

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10185	10078	10132	10178	10231	10277	Buy	Buy	Buy
Sensex	32507	32176	32341	32478	32643	32780	Buy	Buy	Buy
Nifty Futures	10190	10072	10131	10179	10238	10286	Buy	Buy	Buy
Bank Nifty	24089	23812	23951	24051	24189	24289	Buy	Sell	Sell
CNX IT	10998	10808	10903	10958	11053	11108	Buy	Buy	Buy

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	32506.7	116.8	0.36
NIFTY	10184.8	38.3	0.38
MIDCAP	16147.9	71.55	0.45
SMLCAP	17096.5	15.11	0.09
BSEFMC	10182.1	-67.21	-0.66
AUTO	24830.5	4.51	0.02
POWER	2272.3	19.09	0.85
REALTY	2188.2	22.47	1.04
BSE IT	10453.5	93.15	0.90
BANDEX	26887.3	44.81	0.17
OILGAS	16023.9	129.4	0.81
METAL	14609.8	68.00	0.47

Currency Futures	Close	Pre. Pts	% Chg
27-Oct-17 EUR-INR	76.40	77.08	-0.88
27-Oct-17 USD-INR	65.05	65.06	-0.01
27-Oct-17 GBP-INR	85.65	85.81	-0.18
27-Oct-17 JPY-INR	57.15	57.89	-1.28

Advance/ Decline	Adv	Dec	Un Ch.
NSE	823	922	70
BSE	1288	1429	135

FII/DII Capital Mkt*	Buy	Sell	Net
FII	6646	6728	(82)
DII	3081	2773	308

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity benchmarks managed to end volatile session of trade in green terrain on Monday, with frontline gauges ending above their crucial 10,150 (Nifty) and 32,500 (Sensex) levels. Markets witnessed immense volatility during the trade as traders remained watchful ahead of F&O expiry and Infosys earnings due later this week. Key gauges kicked off the session on optimistic note with traders taking encouragement with Hasmukh Adhia's statement that policymakers are considering steps to ease the compliance burden related to the Goods and Services Tax (GST) on small businesses and to make product classification for taxation less complicated. Some support also came with report that foreign investors have poured a whopping \$2 billion into the Indian debt markets so far this month due to lower currency volatility coupled with positive real interest rates. However, markets pared all of their early gains and entered into red terrain in noon deals on report that foreign portfolio investors (FPIs) however pulled out Rs 3,408 crore (\$523 million) from equities on account of profit booking during this period.

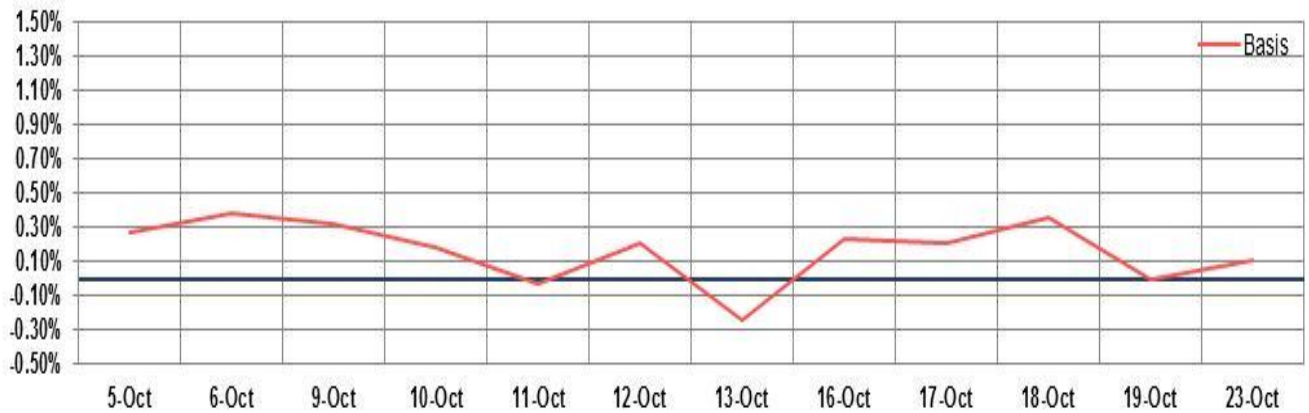
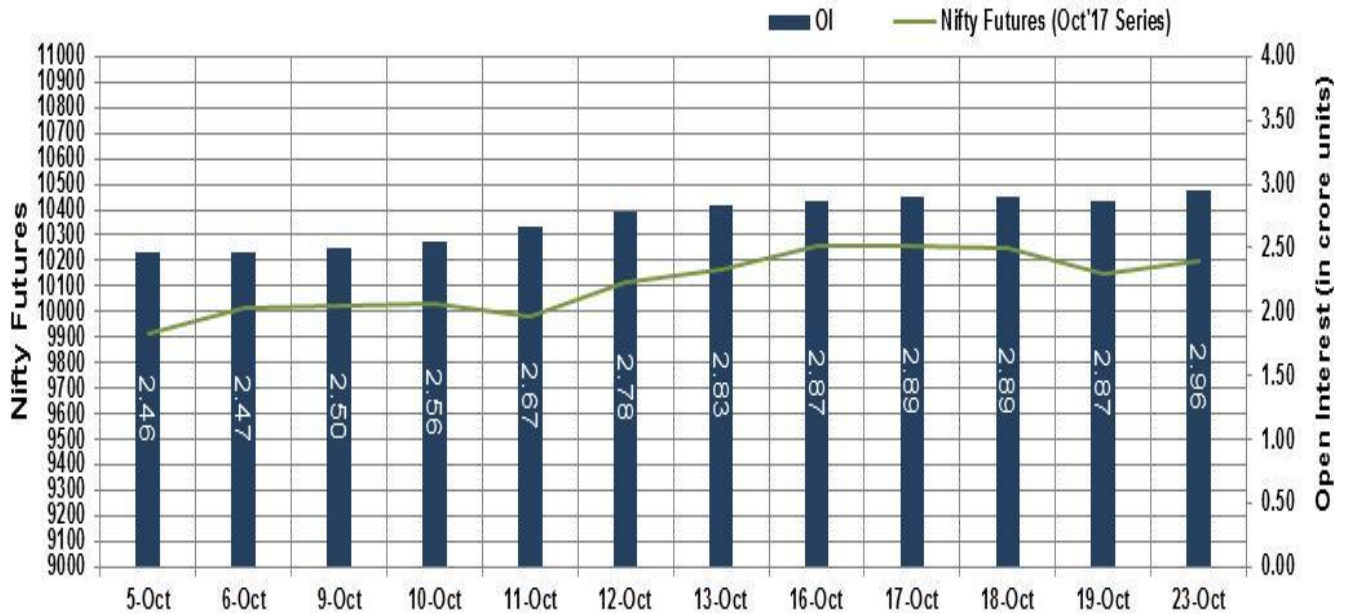
Positive opening in European counters too aided sentiments with CAC, DAX and FTSE trading in green in early deals, as investors monitored fresh corporate earnings and awaited any further developments from Spain's ongoing constitutional crisis. Asian markets ended mostly in green led by Japanese Nikkei on the back of weaker yen, as an election win for Shinzo Abe's ruling bloc gave a green light for more policy stimulus.

Market Turnover & FII Derivative Data

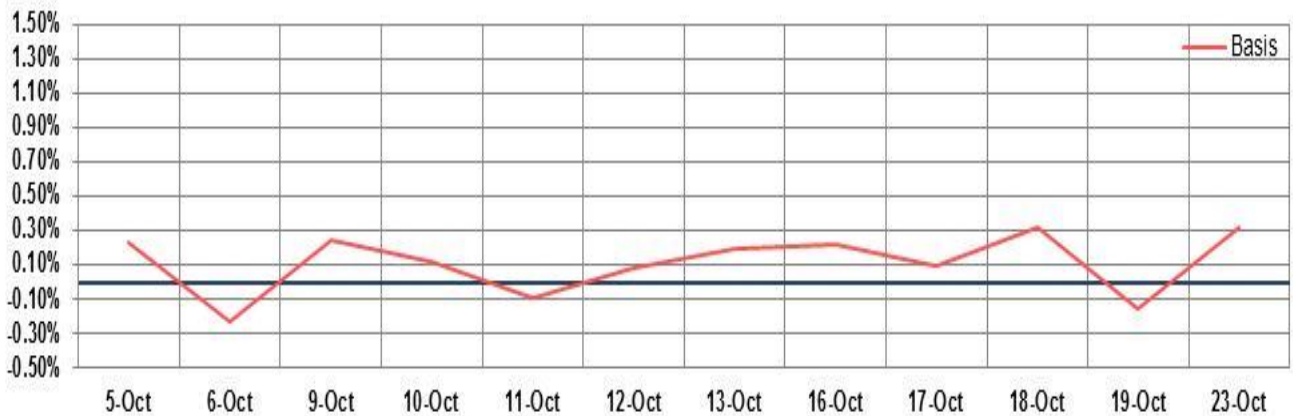
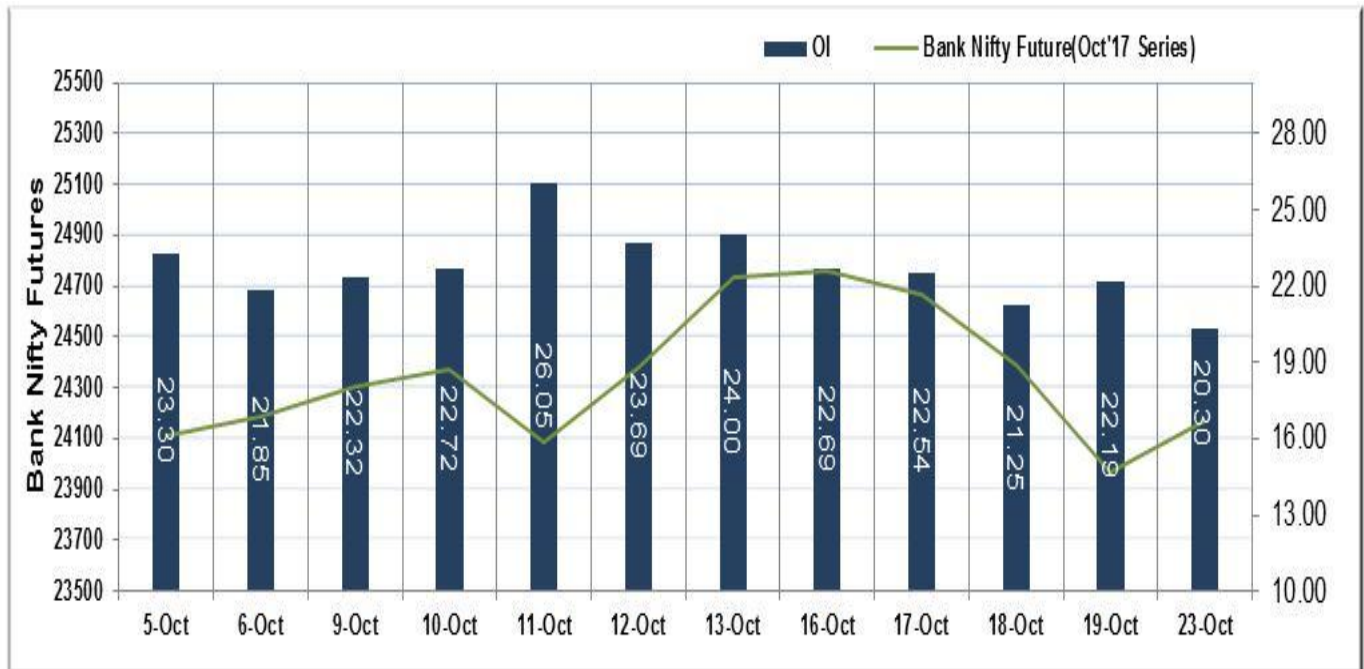
Market TO	Current	Previous	Net%
BSE CASH	3905	933	318
NSE CASH	29181	5745	408
NSE FO	699742	147064	376

FII Derivatives	Buy	Sell	Net
Ind. Futures	5222	5880	(657)
Ind. Options	62392	62371	22
Stk. Futures	16153	16043	111
Stk. Options	8519	8543	(24)

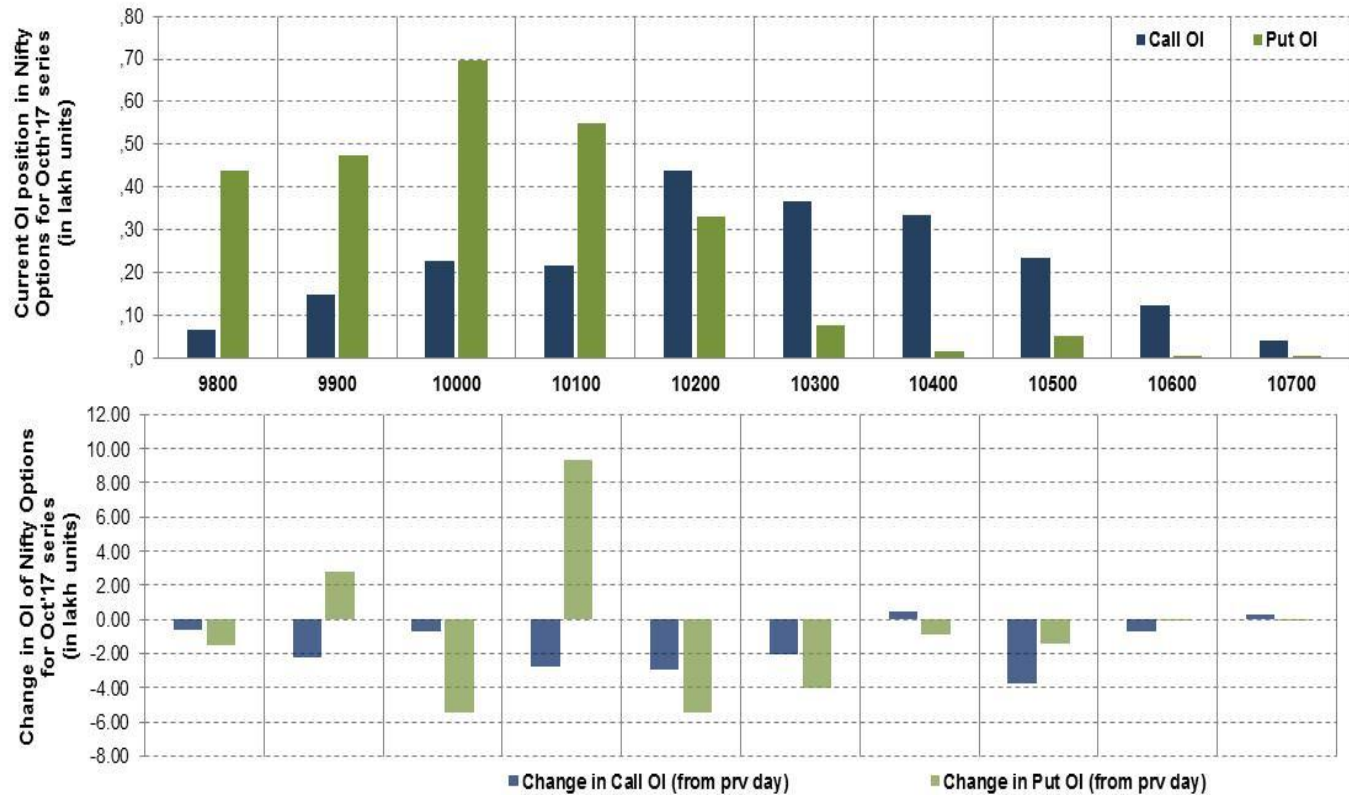
Nifty Futures



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 10,200 SP from the Oct month expiry was the most active call with a reduction of 0.29 million in open interest.
- Among Nifty puts, 10,000 SP from the Oct month expiry was the most active put with a reduction of 0.54 million open interests.
- The maximum OI outstanding for Calls was at 10,200 SP (4.38mn) and that for Puts was at 10,000 SP (6.97).

Nifty Technical & Indices Levels

1-Nifty 50 - 23/10/17
Avg Avg



Nifty Cash prices have settled at 10184.85 up by 0.38% from its previous close. On the upper side it has resistance of 10250 and 10300 levels, while lower side it has support of 10100 and 10050 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
HCLTECH	7,448,000	8,937,600	20.00	936.50	1.36
PFC	37,668,000	42,456,000	12.71	132.70	1.72
CHOLAFIN	403,000	453,000	12.41	1145.00	2.27
POWERGRID	19,168,000	21,480,000	12.06	212.50	0.85
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
JUBLFOOD	1,574,500	1,449,000	-7.97	1549.00	1.18
ENGINEERSIN	11,042,500	9,926,000	-10.11	152.05	1.81
CENTURYTEX	7,592,750	6,639,600	-12.55	1329.30	0.75
SUNTV	5,665,000	4,869,000	-14.05	809.00	0.02
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
IBULHSGFIN	5,809,600	6,564,000	12.99	1345.00	-0.52
HDFC	10,706,000	11,751,000	9.76	1724.75	-1.30
HINDUNILVR	9,911,400	10,756,200	8.52	1253.60	-0.47
HAVELLS	4,348,000	4,702,000	8.14	542.10	-1.14
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
BIOCON	9,115,200	8,658,000	-5.02	364.70	-2.97
KTKBANK	26,174,400	24,753,200	-5.43	156.30	-0.64
JINDALSTEL	35,725,500	33,754,500	-5.52	157.90	-1.47
GODREJIND	3,448,500	3,222,000	-6.57	581.50	-1.46

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