

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10096	9932	10014	10059	10142	10187	Buy	Buy	Buy
Sensex	32182	31673	31928	32068	32323	32464	Buy	Buy	Buy
Nifty Futures	10111	9952	10032	10075	10154	10197	Buy	Buy	Buy
Bank Nifty	24361	23829	24095	24244	24510	24659	Buy	Buy	Buy
CNX IT	10881	10743	10812	10852	10921	10960	Buy	Buy	Buy

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	32182.2	348.2	1.09
NIFTY	10096.4	111.6	1.12
MIDCAP	15959.5	154.94	0.98
SMLCAP	16903.6	192.8	1.15
BSEFMC	10207.6	119.4	1.18
AUTO	24732.5	245.7	1.00
POWER	2238.5	15.12	0.68
REALTY	2120.4	31.03	1.49
BSE IT	10322.1	70.2	0.68
BANKEX	27380.8	257.3	0.95
OILGAS	15646.1	113.5	0.73
METAL	14253.6	266.2	1.90

Currency Futures	Close	Pre. Pts	% Chg
27-Oct-17 EUR-INR	77.39	77.26	0.19
27-Oct-17 USD-INR	65.20	65.29	-0.13
27-Oct-17 GBP-INR	85.74	86.12	-0.46
27-Oct-17 JPY-INR	58.12	58.19	-0.14

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1138	562	80
BSE	1706	962	130

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4096	4764	(668)
DII	3508	2635	873

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Bulls which woke up in last leg of trade mainly helped the benchmarks to end near intraday high levels on Thursday, with frontline gauges ending near their crucial 10,100 (Nifty) and 32,200 (Sensex) levels, as investors took to hefty across the board buying ahead of macroeconomic data such as consumer price index (CPI)-based inflation for September and Index of Industrial Production (IIP) for August due later in the day. Markets, soon after a cautious start gained momentum and traded with traction through the session, as sentiments remained upbeat on report that direct tax collections in the first six months of the current fiscal stood at Rs 3.86 lakh crore, growing by 15.8 per cent over the same period last year. Gross collections (before adjusting for refunds) have increased by 10.3 per cent to Rs 4.66 lakh crore during April to September. Traders also took some encouragement with report that the newly constituted Economic Advisory Council to the Prime Minister (EAC-PM) wants the government to stick to its fiscal consolidation road map and has suggested that stimulus to the industry should not be at the cost of fiscal prudence.

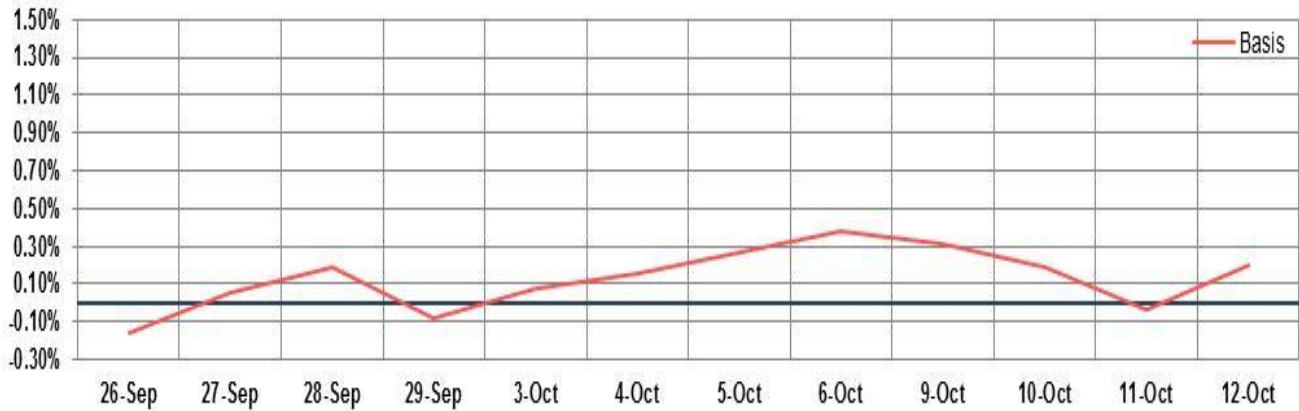
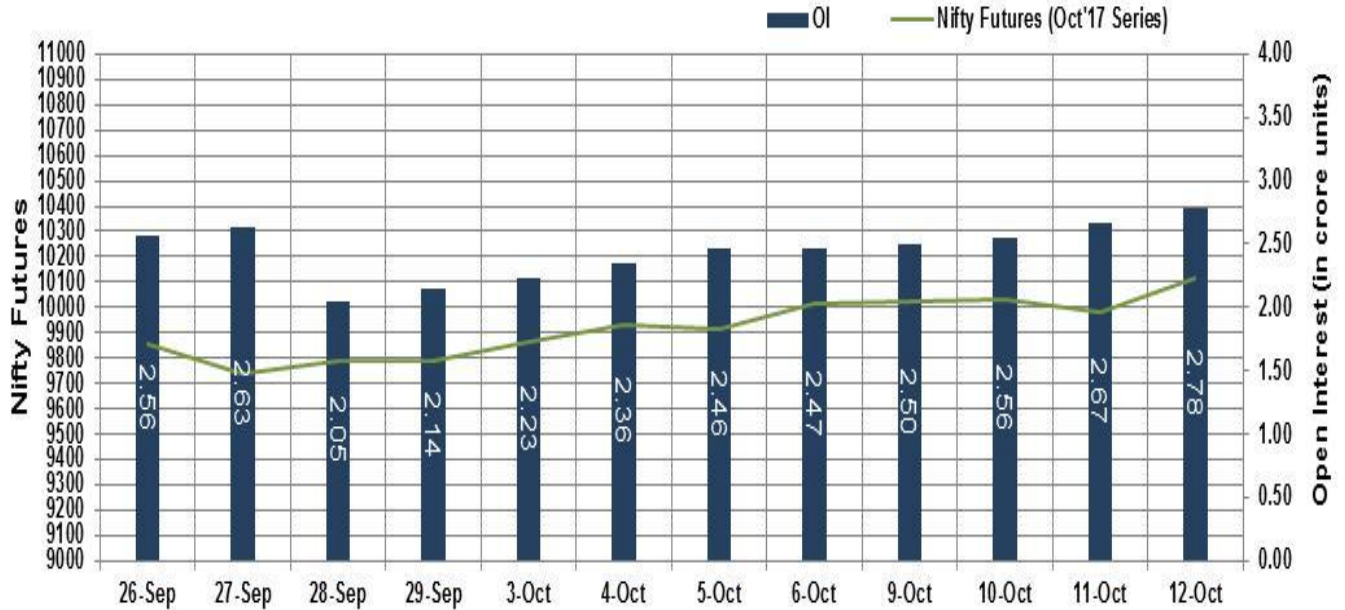
Firm trading in European counters too aided sentiments with investors awaiting data and monitoring speeches from central bankers at the IMF annual meeting in Washington D.C. Euro zone industrial output rose by far more than expected and at its highest rate in nine months in August. Asian markets ended mostly in green after the latest FOMC minutes showed Fed officials expressing a strong degree of caution over the timing of future interest-rate increases.

Market Turnover & FII Derivative Data

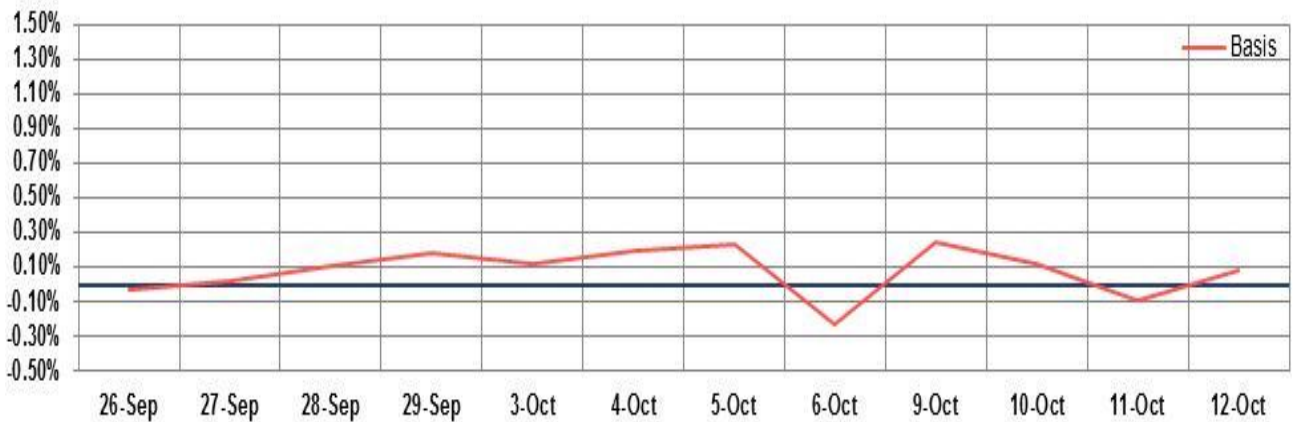
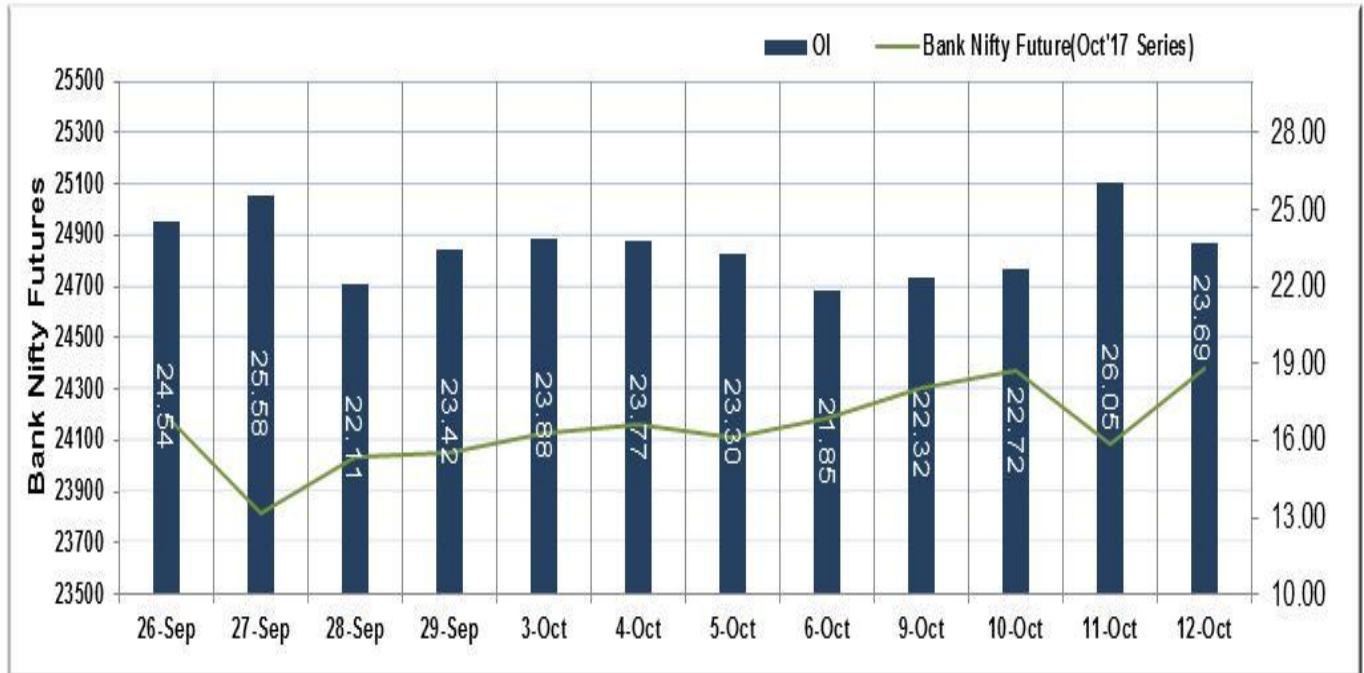
Market TO	Current	Previous	Net%
BSE CASH	3621	4119	(12)
NSE CASH	27360	31334	(13)
NSE FO	1128169	798480	41

FII Derivatives	Buy	Sell	Net
Ind. Futures	1911	1648	263
Ind. Options	52295	52319	(24)
Stk. Futures	6782	6040	742
Stk. Options	5987	5888	99

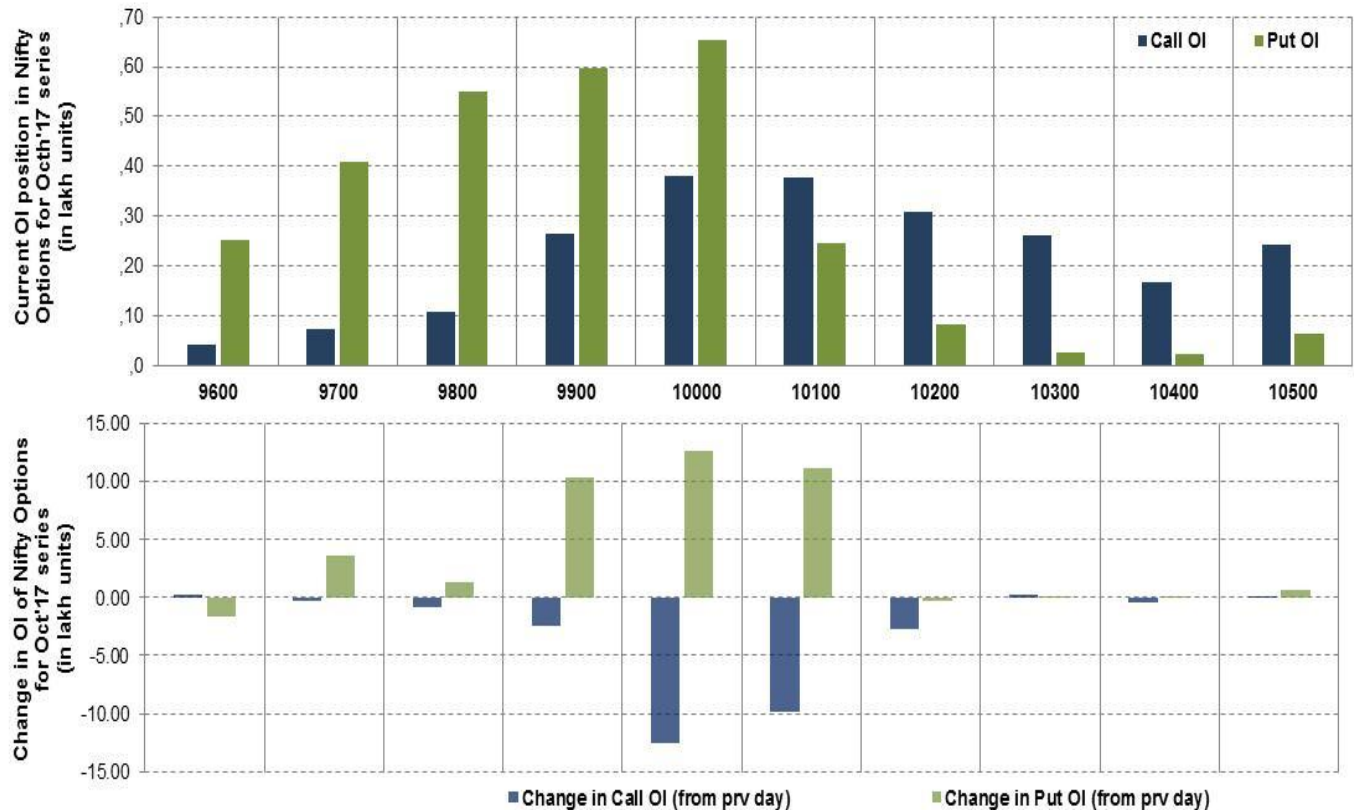
Nifty Futures



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 1.25 million in open interest.
- Among Nifty puts, 10,000 SP from the Oct month expiry was the most active put with a reduction of 1.26 million open interests.
- The maximum OI outstanding for Calls was at 10,000 SP (3.79mn) and that for Puts was at 10,000 SP (6.55).

Nifty Technical & Indices Levels

1-Nifty 50 - 12/10/17
Avg Avg



Nifty Cash prices have settled at 10096.4 up by 1.12% from its previous close. On the upper side it has resistance of 10150 and 10200 levels, while lower side it has support of 10000 and 9950 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
NBCC	2,916,000	4,800,000	64.61	243.00	9.56
HINDALCO	35,675,500	45,055,500	26.29	264.65	6.01
NIITTECH	762,000	948,000	24.41	614.90	3.34
NESTLEIND	94,000	112,800	20.00	7420.00	1.68
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
KSCL	4,240,500	4,167,000	-1.73	544.50	3.71
RECLTD	43,968,000	42,768,000	-2.73	154.05	1.35
CEATLTD	1,617,000	1,567,300	-3.07	1743.00	1.36
CGPOWER	28,068,000	26,904,000	-4.15	79.35	1.80
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
CANFINHOME	739,000	3,561,250	381.90	527.50	-79.40
PFC	30,168,000	35,208,000	16.71	120.50	-0.86
GRASIM	3,834,000	4,155,000	8.37	1142.50	-0.97
SBIN	92,181,000	97,995,000	6.31	251.50	-0.18
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
CANBK	13,088,500	13,039,150	-0.38	305.00	-0.08
COALINDIA	21,578,100	21,369,000	-0.97	282.00	-0.30
-	-	-	-	-	-
-	-	-	-	-	-

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