

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	9980	9876	9928	9959	10011	10041	Buy	Buy	Buy
Sensex	31814	31552	31683	31764	31895	31975	Buy	Buy	Buy
Nifty Futures	10003	9893	9948	9983	10038	10073	Buy	Buy	Buy
Bank Nifty	24190	24001	24096	24169	24263	24337	Buy	Buy	Sell
CNX IT	10655	10478	10567	10616	10705	10754	Buy	Buy	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	31814.2	222.1	0.70
NIFTY	9979.7	91	0.92
MIDCAP	15840.1	148.34	0.95
SMLCAP	16629.2	180.05	1.09
BSEFMC	10056.5	49.21	0.49
AUTO	24584.9	161.10	0.66
POWER	2236.6	27.30	1.24
REALTY	2106.8	3.20	1.15
BSE IT	10109.2	123.24	1.23
BANKEX	27210.3	167.3	0.62
OILGAS	15466.5	316.1	2.09
METAL	14161.7	431.05	3.14

Currency Futures	Close	Pre. Pts	% Chg
27-Oct-17 EUR-INR	76.83	76.76	0.12
27-Oct-17 USD-INR	65.54	65.31	0.38
27-Oct-17 GBP-INR	85.87	86.05	-0.25
27-Oct-17 JPY-INR	58.07	58.14	-0.07

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1054	442	60
BSE	1698	963	116

FII/DII Capital Mkt*	Buy	Sell	Net
FII	3201	3857	(656)
DII	2946	2427	519

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity benchmarks traded on a firm note throughout the day and ended the session with decent gains. The markets maintained upward momentum, while investors waited for outcome of GST Council meeting. Markets closed near day's high with Nifty inching closer to 10,000 mark. The benchmarks made a gap-up opening and traded with traction in early deals as traders took encouragement with World Bank President Jim Yong Kim's statement that the Goods and Services Tax (GST) is going to have a hugely positive impact on the Indian economy. He added that the recent slowdown in India's economic growth is an aberration mainly due to the temporary disruptions in preparation for the GST, pointing out that it will get corrected in the coming months. Some buying also crept in with Commerce and Industry Minister Suresh Prabhu's statement that he is working closely with the Finance Ministry and other departments to firm up policy initiatives along with fiscal incentives to give a fillip to industrial growth and job creation. He added that the country's economy is doing well and it has a huge growth potential in coming years.

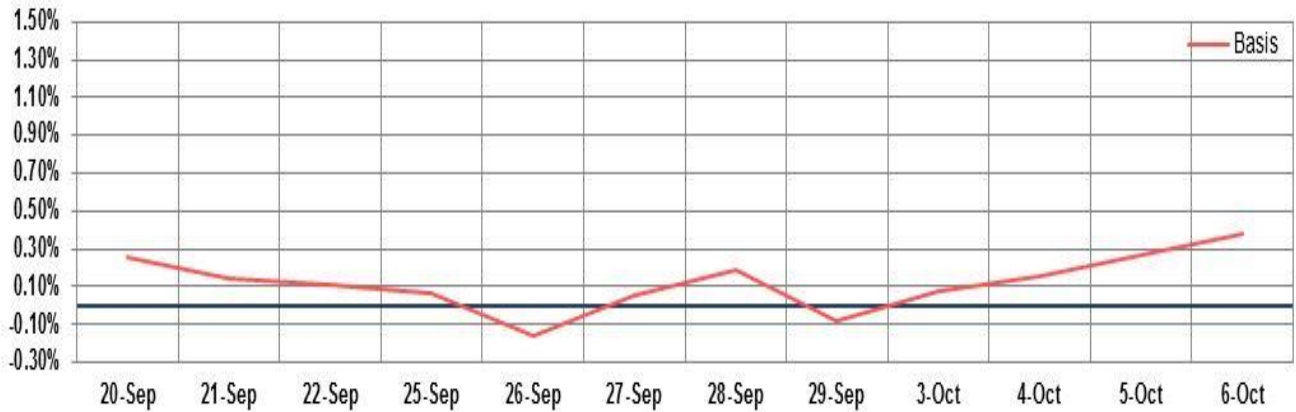
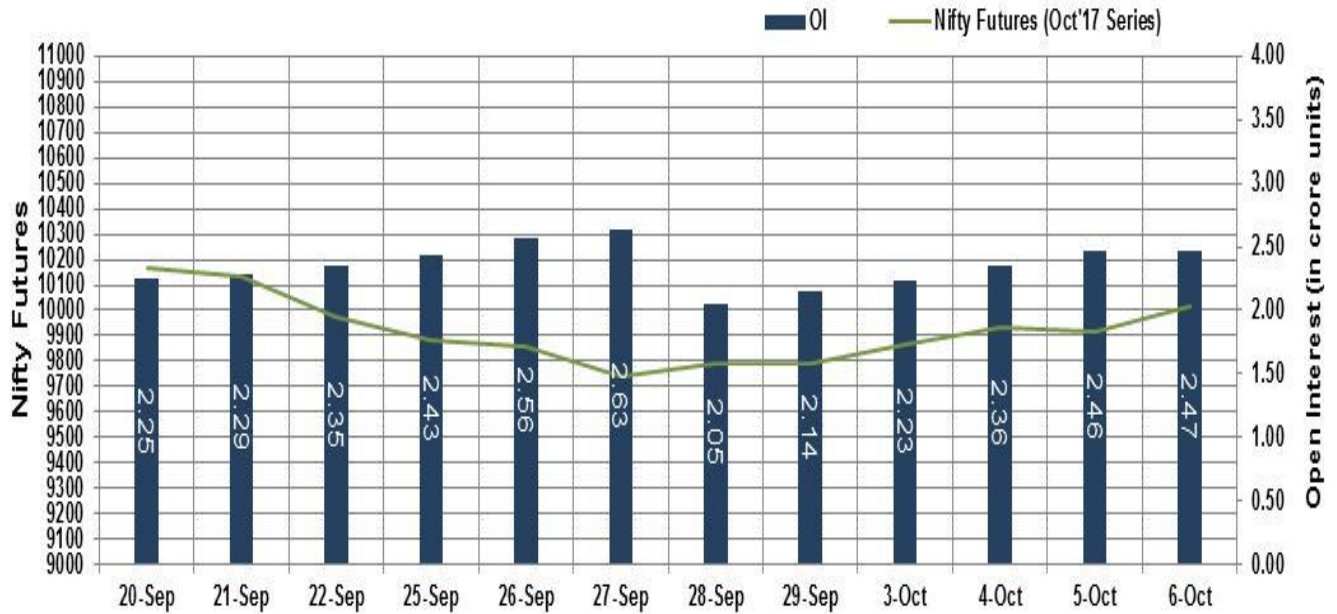
Investors were eyeing the GST Council meet where it is expected to provide relief to businesses by tweaking rates and procedures. The package of measures expected to be taken up by the council may include an increase in the threshold limit for the composition scheme to Rs 1-1.5 crore from Rs 75 lakh to aid micro, small and medium enterprises

Market Turnover & FII Derivative Data

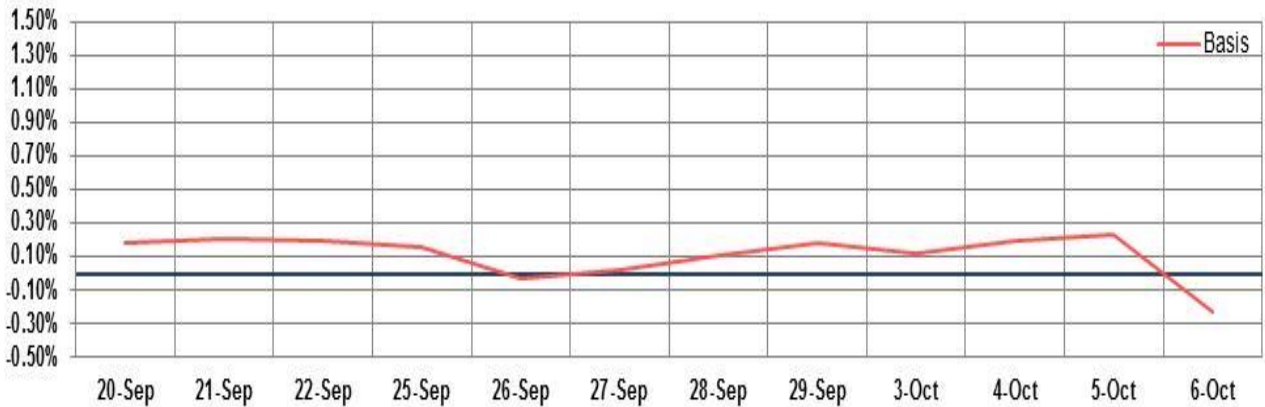
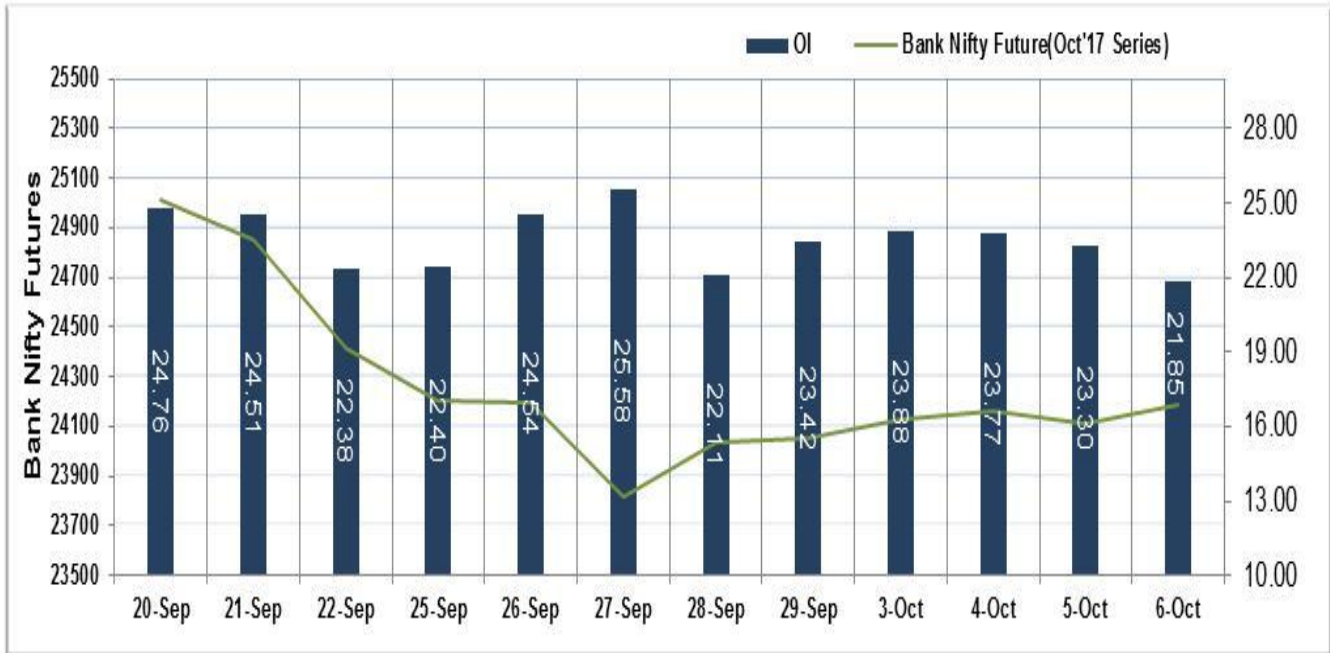
Market TO	Current	Previous	Net%
BSE CASH	3348	3348	(0)
NSE CASH	27878	25106	11
NSE FO	359536	861517	(58)

FII Derivatives	Buy	Sell	Net
Ind. Futures	1303	992	312
Ind. Options	26323	25552	771
Stk. Futures	5941	5506	436
Stk. Options	4475	4468	7

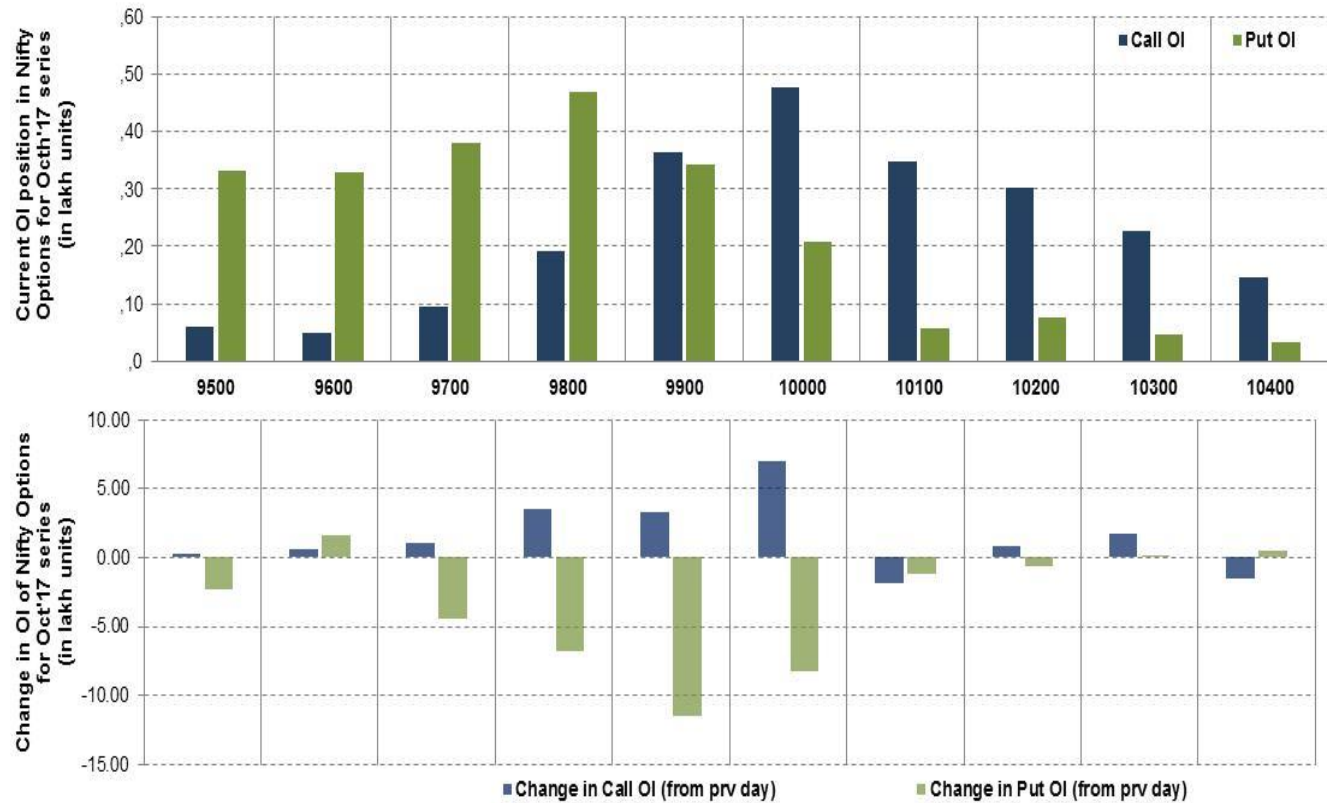
Nifty Futures



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 an addition of 0.69 million in open interest.
- Among Nifty puts, 9,800 SP from the Oct month expiry was the most active put with an reduction of 0.68 million open interests.
- The maximum OI outstanding for Calls was at 10,000 SP (4.77mn) and that for Puts was at 9,800 SP (4.68).

Nifty Technical & Indices Levels

1-Nifty 50 - 06/10/17

Avg Avg



Nifty Cash prices have settled at 9979.7 up by 0.92% from its previous close. On the upper side it has resistance of 10000 and 10050 levels, while lower side it has support of 9900 and 9850 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
GRANULES	14,780,000	17,820,000	20.57	122.15	5.90
GAIL	15,162,000	17,658,000	16.46	454.65	5.11
RBLBANK	4,228,000	4,889,000	15.63	520.00	0.93
JUBLFOOD	2,223,000	2,515,000	13.14	1553.20	4.29
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
UNIONBANK	22,608,000	22,128,000	-2.12	130.40	3.00
JPASSOCIAT	191,896,000	187,544,000	-2.27	19.90	3.92
ICIL	11,896,500	11,564,000	-2.79	110.20	1.75
BEML	2,726,400	2,647,800	-2.88	1753.00	1.32
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
POWERGRID	18,080,000	20,344,000	12.52	205.35	-0.32
RELCAPITAL	11,301,000	12,648,000	11.92	555.75	-1.80
STAR	2,587,500	2,882,500	11.40	843.00	-1.92
CUMMINSIND	462,600	498,600	7.78	916.95	-0.77
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
KPIT	10,800,000	10,784,000	-0.15	128.95	-0.54
IBREALEST	44,750,000	44,600,000	-0.34	214.00	-2.53
DHFL	29,200,500	28,848,000	-1.21	550.80	-1.75
NIITTECH	817,500	783,000	-4.22	563.70	-0.05

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