial optimism fizzled out in second half and market pared most of their gains. Markets started the session on positive note with traders taking encouragement with private report stating that India's GDP growth is expected to be around 7.1% this fiscal following a likely pick up in industrial production as firms resort to restocking post GST especially ahead of festive season. Some support also came with report that industry body ASSOCHAM has sought from the government slew of tax relief for companies against whom insolvency proceedings have been initiated. It added that the resolution plans approved after factoring in these reliefs/concessions will result in quick revival of assets, freeing up liquidity for banks for further lending, increased economic activity, job creation, increased contribution to the exchequer and will have multiplier effect on the associated economy.

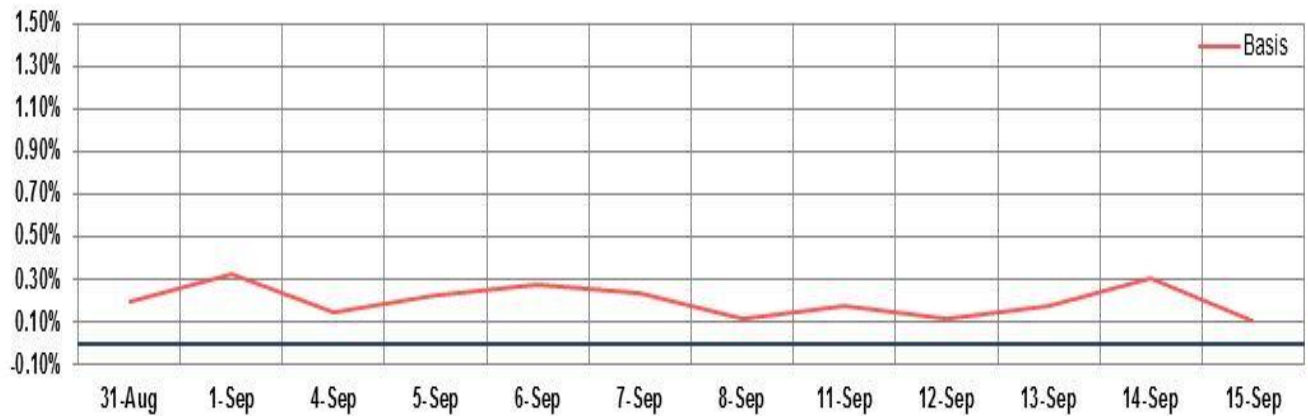
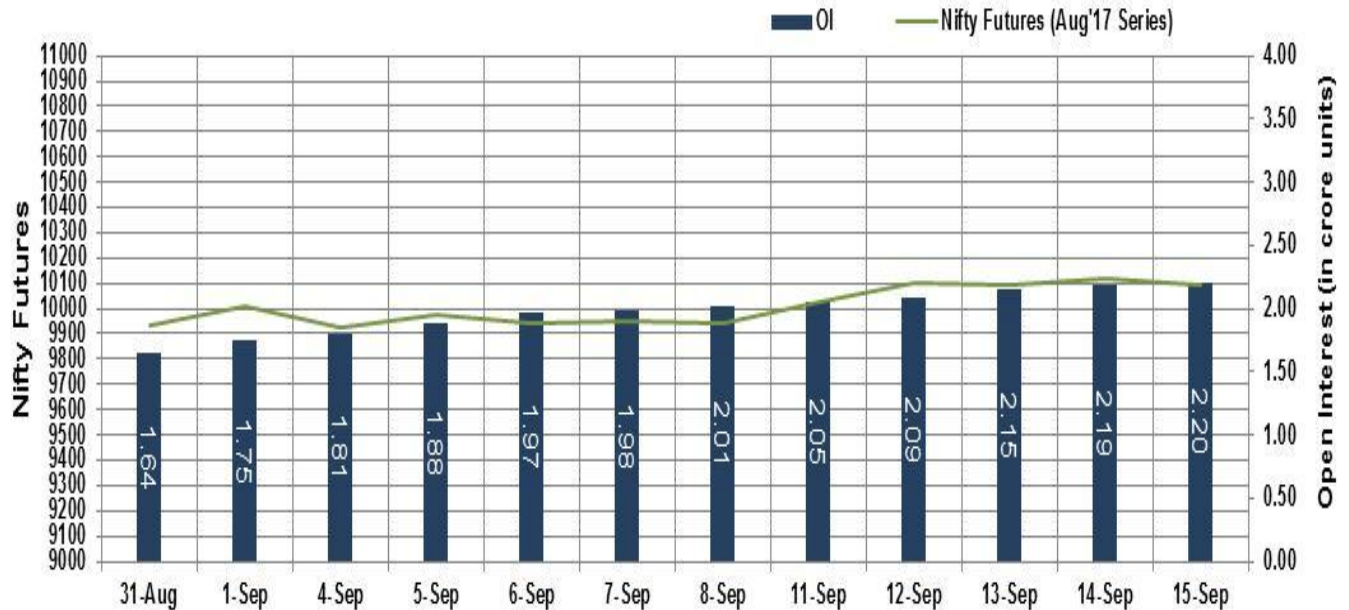
On the global front, European markets were trading mostly in red, as investors assessed geopolitical developments and looked ahead to the Bank of England's latest policy decision. Asian markets ended mostly in red terrain, following a burst of Chinese data which was largely weaker than markets expected. China's fixed-asset investment, factory output and retail sales all grew less than expected, reinforcing views that the world's second-largest economy is gradually beginning to lose steam in the face of rising borrowing costs.

## Market Turnover & FII Derivative Data

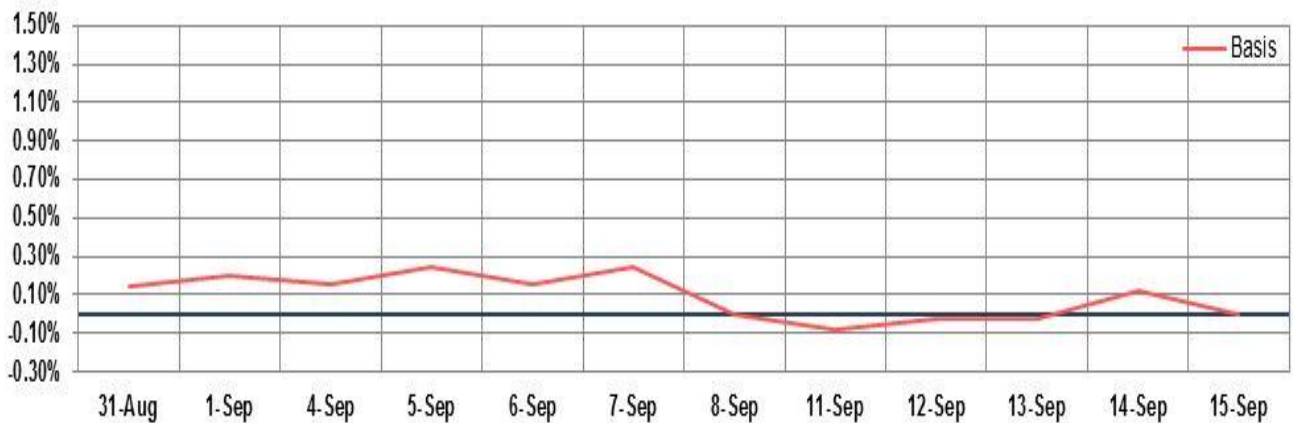
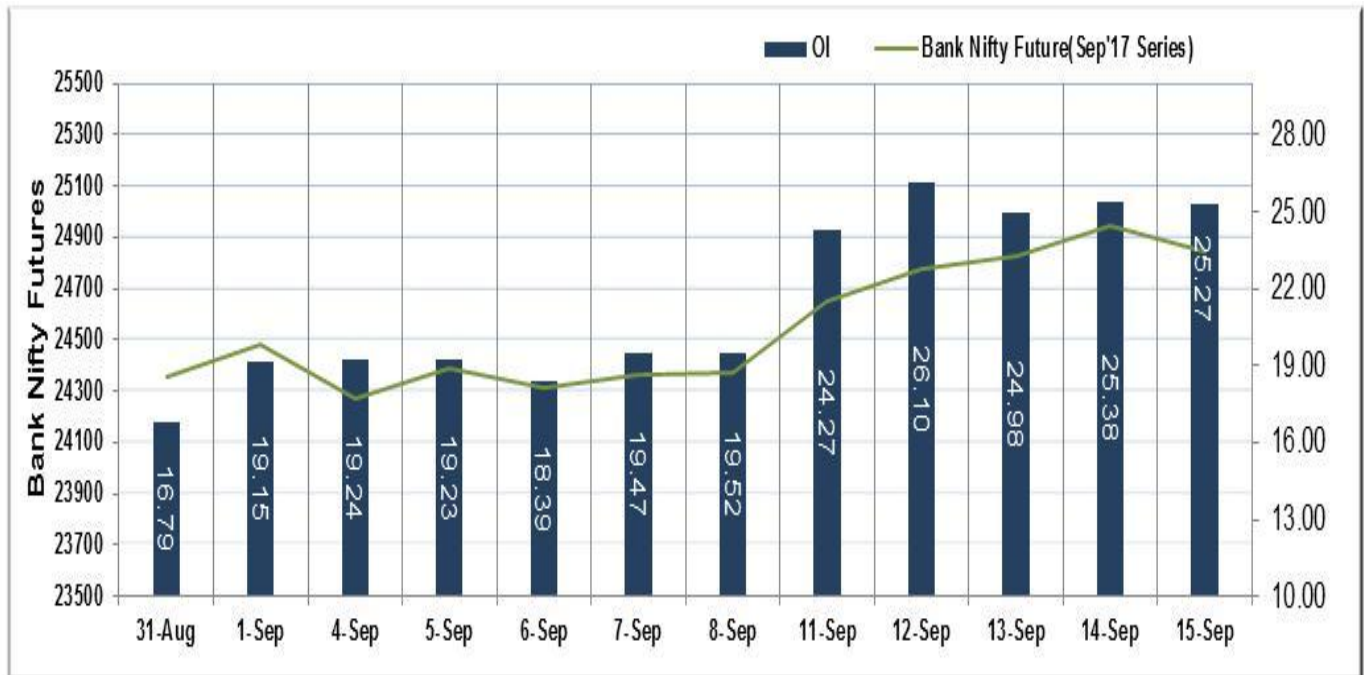
Market TO	Current	Previous	Net%
BSE CASH	4236	3427	24
NSE CASH	34741	27692	25
NSE FO	410129	1003147	(59)

FII Derivatives	Buy	Sell	Net
Ind. Futures	1616	1482	134
Ind. Options	41837	42868	(1032)
Stk. Futures	8062	9185	(1123)
Stk. Options	6618	6642	(25)

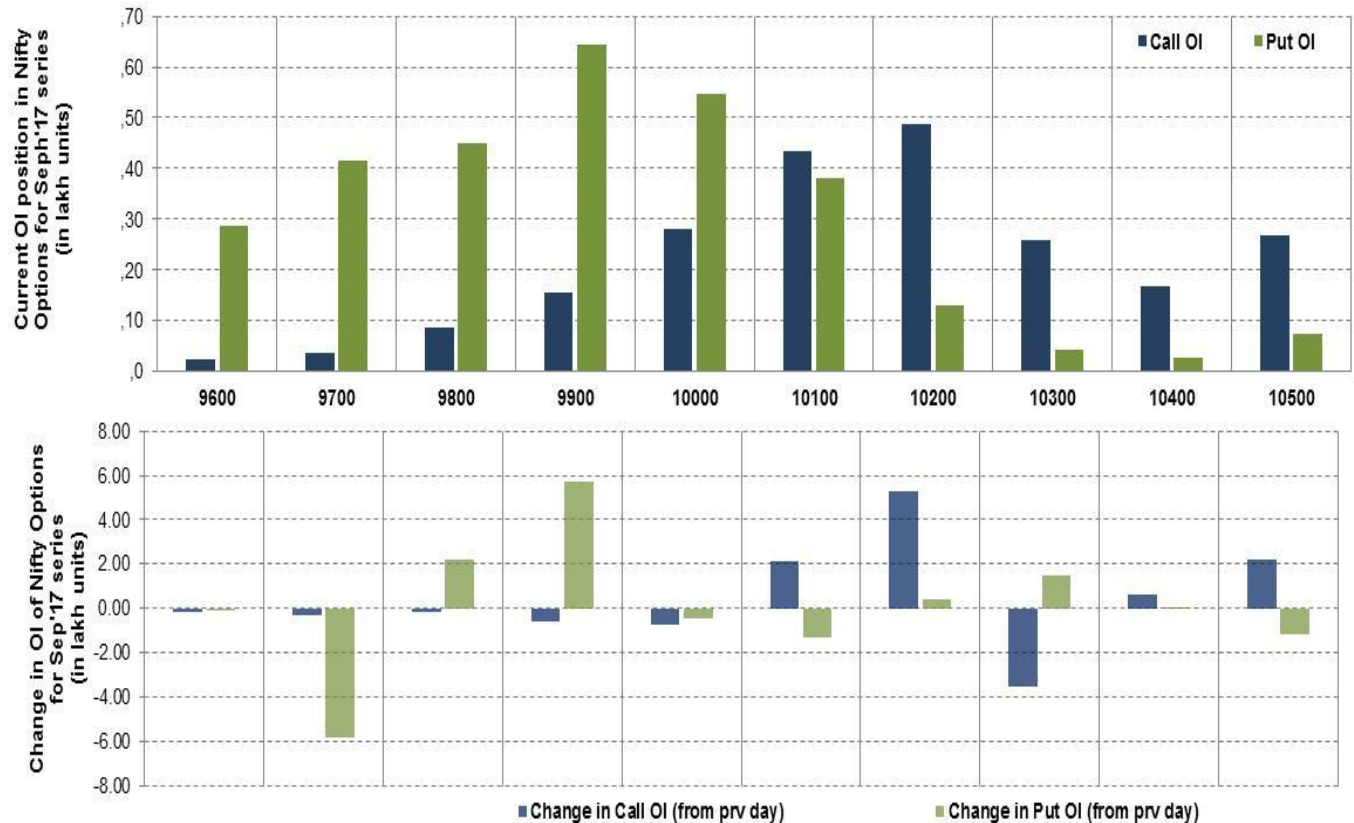
## Nifty Futures



## 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 0.53 million in open interest.
- Among Nifty puts, 9,900 SP from the Sep month expiry was the most active put with a reduction of 0.57 million open interests.
- The maximum OI outstanding for Calls was at 10,200 SP (4.89mn) and that for Puts was at 9,900 SP (6.45).

## Nifty Technical & Indices Levels

1-Nifty 50 - 15/09/17  
 Avg Avg



Nifty Cash prices have settled at 10085.4 down by 0.01% from its previous close. On the upper side it has resistance of 10150 and 10200 levels, while lower side it has support of 10000 and 9950 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
INFRATEL	7,680,600	10,203,400	32.85	374.70	0.87
ANDHRABANK	18,290,000	23,530,000	28.65	58.80	10.73
MFSL	4,690,000	5,595,000	19.30	616.50	2.49
ALBK	11,560,000	13,430,000	16.18	72.25	2.63
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
GODREJIND	2,782,500	2,722,500	-2.16	641.40	0.34
OFSS	64,500	62,850	-2.56	3540.00	1.90
KOTAKBANK	9,975,200	9,685,600	-2.90	1009.95	0.08
BIOCON	10,369,800	10,006,200	-3.51	347.60	0.89
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
GRASIM	2,367,750	4,650,750	96.42	1233.60	-0.28
SHREECEM	29,950	37,300	24.54	18535.00	-1.69
BERGEPAINT	2,481,600	2,983,200	20.21	264.95	-2.70
INDIGO	1,899,600	2,274,000	19.71	1182.00	-0.05
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
TORNTPHARM	329,600	318,800	-3.28	1221.00	-0.37
PIDILITIND	1,196,000	1,154,000	-3.51	838.90	-0.33
NCC	25,344,000	24,392,000	-3.76	90.85	-0.82
VOLTAS	2,828,000	2,670,000	-5.59	545.10	-0.27

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