

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	9736	9584	9660	9790	9866	9997	Sell	Sell	Sell
Sensex	31160	30656	30908	31353	31605	32049	Sell	Sell	Sell
Nifty Futures	9740	9604	9672	9786	9854	9969	Sell	Sell	Sell
Bank Nifty	23813	23405	23609	23970	24174	24536	Sell	Sell	Sell
CNX IT	10544	10479	10511	10549	10582	10620	Sell	Sell	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	31159.8	-439.9	-1.39
NIFTY	9735.75	-135.7	-1.38
MIDCAP	15191.9	-308.1	-1.99
SMLCAP	15797.4	-338.9	-2.10
BSEFMC	9775.1	-114.7	-1.16
AUTO	23778.8	-377.0	-1.56
POWER	2185.3	-48.03	-2.15
REALTY	1998.5	-54.66	-2.66
BSE IT	9984.5	-33.24	-0.33
BANDEX	26778.9	-453.9	-1.67
OILGAS	14692.2	-172.7	-1.16
METAL	13290.2	-211.8	-1.57

Currency Futures	Close	Pre. Pts	% Chg
27-Oct-17 EUR-INR	77.56	77.57	-0.02
27-Oct-17 USD-INR	65.96	65.66	0.46
27-Oct-17 GBP-INR	87.99	87.83	0.18
27-Oct-17 JPY-INR	58.48	58.80	-0.54

Advance/ Decline	Adv	Dec	Un Ch.
NSE	261	1433	62
BSE	539	2010	129

FII/DII Capital Mkt*	Buy	Sell	Net
FII	5383	6240	(856)
DII	4232	2374	1858

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Wednesday turned out to be a daunting day of trade for Indian equity benchmarks where frontline gauges clobbered out of shape, tumbling below their crucial 31,200 (Sensex) and 9,750 (Nifty) levels, as traders opted to remain on sidelines on penultimate day of September F&O expiry. Markets failed to take any advantage of positive start and soon entered into negative terrain. Afterwards, market never looked confident of recovering and gradually extended its losses till end to close near intraday lows, as sentiments remained dampened on report that collections under goods and services tax declined to Rs 90,669 crore for August from a revised figure of Rs 94,063 crore for July. Of the tax collected, Rs 14,402 crore have come in as Central GST, Rs 21,067 crore as State GST and Rs 47,377 crore as Integrated GST, which is levied on inter-state movement of goods and imports and Rs 7,823 crore as compensation cess. Some cautiousness also crept with report that the Asian Development Bank (ADB) expecting the RBI to go for another round of rate cut in the latter part of 2017-18 in view of sluggish economic activities but does not see possibility of any major fiscal stimulus.

Markets extended losses in last leg of trade on report that India slipped one place to rank 40th in Global Competitiveness Index out of 137 countries surveyed, while Switzerland, the US and Singapore were ranked as the top three countries. Meanwhile, the Indian Army has conducted another surgical strike at Naga Insurgent Camp, Myanmar border.

Market Turnover & FII Derivative Data

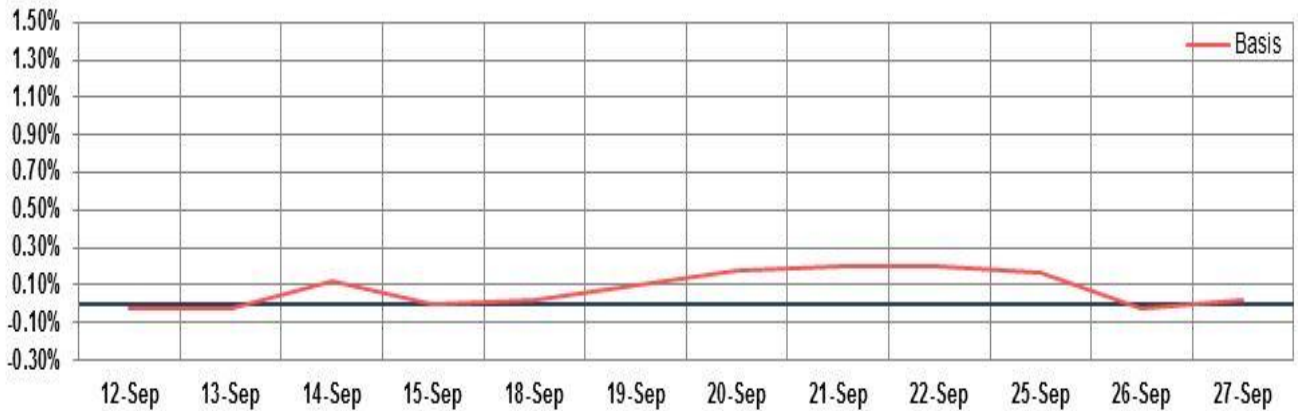
Market TO	Current	Previous	Net%
BSE CASH	4252	4002	6
NSE CASH	29627	26493	12
NSE FO	1158706	736920	57

FII Derivatives	Buy	Sell	Net
Ind. Futures	6443	6693	(250)
Ind. Options	124137	123660	477
Stk. Futures	24410	23921	489
Stk. Options	5521	5338	184

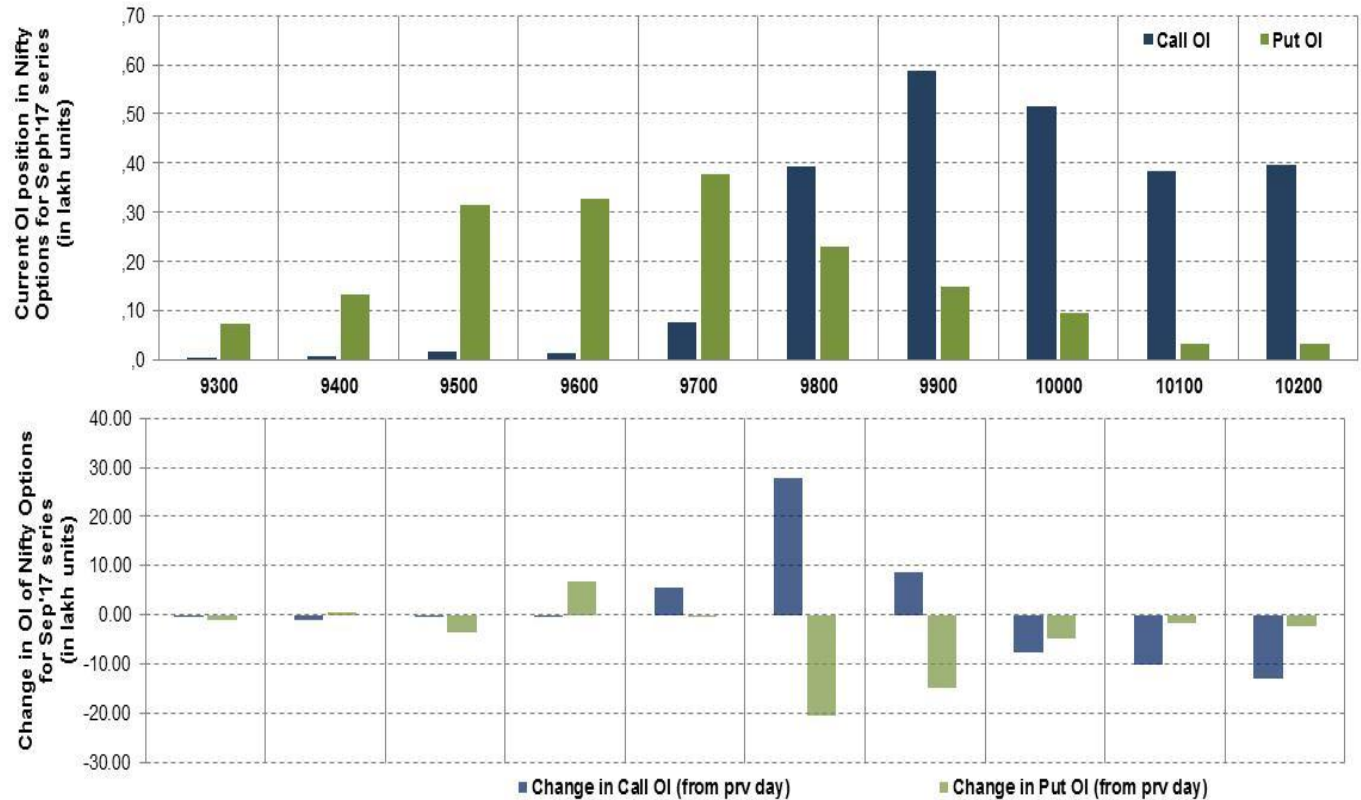
Nifty Futures



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 9,900 SP from the Sep month expiry was the most active call with an addition of 0.87 million in open interest.
- Among Nifty puts, 9,700 SP from the Sep month expiry was the most active put with a reduction of 0.00 million open interests.
- The maximum OI outstanding for Calls was at 9,900 SP (5.88mn) and that for Puts was at 9,700 SP (3.78).

Fresh Longs ↑ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
INFRATEL	3,383,000	4,414,900	30.50	382.80	1.44
TCS	3,431,250	3,999,750	16.57	2501.75	1.06
NESTLEIND	71,200	80,400	12.92	7115.00	0.60
TECHM	6,392,100	7,038,900	10.12	451.15	0.97
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
MRPL	5,125,500	4,981,500	-2.81	120.90	0.12
OIL	2,315,852	2,175,360	-6.07	350.50	0.21
GAIL	7,390,000	6,730,000	-8.93	399.20	0.09
INDIGO	2,153,400	1,894,800	-12.01	1061.00	1.65
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
BHARTIARTL	15,327,200	18,312,400	19.48	386.80	-0.12
AXISBANK	19,477,200	23,242,800	19.33	508.00	-0.67
ZEEL	4,260,100	5,003,700	17.45	522.00	-0.34
BRITANNIA	483,400	559,200	15.68	4298.00	-0.75
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
IDBI	24,232,000	19,088,000	-21.23	52.05	-2.80
MINDTREE	2,239,200	1,756,800	-21.54	460.40	-2.21
RCOM	91,966,000	71,806,000	-21.92	19.30	-2.53
BATAINDIA	1,487,200	1,142,900	-23.15	683.90	-0.94

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