

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10153	10112	10132	10152	10173	10192	Buy	Buy	Buy
Sensex	32424	32284	32354	32431	32501	32578	Buy	Buy	Buy
Nifty Futures	10175	10119	10147	10168	10196	10217	Buy	Buy	Buy
Bank Nifty	25047	24868	24957	25031	25121	25195	Buy	Buy	Buy
CNX IT	10650	10568	10609	10642	10683	10716	Buy	Buy	Buy

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	32423.7	151.1	0.47
NIFTY	10153.1	67.7	0.67
MIDCAP	16089.7	117.2	0.73
SMLCAP	16833.5	145.8	0.87
BSEFMC	10155.5	19.31	0.19
AUTO	24787.4	304.1	1.24
POWER	2301.4	12.63	0.55
REALTY	2203.1	12.87	0.59
BSE IT	10111.3	41.2	0.41
BANKEX	28175.6	197.7	0.71
OILGAS	15219.5	-10.23	-0.07
METAL	14067.5	91.31	0.65

Currency Futures	Close	Pre. Pts	% Chg
27-Sep-17 EUR-INR	76.80	76.74	0.09
27-Sep-17 USD-INR	64.20	64.16	0.05
27-Sep-17 GBP-INR	86.95	87.12	-0.23
27-Sep-17 JPY-INR	57.79	57.71	0.09

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1037	664	80
BSE	1531	1073	196

FII/DII Capital Mkt*	Buy	Sell	Net
FII	3383	3480	(97)
DII	3443	2668	776

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Bulls tightened their grip on Dalal Street on Monday with Nifty ending at record closing high of over 10,150 mark, while Sensex reclaimed 32,400 level. Markets made gap-up start and traded jubilantly throughout the session, as traders took some encouragement with foreign brokerage report that India is likely to overtake Japan and Germany to become the third largest economy in the next 10 years but needs to be consistent in reforms and focus more on the social sector. Markets continue to trade near higher levels taking support from report that the Modi government has sprung into action after the economy sent out some distress signals as GDP growth slipped to a three-year low, inflation shot up to a five-month high and current account deficit widened to a four-year peak.

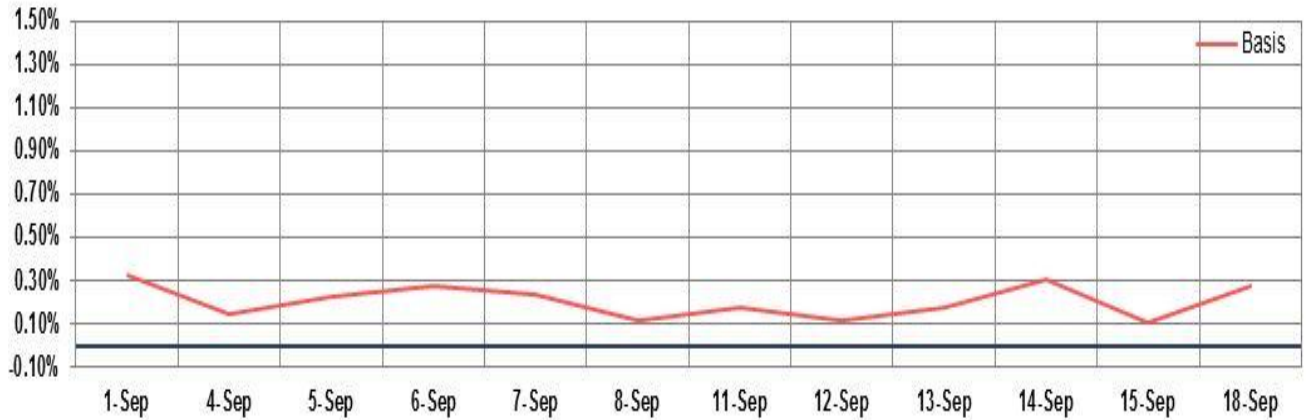
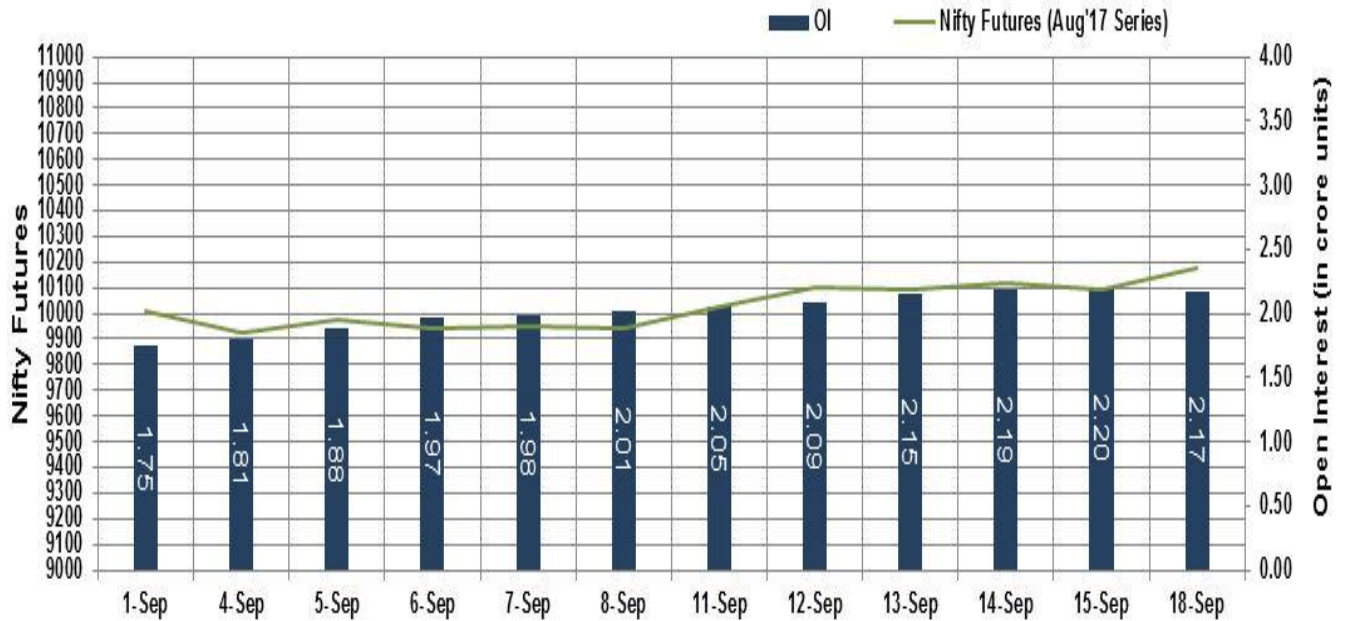
Adding to the optimism, Commerce and Industry minister Suresh Prabhu will soon meet the country's top industrialists individually to seek an investment commitment from each of them for the next few years. The minister will hold one on one meeting with the heads of top 30 domestic companies, followed by group meetings, next month. The market participants shrugged off the report that trade deficit in the month of August widened to \$11.64 billion from \$7.7 billion during the same month a year ago. India's exports rose 10.29 percent on a yearly basis to \$23.81 billion in August on account of rise in shipments of engineering, petroleum, chemicals and pharmaceuticals products.

Market Turnover & FII Derivative Data

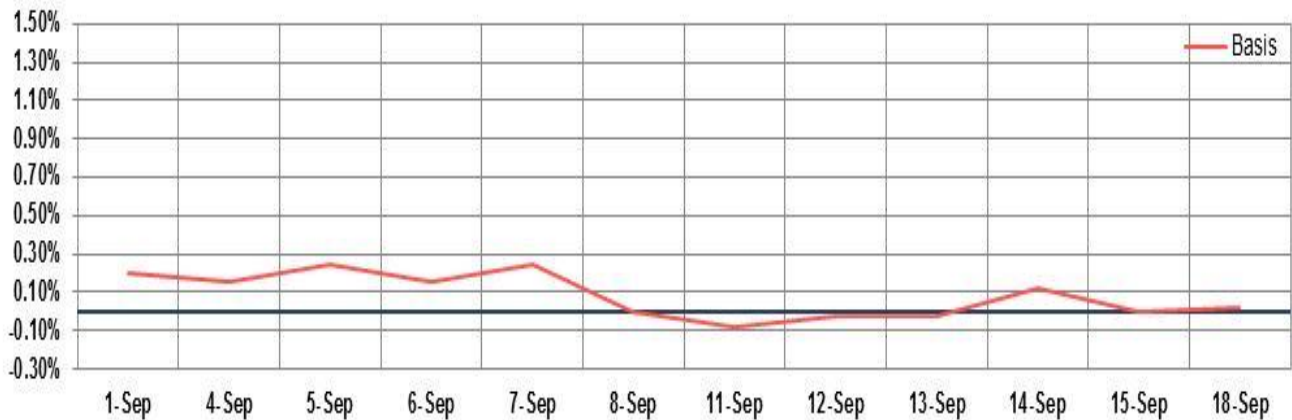
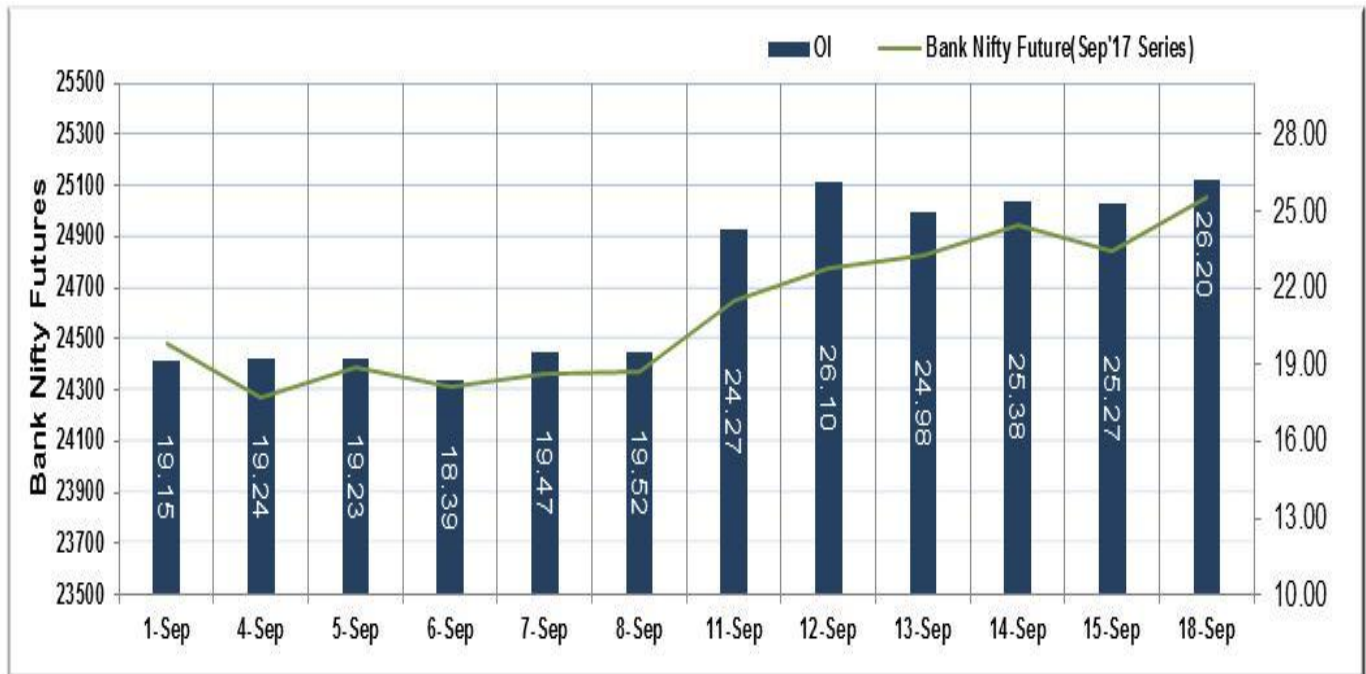
Market TO	Current	Previous	Net%
BSE CASH	4288	4236	1
NSE CASH	28781	34741	(17)
NSE FO	404222	410129	(1)

FII Derivatives	Buy	Sell	Net
Ind. Futures	1046	1243	(198)
Ind. Options	31492	32520	(1028)
Stk. Futures	6217	6133	84
Stk. Options	5831	5828	3

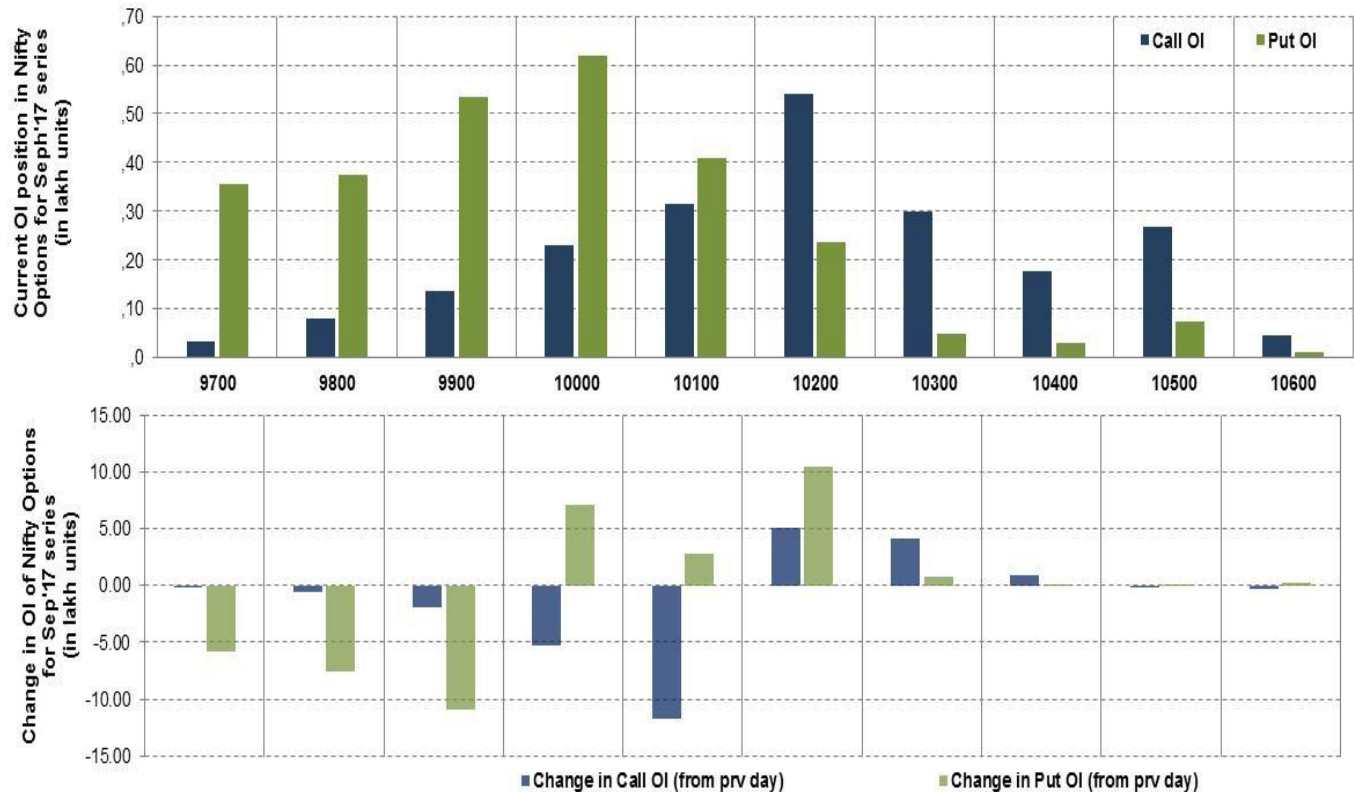
Nifty Futures



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 0.51 million in open interest.
- Among Nifty puts, 10,000 SP from the Sep month expiry was the most active put with an addition of 0.70 million open interests.
- The maximum OI outstanding for Calls was at 10,200 SP (5.40mn) and that for Puts was at 10,000 SP (6.18).

Nifty Technical & Indices Levels

1-Nifty 50 - 18/09/17
 Avg Avg



Nifty Cash prices have settled at 10153.1 up by 0.67% from its previous close. On the upper side it has resistance of 10200 and 10250 levels, while lower side it has support of 10100 and 10050 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	4,891,200	5,862,000	19.85	412.00	6.78
BAJAJ-AUTO	1,578,250	1,818,750	15.24	3140.95	3.53
MFSL	5,529,000	6,327,000	14.43	632.00	2.33
JUBLFOOD	2,269,000	2,584,500	13.90	1429.70	4.74
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
BEL	16,056,000	15,592,500	-2.89	193.40	1.42
HDIL	36,808,000	35,448,000	-3.69	63.10	1.86
ALBK	13,250,000	12,700,000	-4.15	72.95	0.21
IDEA	63,364,000	60,655,000	-4.28	82.30	2.87
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
TATAELXSI	785,200	1,589,600	102.45	907.00	-50.16
INDIGO	1,993,800	2,415,600	21.16	1168.00	-1.08
BAJAJFINSV	577,875	638,125	10.43	5663.75	-0.46
CGPOWER	21,888,000	23,640,000	8.00	82.70	-1.19
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
JSWENERGY	76,049,500	75,607,500	-0.58	77.65	-0.45
PVR	771,200	764,400	-0.88	1338.80	-0.26
JPASSOCIAT	173,060,000	171,496,000	-0.90	18.50	-8.87
UJJIVAN	7,498,800	7,425,600	-0.98	351.70	-0.41

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