

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 | 9915 | 9814 | 9864 | 9901 | 9952 | 9989 | Buy | Buy | Buy |
| Sensex | 31672 | 31333 | 31502 | 31627 | 31797 | 31922 | Buy | Buy | Buy |
| Nifty Futures | 9930 | 9821 | 9876 | 9915 | 9970 | 10009 | Buy | Buy | Buy |
| Bank Nifty | 24113 | 23962 | 24038 | 24134 | 24210 | 24306 | Sell | Buy | Sell |
| CNX IT | 10540 | 10464 | 10502 | 10540 | 10578 | 10616 | Sell | Buy | Sell |

Market Summary

| Domestic Indices | Close | Points | % Chg |
|------------------|---------|--------|-------|
| SENSEX | 31671.7 | 174.3 | 0.55 |
| NIFTY | 9914.9 | 55.40 | 0.56 |
| MIDCAP | 15614.5 | 59.89 | 0.39 |
| SMLCAP | 16320.2 | 127.6 | 0.79 |
| BSEFMC | 10037.0 | 155.4 | 1.57 |
| AUTO | 24451.6 | 72.40 | 0.30 |
| POWER | 2205.6 | 10.14 | 0.46 |
| REALTY | 2085.6 | 11.64 | 0.56 |
| BSE IT | 9988.7 | -16.71 | -0.17 |
| BANDEX | 27126.9 | 44.98 | 0.17 |
| OILGAS | 15235.1 | 192.9 | 1.28 |
| METAL | 13690.3 | -33.11 | -0.24 |

| Currency Futures | Close | Pre. Pts | % Chg |
|-------------------|-------|----------|-------|
| 27-Oct-17 EUR-INR | 76.86 | 77.48 | -0.58 |
| 27-Oct-17 USD-INR | 65.21 | 65.05 | 0.75 |
| 27-Oct-17 GBP-INR | 86.68 | 87.71 | -0.58 |
| 27-Oct-17 JPY-INR | 58.06 | 58.33 | -0.28 |

| Advance/ Decline | Adv | Dec | Un Ch. |
|------------------|------|------|--------|
| NSE | 966 | 729 | 69 |
| BSE | 1461 | 1182 | 128 |

| FII/DII Capital Mkt* | Buy | Sell | Net |
|----------------------|------|------|-------|
| FII | 3964 | 4596 | (632) |
| DII | 2814 | 2229 | 585 |

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Extending northward journey for fourth straight session, Indian equity benchmarks ended the session with a gain of over half a percent on Wednesday, reclaiming their crucial 9,900 (Nifty) and 31,600 (Sensex) levels, as the Reserve Bank of India's (RBI's) decision to keep repo rate unchanged at 6.0 percent was in line with investors' expectation in view of upward trend in inflation. The central bank, however, has slashed the statutory liquidity ratio or the percentage of deposits that banks have to park in government securities, by 0.50 percent to 19.50 percent. The move is expected to raise buoyancy in the loans market as banks will have slightly higher funds for lending. Soon after a cautious start markets gained momentum and traded with traction through the session, as traders took encouragement with the growth of eight core infrastructure industries which surged to five-month high by 4.9 percent in August 2017, as compared to 2.4 percent in July 2017, on the back of a double-digit jump in coal production and subsequent rise in electricity generation. According to the data released by the ministry of Commerce and Industry showed the combined Index of eight core industries stood at 123.6 in August, 2017, which was 4.9 percent higher compared to the index of August, 2016.

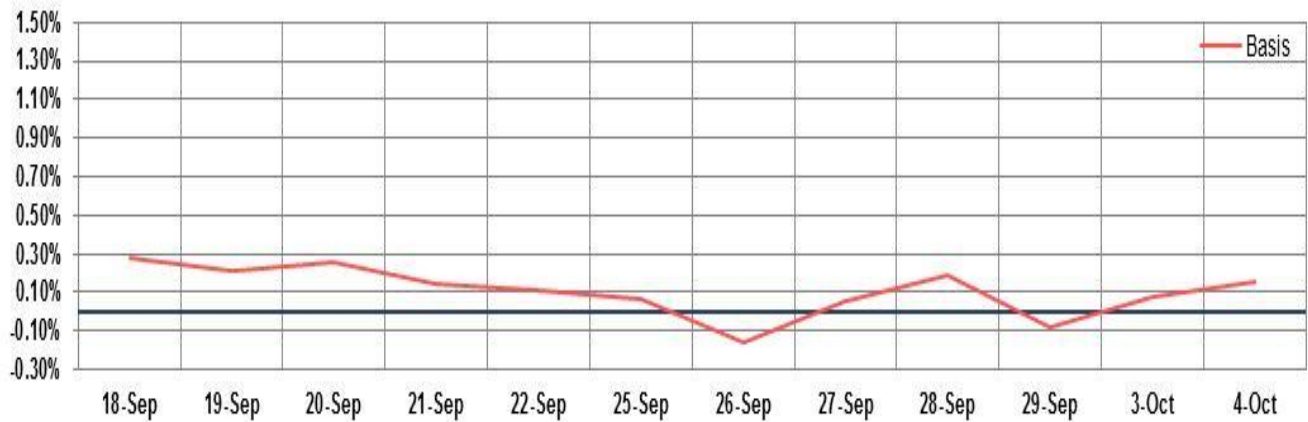
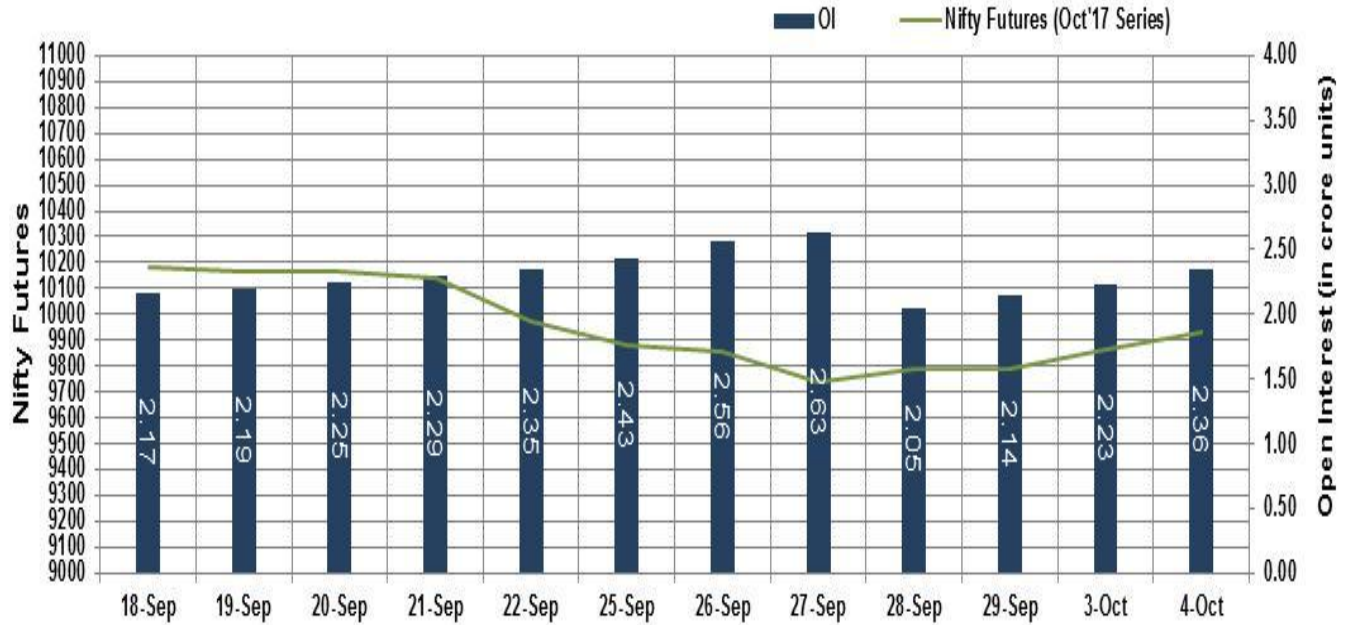
On the global front, European markets were trading mostly in red in early deals, as investors kept a close eye on events in Catalonia, where the leader of the region's separatist government has said he will declare independence in a matter of days.

Market Turnover & FII Derivative Data

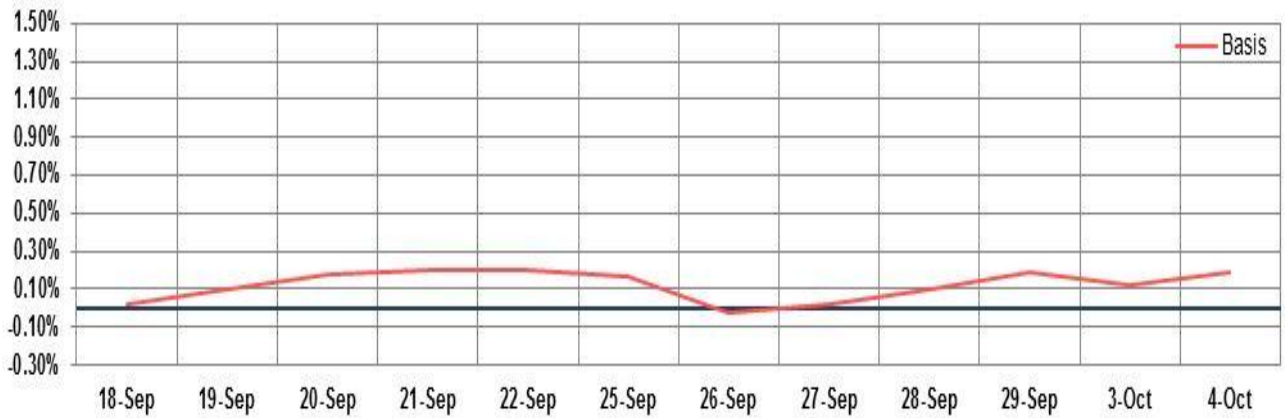
| Market TO | Current | Previous | Net% |
|-----------|---------|----------|------|
| BSE CASH | 2937 | 3354 | (12) |
| NSE CASH | 23341 | 25676 | (9) |
| NSE FO | 560254 | 342860 | 63 |

| FII Derivatives | Buy | Sell | Net |
|-----------------|-------|-------|-------|
| Ind. Futures | 2012 | 1210 | 802 |
| Ind. Options | 39148 | 39336 | (188) |
| Stk. Futures | 6521 | 5351 | 1170 |
| Stk. Options | 3729 | 3680 | 49 |

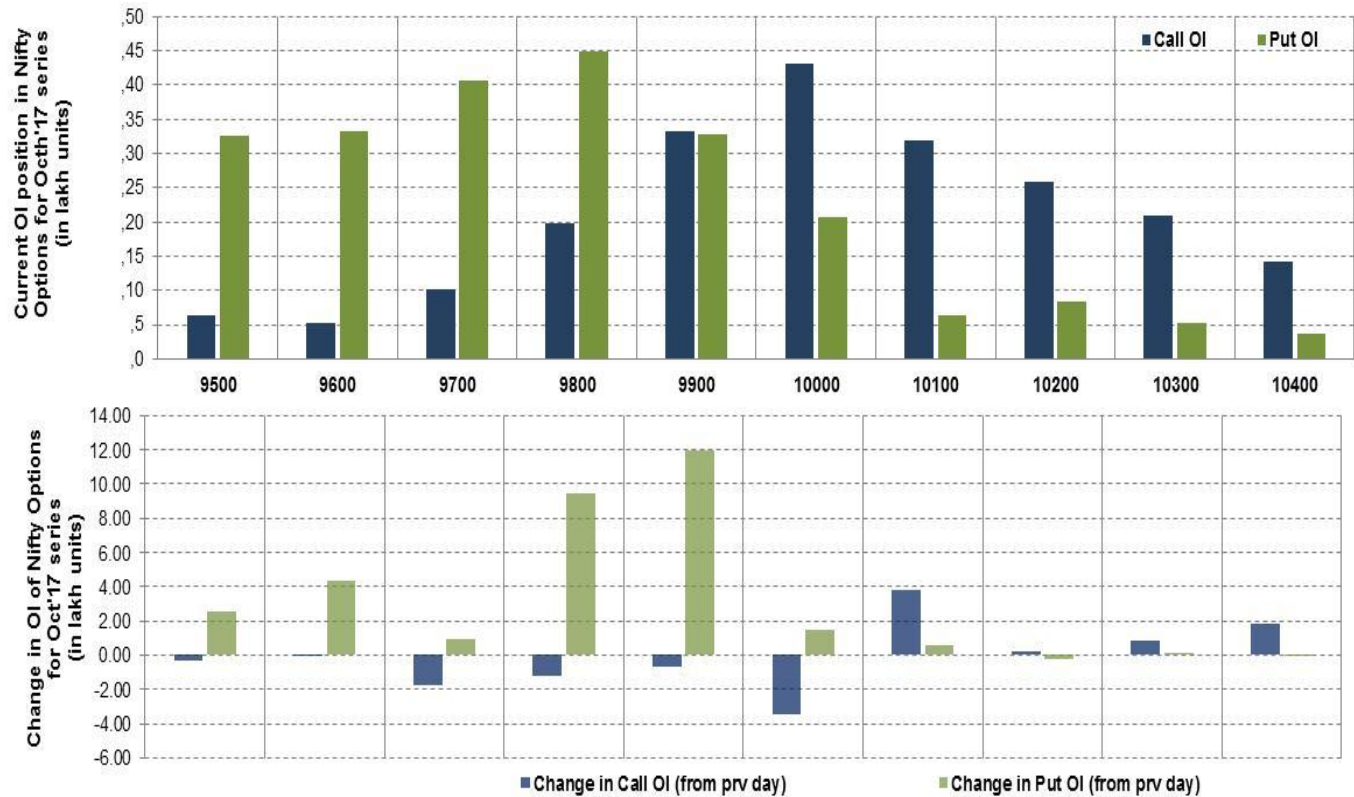
Nifty Futures



Bank Nifty Futures



Nifty Options

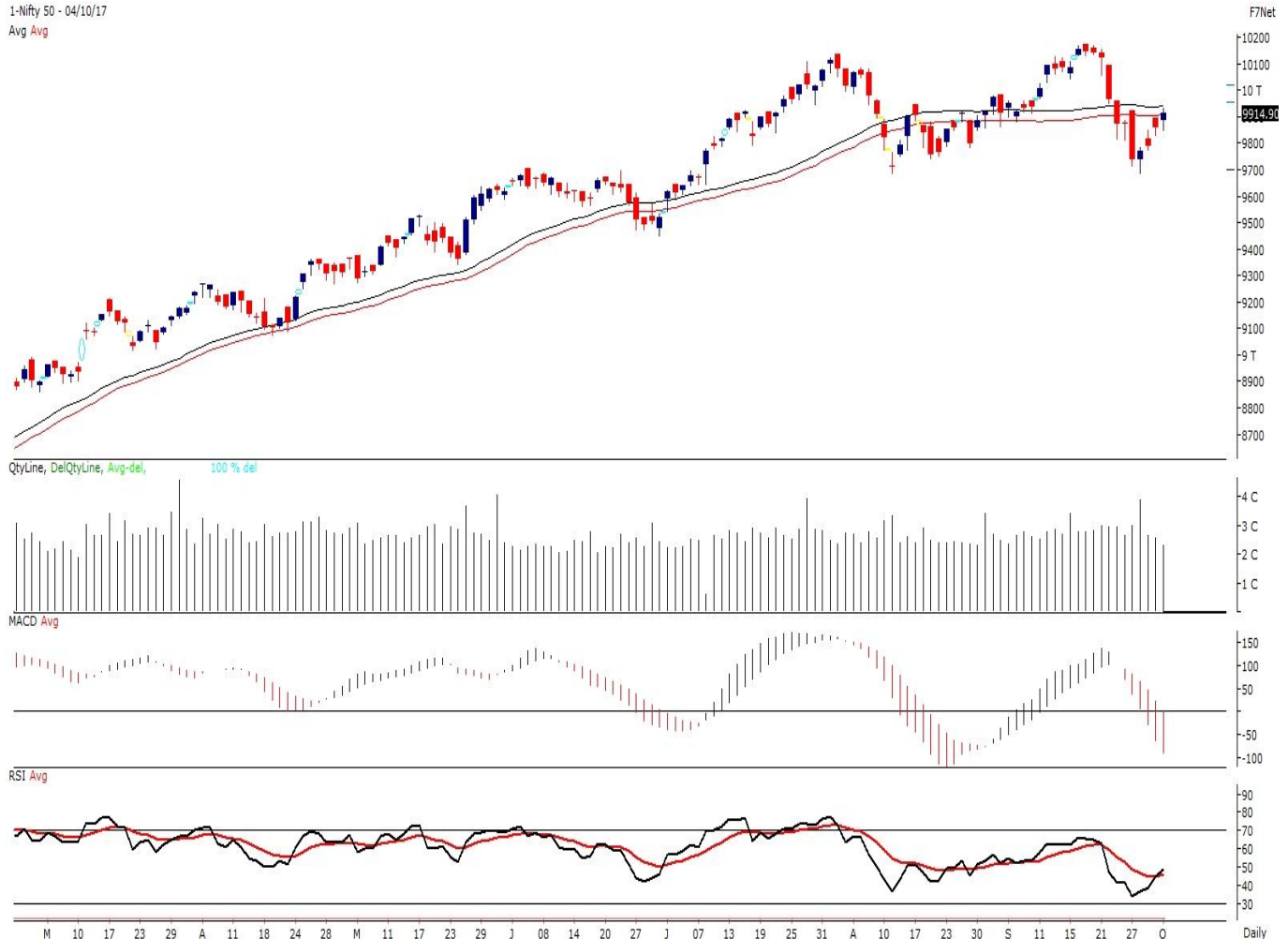


Note – Change in OI of Nifty Options refers to change from previous trading day
 Source-NSE, SIHL Derivatives Research (Institutional Equities)

- Among Nifty calls 10,000 SP from the Oct month expiry was the most active call with a reduction of 0.35 million in open interest.
- Among Nifty puts, 9,800 SP from the Oct month expiry was the most active put with an addition of 0.94 million open interests.
- The maximum OI outstanding for Calls was at 10,000 SP (4.31mn) and that for Puts was at 9,800 SP (4.49).

Nifty Technical & Indices Levels

1-Nifty 50 - 04/10/17
 Avg Avg



Nifty Cash prices have settled at 9914.9 up by 0.56% from its previous close. On the upper side it has resistance of 9950 and 10000 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 |
| TORNTPHARM | 223,600 | 281,200 | 25.76 | 1258.70 | 0.57 |
| BATAINDIA | 1,820,500 | 2,231,900 | 22.60 | 733.55 | 5.28 |
| PAGEIND | 23,150 | 27,700 | 19.65 | 18698.35 | 1.47 |
| INFRATEL | 7,923,700 | 8,654,700 | 9.23 | 418.50 | 2.16 |
| Short-Covering ↓ Open Interest ↑ Price | | | | | |
| Script | Prev. OI | Cur. OI | % Chg. OI | LTP | Price % Chg |
| INDIANB | 3,736,000 | 3,638,000 | -2.62 | 267.65 | 1.69 |
| RECLTD | 42,426,000 | 41,178,000 | -2.94 | 155.00 | 1.27 |
| POWERGRID | 16,172,000 | 15,680,000 | -3.04 | 209.30 | 1.14 |
| JINDALSTEL | 34,717,500 | 33,417,000 | -3.75 | 145.50 | 0.80 |
| Fresh Shorts ↑ Open Interest ↓ Price | | | | | |
| Script | Prev. OI | Cur. OI | % Chg. OI | LTP | Price % Chg |
| APOLLOTYRE | 11,127,000 | 13,083,000 | 17.58 | 239.95 | -1.84 |
| MOTHERSUMI | 10,335,000 | 11,801,250 | 14.19 | 336.40 | -1.13 |
| DISHTV | 18,207,000 | 20,251,000 | 11.23 | 71.15 | -3.92 |
| IGL | 974,050 | 1,051,050 | 7.91 | 1459.05 | -1.03 |
| Long Unwinding ↓ Open Interest ↓ Price | | | | | |
| Script | Prev. OI | Cur. OI | % Chg. OI | LTP | Price % Chg |
| DALMIABHA | 601,800 | 587,700 | -2.34 | 2698.30 | -0.64 |
| VOLTAS | 2,786,000 | 2,714,000 | -2.58 | 522.25 | -0.52 |
| ICICIPRULI | 5,262,400 | 5,116,800 | -2.77 | 412.95 | -0.37 |
| HEROMOTOCO | 1,828,600 | 1,750,000 | -4.30 | 3800.75 | -0.34 |

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