



06 Oct.2017

INDEX PERFORMANCE

INDIAN INDICES	LATEST	% 1D	% YTD
CNX NIFTY	9,889	(0.3) %	7.0 %
BSE SENSEX	31,592	(0.3) %	5.6 %
CNX BANK	24,058	(0.2) %	11.6 %
CNX MIDCAP	18,363	0.5 %	5.9 %
CNX SMALLCAP	7,765	1.0 %	9.8 %

GLOBAL INDICES	LATEST	% 1D	% YTD
DOW JONES	22,775	0.5 %	14.6 %
S&P 500	2,552	0.6 %	13.0 %
FTSE 100	7,508	0.5 %	4.6 %
HANG SENG	28,379	0.7 %	28.1 %
NIKKEI	20,629	0.0 %	5.3 %
SHANGHAI COMPOSITE	3,349	0.3 %	6.8 %

FOREX RATES

	LATEST	% 1D	% YTD
USD/INR	65.01	(0.7) %	(3.6) %
EUR/USD	1.18	(0.2) %	10.9 %
GBP/USD	1.32	(0.3) %	7.7 %
USD/JPY	112.77	0.2 %	(2.8) %
USD/AUD	1.28	0.5 %	(6.7) %
USD/SGD	1.36	0.3 %	(4.7) %

COMMODITIES

	LATEST	% 1D	% YTD
WTI Crude(USD/bbl)	50	(0.9) %	(4.5) %
Gold(INR/10g)	29,405	(0.1) %	5.7 %
Gold Comex(USD/oz)	1,277	(0.1) %	10.4 %
SILVER(INR/1Kg)	38,673	(0.8) %	(0.6) %
Aluminium(USD/MT)	2,140	1.2 %	25.7 %
Copper(USD/MT)	6,453	0.1 %	15.8 %

FIXED INCOME

INTERBANK RATES	LATEST	BPS 1D	BPS YTD
10 Y GSec India	8.0	0.0 %	(0.2) %
10 Y GSec US 10	2.3	0.0 %	(0.1) %

Global Economy: Real economic growth in the Organization for Economic Co-operation and Development area accelerated in the second quarter driven by private consumption and investment. Real GDP climbed 0.7% in the second quarter, faster than the 0.5% growth seen in the previous quarter. Contributions from private consumption and investment increased to 0.5% and 0.3%, respectively. New orders for US manufactured goods rebounded by slightly more than anticipated in the month of August, according to a report released by the Commerce Department on Thursday. The report said factory orders jumped by 1.2% to \$471.7 billion in August.

Global Equities: Supportive economic data boosted sentiments for US equities. The major US averages extended a recent upward trend, once again reaching new record closing highs yesterday.

Indian Economy: The wind tariff in India touched lowest level of Rs.2.64 per kWh in the second wind auction conducted by the Solar Energy Corporation of India (SECI) on behalf of Ministry of New & Renewable Energy, Government of India yesterday. The tariff discovered is much lower than first wind auction concluded at Rs. 3.46 per kWh in February this year. With improving technology and reducing tariffs Ministry is not only confident of achieving the target of 175 GW by 2022 but exceeding it. Against the 1000 MW capacity SECI received 12 number of bids totalling to 2892 MW capacity of which 9 bids with a cumulative capacity of 2142 MW were shortlisted for e-reverse auction.

Equity Markets: Local stocks logged modest losses after volatile trading session as profit booking emerged after four-day upmove. Domestic stocks nudged higher in early trade on positive global stocks. Volatility struck bourses in morning trade as stocks trimmed gains after extending initial gains. Stocks slipped into the red in mid-morning trade and traded with small losses till mid-afternoon trade.

Corporate News: Tata Steel announced production and sales numbers for Q2 September 2017. The company's sales rose 15.73% to 6.4 million tonnes in Q2 September 2017 over Q2 September 2016. Production grew by 4.71% to 6.22 million tonnes in Q2 September 2017 over Q2 September 2016. Bank of Baroda revised lower its Marginal Cost of Funds Based Lending Rates (MCLR) across various maturities by 5 basis points effective 7 October 2017. Shriram Transport Finance Company said that discussions between the Shriram Group and IDFC Group regarding the potential combination and the due diligence exercise is continuing and the parties have agreed to extend the exclusivity period up to 8 November 2017.



FUND FLOWS

	LATEST	MTD	YTD
FII(USD mm)	(78.2)	(72.5)	(12.9)
MF(INR cr)	1,383.8	1,383.8	624.5

MARKET TURNOVER

	LATEST	AVG MTD	AVG YTD
Cash(INR cr)	28,454	27,921	30,621
F&O(INR cr)	861,517	588,210	590,677

MARKET VOLATILITY

	LATEST	AVG MTD	AVG YTD
CBOE VIX	9.6	9.5	11.1
NSE VIX	11.7	12.0	11.8

NSE INDICES / SECTORAL PERFORMANCE

	LATEST	% 1D	% YTD		LATEST	% 1D	% YTD
Banks	24,058	(0.2) %	11.6 %	Energy	13,165	0.0 %	11.4 %
IT	10,525	(0.1) %	(0.6) %	Pharma	9,394	0.2 %	(10.6) %
Metals	3,598	0.3 %	15.9 %	Finance	9,957	(0.4) %	12.8 %
Auto	10,932	(0.1) %	10.2 %	PSU	3,039	(0.0) %	(13.8) %
FMCG	25,010	(0.4) %	5.8 %	Real Estate	278	0.9 %	26.9 %

NSE MOVERS AND SHAKERS

TOP GAINERS	LATEST	% 1D	% YTD	TOP LOSERS	LATEST	% 1D	% YTD
ACC	1,700	3.0 %	16.3 %	ICICI Pru	399	(3.3) %	3.5 %
DLF	171	2.7 %	16.6 %	Tech Mahin	451	(3.0) %	(0.5) %
Aurobindo	743	2.5 %	8.8 %	Bharti Inf	405	(2.8) %	22.8 %
Punjab Nat	132	1.8 %	(11.7) %	Power Grid	205	(2.0) %	4.5 %
NTPC	171	1.8 %	3.9 %	H P C L	436	(1.9) %	26.0 %

EVENTS CALENDAR

EVENT	DATE	TIME(GMT)	REGION	ACTUAL	PREVIOUS VALUE
Full Time Employment Change (SEP)	06-10-2017	12:30	CAD	-	(88.1)
Ivey Purchasing Managers Index SA (SEP)	06-10-2017	14:00	CAD	-	56.3
Net Change in Employment (SEP)	06-10-2017	12:30	CAD	-	-
Part Time Employment Change (SEP)	06-10-2017	12:30	CAD	-	110.4
Participation Rate (SEP)	06-10-2017	12:30	CAD	-	65.7
Unemployment Rate (SEP)	06-10-2017	12:30	CAD	-	0.062
Foreign Currency Reserves (SEP)	06-10-2017	07:00	CHF	-	-
German Factory Orders n.s.a. (YoY) (AUG)	06-10-2017	06:00	EUR	-	0.05
German Factory Orders s.a. (MoM) (AUG)	06-10-2017	06:00	EUR	-	(0.007)
BOE's Haldane Speak at Event in London	06-10-2017	12:00	GBP	-	-
Halifax House Price (3MoY) (SEP)	06-10-2017	07:30	GBP	-	0.026
Halifax Plc House Prices s.a. (MoM) (SEP)	06-10-2017	07:30	GBP	-	0.011
Unit Labor Costs (YoY) (2Q)	06-10-2017	08:30	GBP	-	0.021
BOJ Outright Bond Purchase 10~25 Years	06-10-2017	01:10	JPY	-	-
BOJ Outright Bond Purchase 25 Years~	06-10-2017	01:10	JPY	-	-
BOJ Outright Bond Purchase 5~10 Years	06-10-2017	01:10	JPY	-	-
Coincident Index (AUG P)	06-10-2017	05:00	JPY	-	115.7
Labor Cash Earnings (YoY) (AUG)	06-10-2017	00:00	JPY	-	(0.003)
Leading Index (AUG P)	06-10-2017	05:00	JPY	-	105.2
Real Cash Earnings (YoY) (AUG)	06-10-2017	00:00	JPY	-	(0.008)
Average Hourly Earnings (MoM) (SEP)	06-10-2017	12:30	USD	-	0.001
Average Hourly Earnings (YoY) (SEP)	06-10-2017	12:30	USD	-	0.025
Average Weekly Hours All Employees (SEP)	06-10-2017	12:30	USD	-	34.4
Baker Hughes U.S. Rig Count (OCT 06)	06-10-2017	17:00	USD	-	940
Change in Manufacturing Payrolls (SEP)	06-10-2017	12:30	USD	-	-
Change in Non-farm Payrolls (SEP)	06-10-2017	12:30	USD	-	-
Change in Private Payrolls (SEP)	06-10-2017	12:30	USD	-	-
Consumer Credit (AUG)	06-10-2017	19:00	USD	-	-
Fed's Beating Speech at Weeklong Conference	06-10-2017	12:15	USD	-	-



Fed's Bullard Speaks on Economy in St. Louis	06-10-2017	17:00	USD	-	-
Fed's Dudley to Speak on Monetary Policy	06-10-2017	16:15	USD	-	-
Fed's Kaplan Speaks at Workforce Conference	06-10-2017	16:45	USD	-	-
Labor Force Participation Rate (SEP)	06-10-2017	12:30	USD	-	0.629
Two-Month Payroll Net Revision (SEP)	06-10-2017	12:30	USD	-	-
Underemployment Rate (SEP)	06-10-2017	12:30	USD	-	0.086
Unemployment Rate (SEP)	06-10-2017	12:30	USD	-	0.044
Wholesale Inventories (AUG F)	06-10-2017	14:00	USD	-	0.01
Wholesale Trade Sales (MoM) (AUG)	06-10-2017	14:00	USD	-	(0.001)

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