

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10017	9986	10002	10018	10033	10049	Buy	Buy	Buy
Sensex	31924	31841	31883	31939	31980	32037	Buy	Buy	Buy
Nifty Futures	10036	9997	10016	10032	10052	10067	Buy	Buy	Buy
Bank Nifty	24347	24228	24287	24334	24394	24440	Buy	Buy	Buy
CNX IT	10726	10677	10701	10737	10761	10797	Buy	Buy	Buy

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	31924.4	77.52	0.24
NIFTY	10016.9	28.2	0.28
MIDCAP	15935.6	101.5	0.64
SMLCAP	16892.5	159.5	0.95
BSEFMC	10097.8	-24.68	-0.24
AUTO	24645.6	48.12	0.20
POWER	2242.3	18.86	0.85
REALTY	2132.3	-20.95	-0.97
BSE IT	10220.8	72.07	0.71
BANDEX	27387.8	94.24	0.35
OILGAS	15361.8	51.88	0.34
METAL	14190.2	0.16	0.00

Currency Futures	Close	Pre. Pts	% Chg
27-Oct-17 EUR-INR	77.12	77.02	0.12
27-Oct-17 USD-INR	65.42	65.53	-0.18
27-Oct-17 GBP-INR	86.33	86.40	-0.04
27-Oct-17 JPY-INR	58.25	58.20	0.06

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1018	701	82
BSE	1563	1165	118

FII/DII Capital Mkt*	Buy	Sell	Net
FII	3518	4023	(505)
DII	3046	2644	402

\*NOTE: - FII AND DII data figure is provisional

## Market Commentary

Indian equity benchmarks managed to garner marginal gains and ended the Tuesday's trade in green terrain, with frontline gauges settling above their crucial 10,000 (Nifty) and 31,900 (Sensex) levels, as investors went for value buying in the blue-chip stocks ahead of the festival season. Market participants also remained optimistic on second-quarter earnings starting with TCS on October 12 and Reliance Industries on October 13. After making a positive start, markets traded in a particular range throughout the session to end with modest gains, as sentiments remained upbeat with RBI Governor Urjit Patel's statement that the economy is recovering, after growth slowed to a three-year low of 5.7 percent in the April-June quarter. He added that the GDP growth will pick up in the third and fourth quarters (of the current fiscal year) to above 7 per cent. Traders also took encouragement with Finance Minister Arun Jaitley's statement that India can become a much cleaner and bigger economy among the emerging economies as it has the capacity to implement bold decisions and scale them up efficiently.

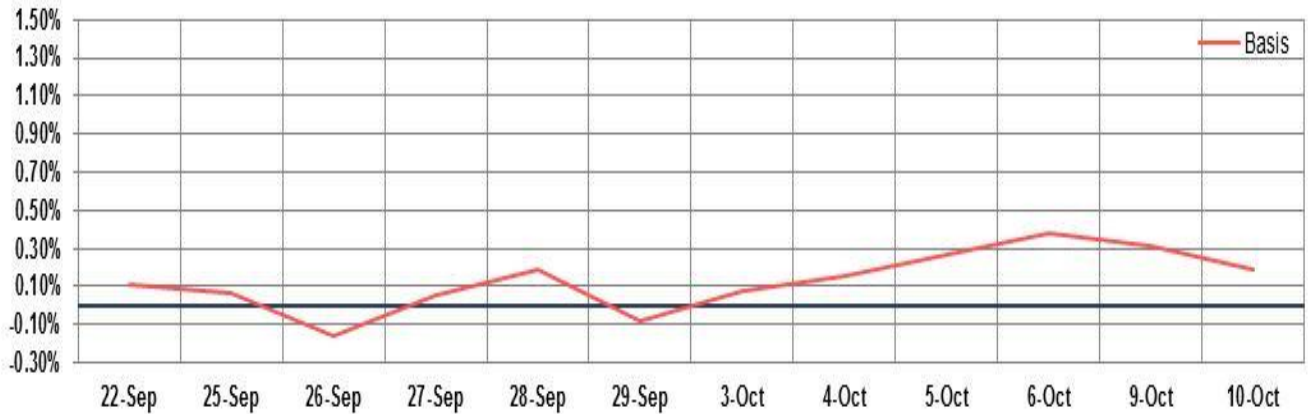
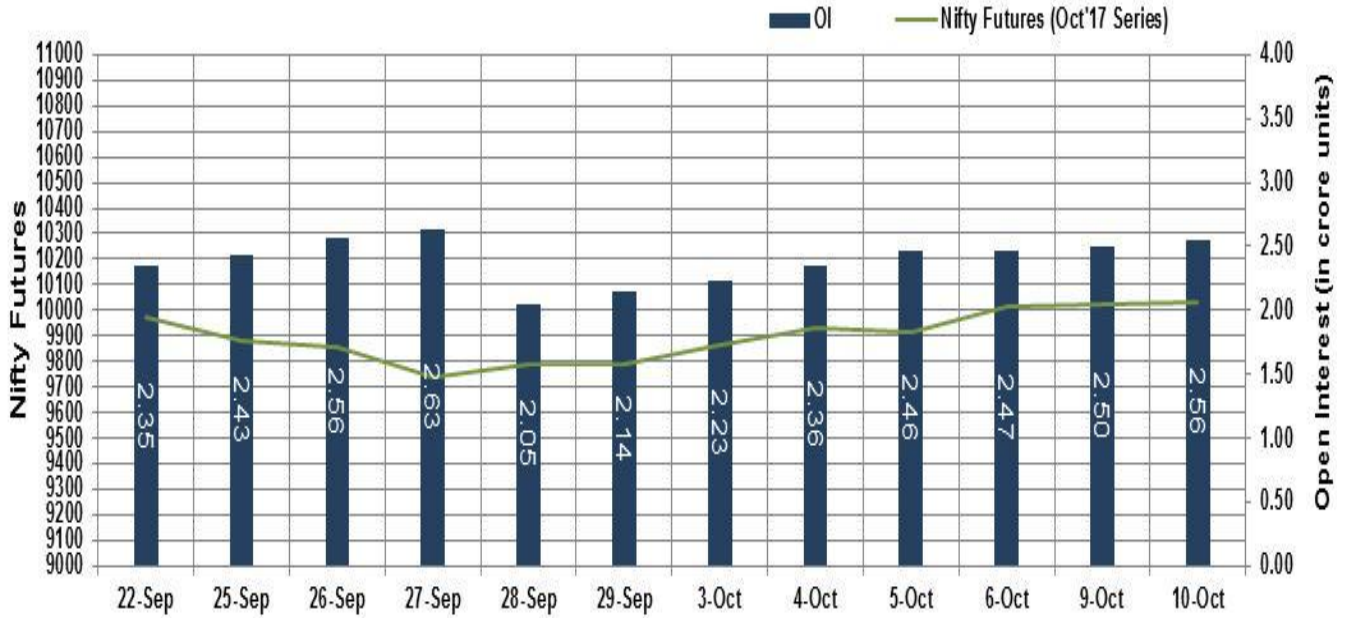
On the global front, European counters were trading mostly in red in early deals amid ongoing political uncertainty in the Catalonia region of Spain. Repercussions following the Catalonia region of Spain's recent bid for secession have been seen from the central government in Madrid.

## Market Turnover & FII Derivative Data

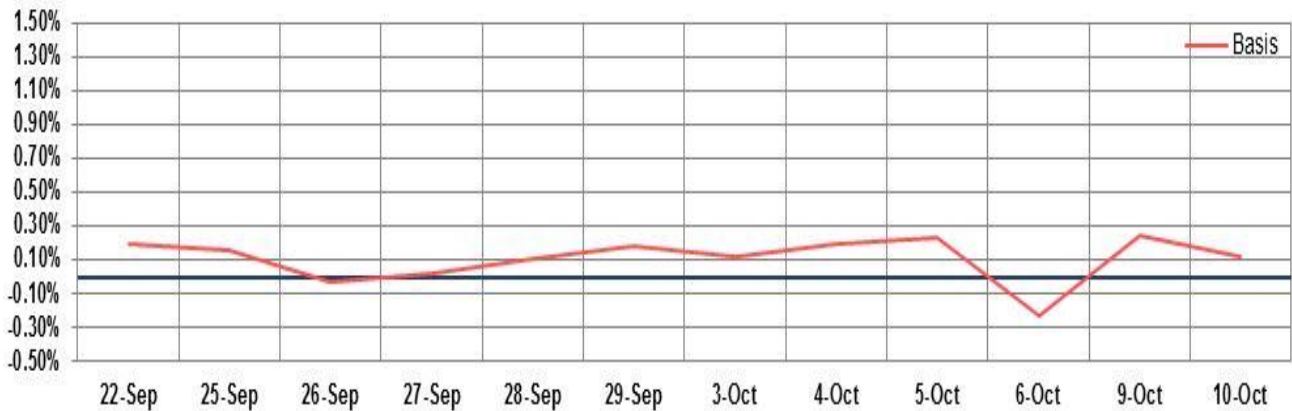
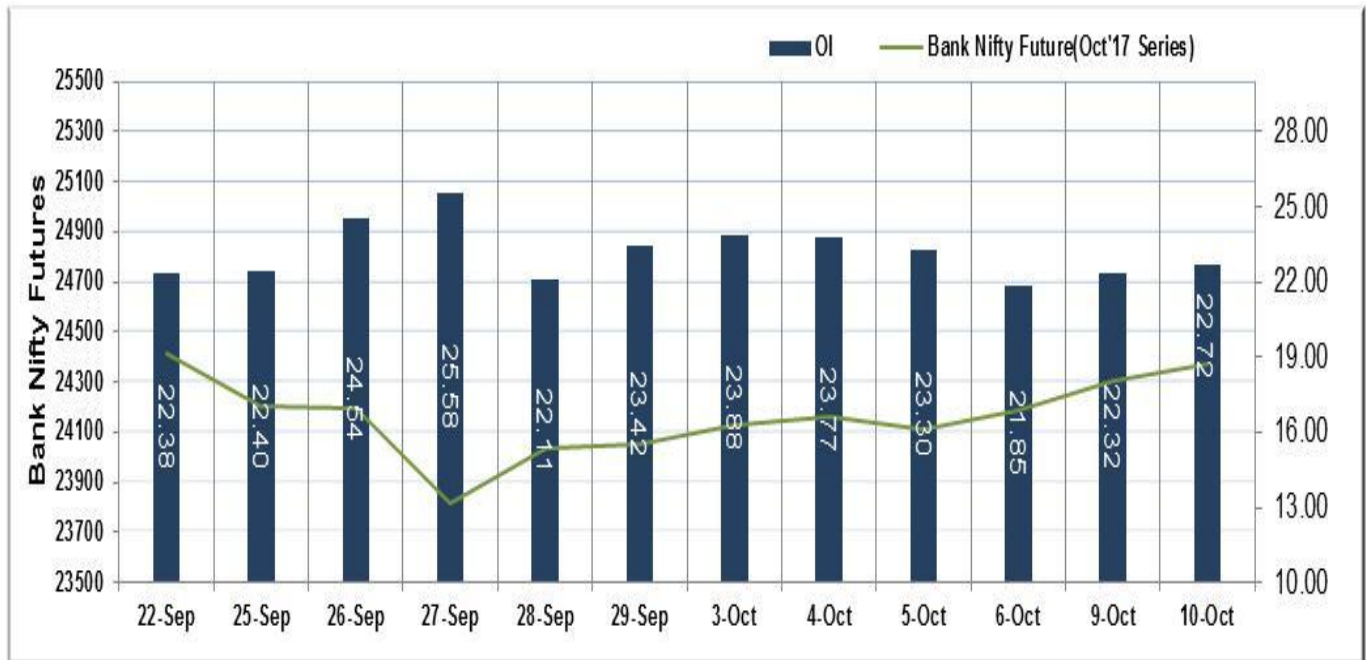
Market TO	Current	Previous	Net%
BSE CASH	3898	3666	6
NSE CASH	26367	24579	7
NSE FO	365727	371922	(2)

FII Derivatives	Buy	Sell	Net
Ind. Futures	469	860	(391)
Ind. Options	22212	21989	222
Stk. Futures	5767	5331	436
Stk. Options	3879	3776	104

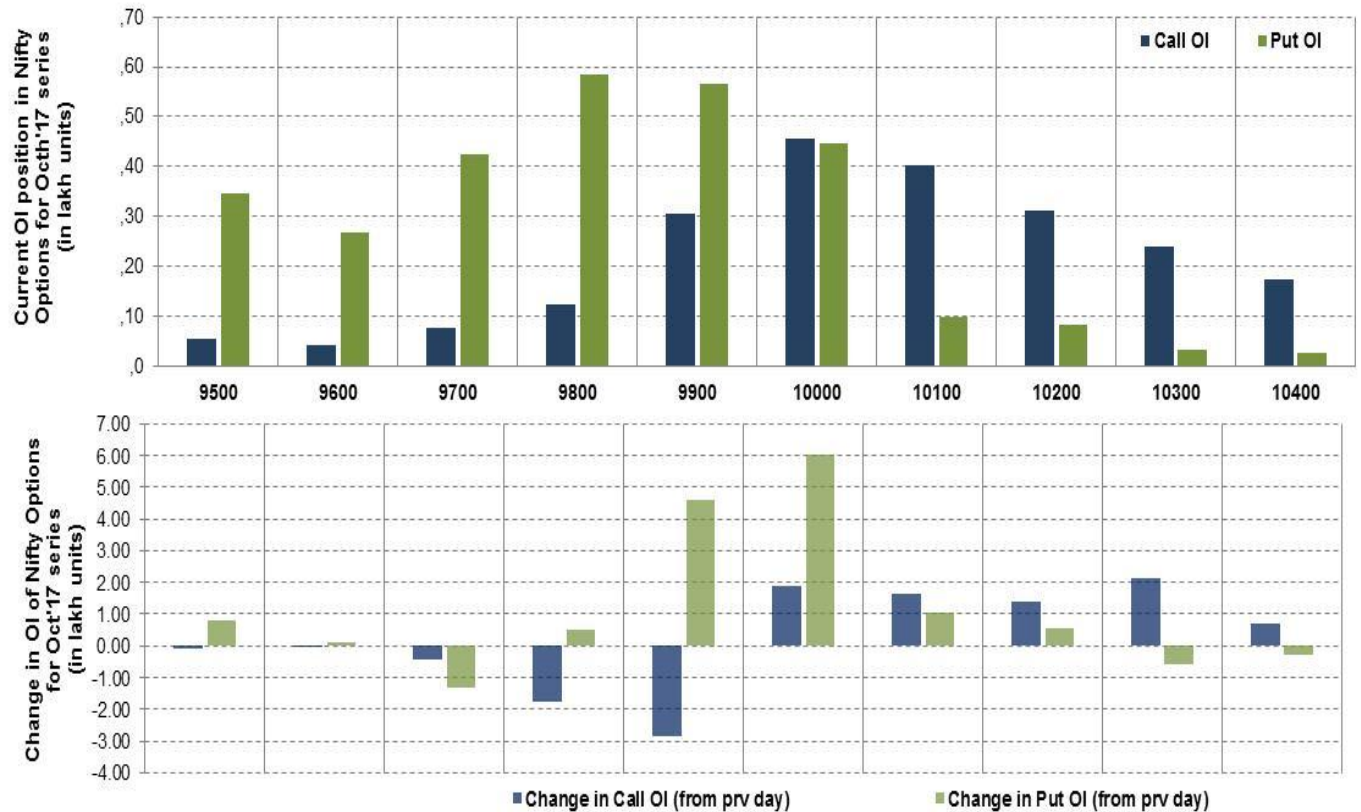
# Nifty Futures



## Bank Nifty Futures



## Nifty Options

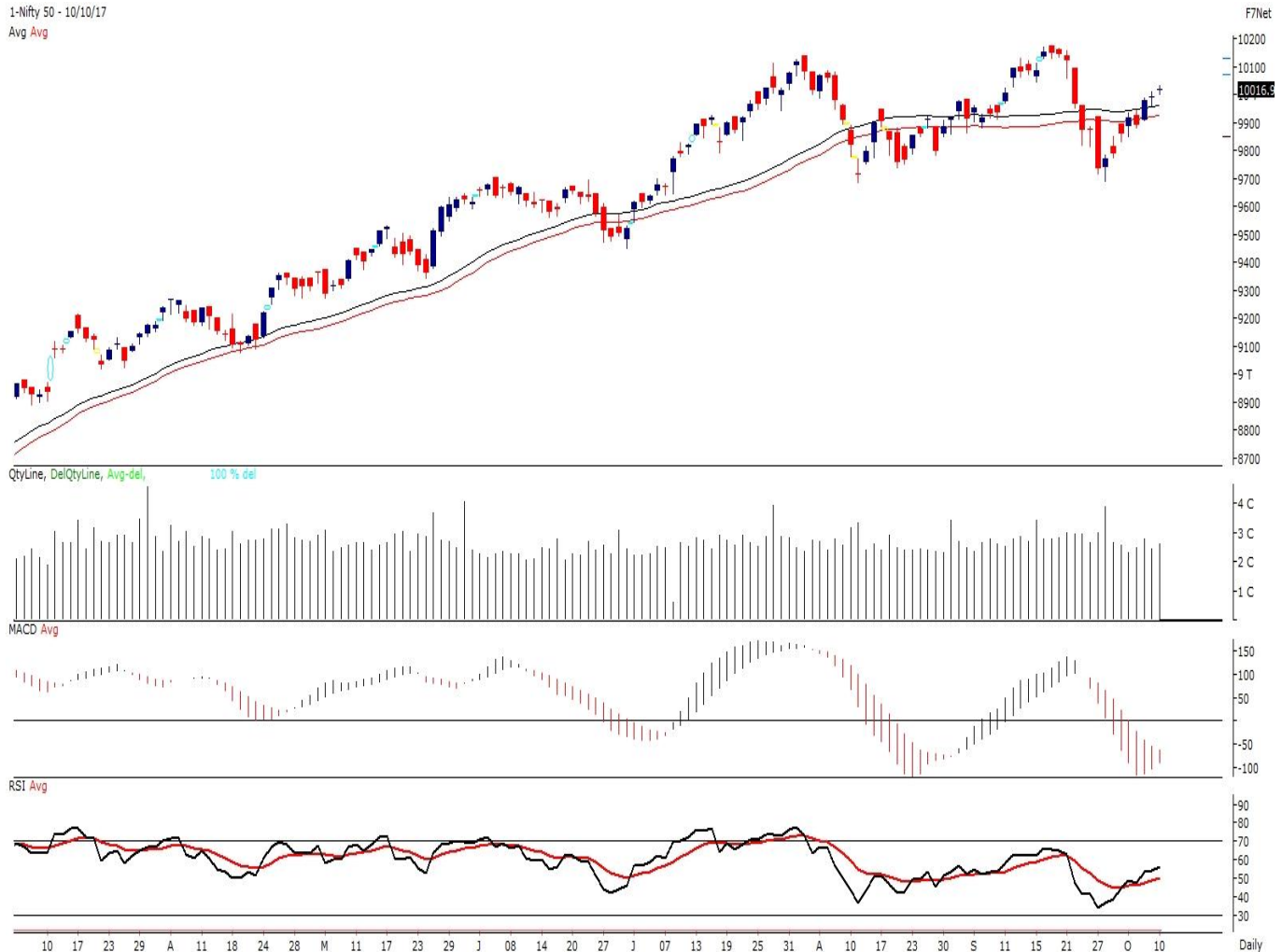


Note – Change in OI of Nifty Options refers to change from previous trading day  
 Source-NSE, SIHL Derivatives Research (Institutional Equities)

- Among Nifty calls 10,000 SP from the Oct month expiry was the most active call with an addition of 0.18 million in open interest.
- Among Nifty puts, 9,800 SP from the Oct month expiry was the most active put with an addition of 0.05 million open interests.
- The maximum OI outstanding for Calls was at 10,000 SP (4.55mn) and that for Puts was at 9,800 SP (5.84).

## Nifty Technical & Indices Levels

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



Nifty Cash prices have settled at 10016.95 up by 0.28% from its previous close. On the upper side it has resistance of 10050 and 10100 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
HEXAWARE	2,058,000	2,658,000	29.15	280.40	4.90
HAVELLS	3,244,000	4,102,000	26.45	535.30	5.19
STAR	2,973,000	3,735,500	25.65	889.50	4.43
NIITTECH	735,000	820,500	11.63	605.15	6.41
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
GRANULES	16,385,000	15,805,000	-3.54	127.35	0.71
ENGINERSIN	12,603,500	12,071,500	-4.22	150.25	0.87
ARVIND	6,680,000	6,394,000	-4.28	392.60	2.43
POWERGRID	22,972,000	21,772,000	-5.22	204.95	1.54
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
CUMMINSIND	515,400	581,400	12.81	912.00	-0.09
VEDL	47,222,000	50,690,500	7.35	322.65	-0.81
KAJARIACER	818,400	873,600	6.74	724.45	-1.13
PEL	1,201,200	1,278,600	6.44	2776.30	-0.21
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
RCOM	122,850,000	120,862,000	-1.62	16.75	-0.89
JUSTDIAL	4,496,400	4,374,000	-2.72	414.30	-0.26
CHENNPETRO	2,505,000	2,431,500	-2.93	425.90	-0.71
JINDALSTEL	34,636,500	32,818,500	-5.25	156.70	-1.32

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