

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10295	10193	10244	10292	10344	10392	Buy	Buy	Buy
Sensex	33043	32675	32859	32988	33172	33301	Buy	Buy	Buy
Nifty Futures	10290	10193	10241	10296	10345	10400	Buy	Buy	Buy
Bank Nifty	25036	24321	24679	24918	25276	25515	Buy	Buy	Buy
CNX IT	10925	10717	10821	10904	11008	11091	Sell	Sell	Buy

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	33042.5	435.2	1.33
NIFTY	10295.3	87.65	0.86
MIDCAP	16249.4	67.63	0.42
SMLCAP	17159.3	-32.38	-0.19
BSEFMC	10252.7	38.5	0.38
AUTO	24937.6	156.8	0.63
POWER	2327.8	26.38	1.15
REALTY	2191.2	-7.66	-0.35
BSE IT	10407.2	33.37	0.32
BANKEX	28329.1	1274..2	4.71
OILGAS	16201.9	76.56	0.47
METAL	14734.0	44.14	0.30

Currency Futures	Close	Pre. Pts	% Chg
27-Oct-17 EUR-INR	76.46	76.62	-0.21
27-Oct-17 USD-INR	64.91	65.10	-0.30
27-Oct-17 GBP-INR	86.06	85.85	0.25
27-Oct-17 JPY-INR	56.91	57.27	-0.65

Advance/ Decline	Adv	Dec	Un Ch.
NSE	718	998	83
BSE	1160	1532	137

FII/DII Capital Mkt*	Buy	Sell	Net
FII	13402	9820	3583
DII	7809	7964	(156)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Wednesday turned out to be a fabulous day of trade for Indian equity benchmarks with frontline gauges hitting record highs and ending above their crucial 33,000 (Sensex) and 10,250 (Nifty) levels for the first time ever after the Union Cabinet on Tuesday announced various measures to boost economy. Markets made a firm start and traded jubilantly throughout the session, as sentiments remained up-beat with Union Cabinet approving a massive recapitalisation plan for public sector banks (PSBs) worth Rs 2.11 lakh crore. Of this amount, Rs 1.55 lakh crore would be raised through recapitalisation bonds. Another Rs 76,000 crore would be available from budgetary support and raised through market borrowings. The whopping Rs 14 lakh crore package announced by the Union Cabinet apart from the massive recapitalisation plan for public sector banks, also include investments in key development sectors such as Rural Roads, Housing, Railways, Power, Highways and Digital Infrastructure. Traders also took some encouragement with Union Finance Minister Arun Jaitley's statement that the Indian economy was on a strong wicket with sound macro-economic fundamentals.

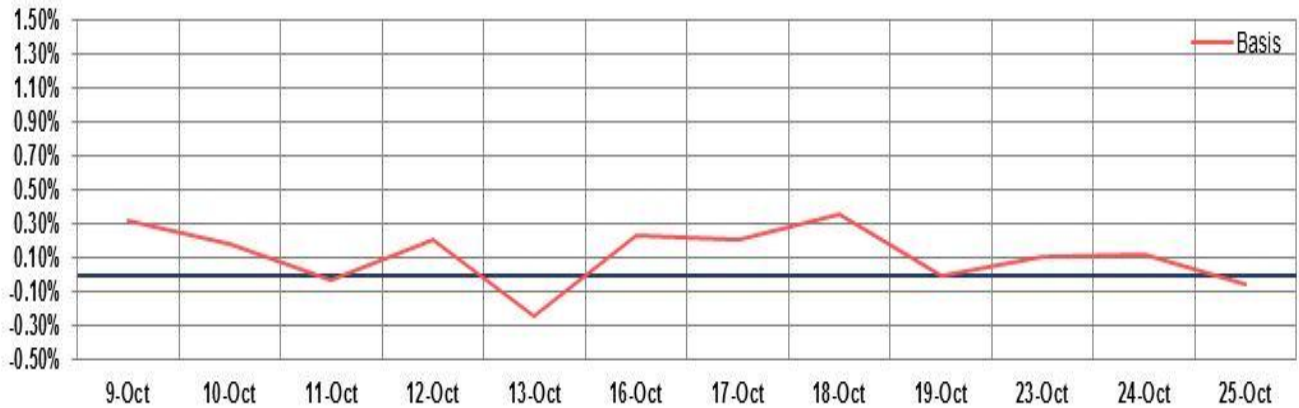
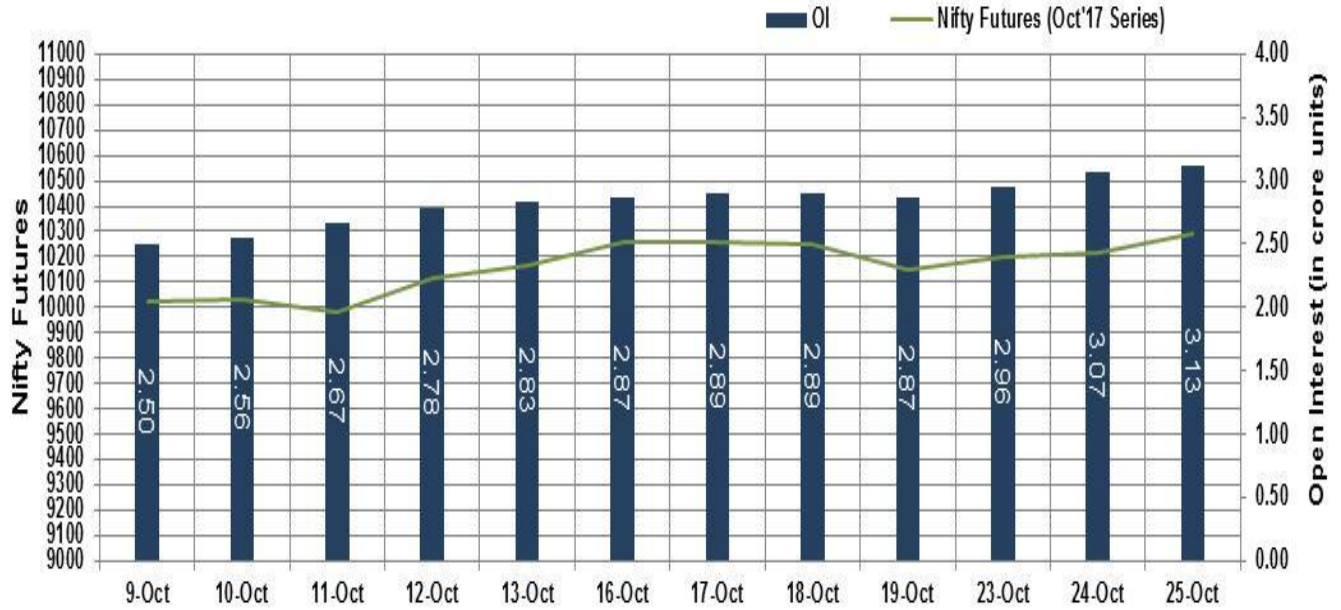
Positive trade in European counters too aided sentiments, as investors reacted to new earnings reports and monitored fresh economic data. Britain's economy unexpectedly picked up speed in the three months to September, putting the Bank of England firmly on track to raise interest rates next week for the first time a decade. Asian markets ended mixed on Wednesday.

Market Turnover & FII Derivative Data

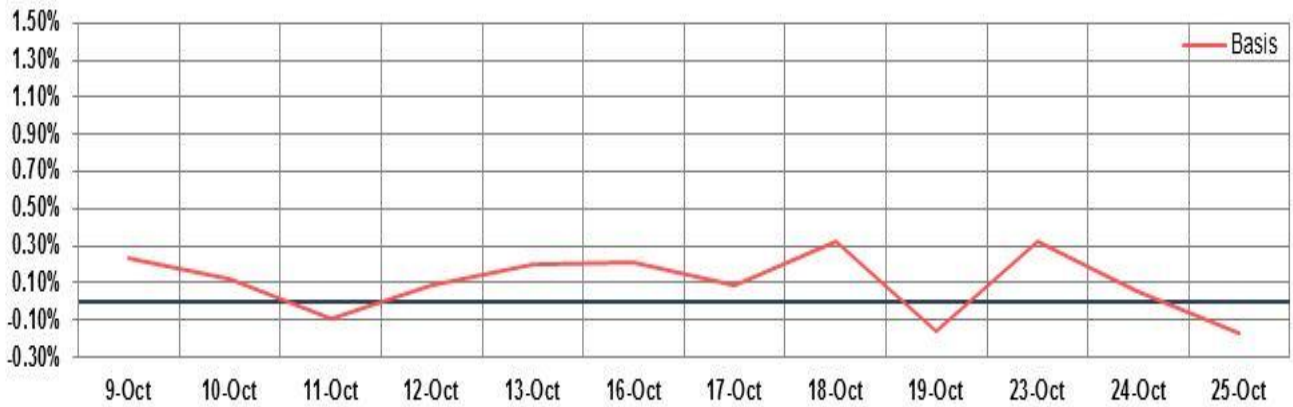
Market TO	Current	Previous	Net%
BSE CASH	6014	4000	50
NSE CASH	55954	29462	90
NSE FO	1202398	707852	70

FII Derivatives	Buy	Sell	Net
Ind. Futures	6958	8056	(1098)
Ind. Options	92097	92014	83
Stk. Futures	28735	26726	2009
Stk. Options	11717	11661	56

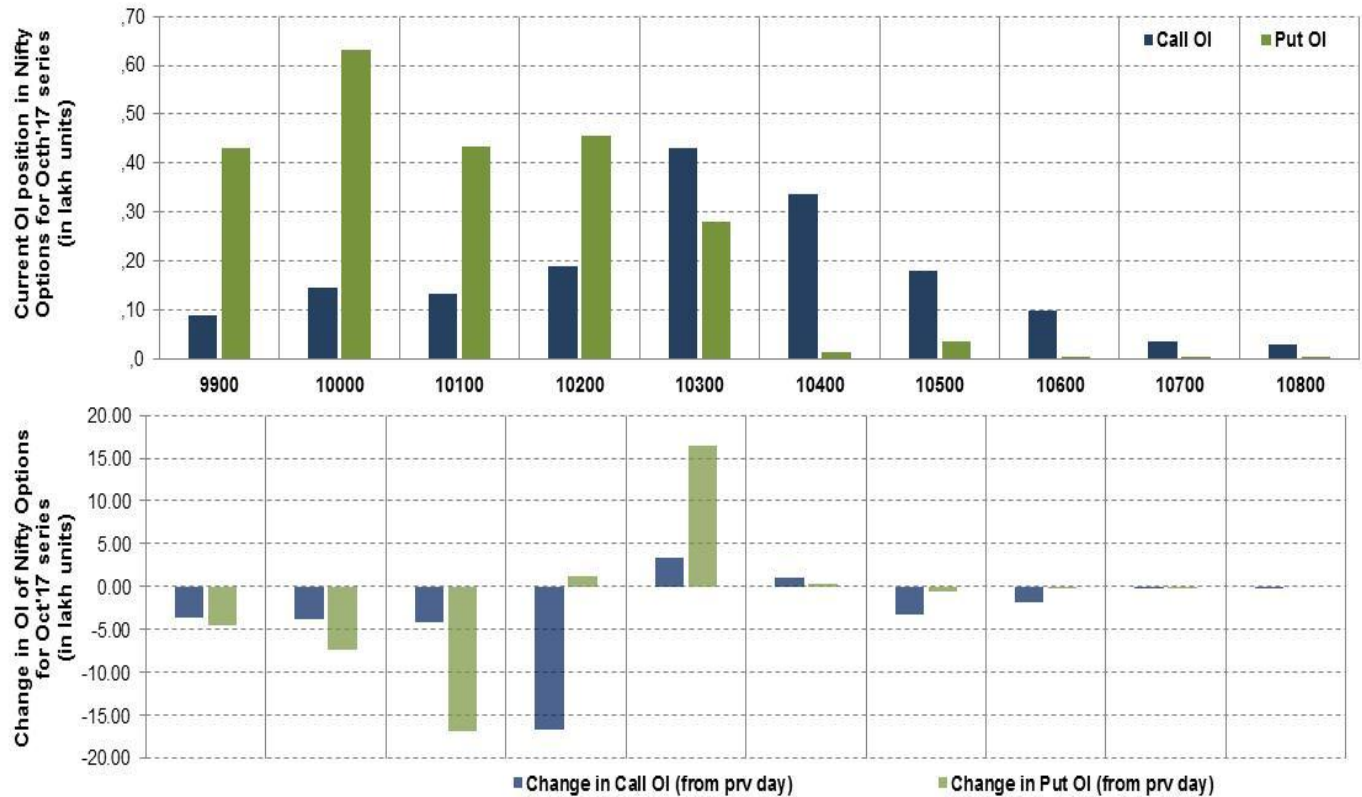
Nifty Futures



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 10,300 SP from the Oct month expiry was the most active call with an addition of 0.34 million in open interest.
- Among Nifty puts, 10,000 SP from the Oct month expiry was the most active put with a reduction of 0.74 million open interests.
- The maximum OI outstanding for Calls was at 10,300 SP (4.31mn) and that for Puts was at 10,000 SP (6.32).

Nifty Technical & Indices Levels

1-Nifty 50 - 25/10/17
 Avg Avg



Nifty Cash prices have settled at 10295.35 up by 0.86% from its previous close. On the upper side it has resistance of 10350 and 10400 levels, while lower side it has support of 10200 and 10150 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
CONCOR	1,121,250	1,400,625	24.92	1360.15	1.15
JSWSTEEL	26,727,000	32,406,000	21.25	260.45	0.10
PNB	25,245,500	29,844,500	18.22	199.00	43.84
M&M	3,208,500	3,763,000	17.28	1366.90	0.96
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
SYNDIBANK	15,192,000	12,654,000	-16.71	85.00	17.32
NIITTECH	784,500	652,500	-16.83	616.00	0.89
IDBI	23,192,000	18,360,000	-20.83	65.10	19.78
CANBK	8,607,444	6,710,784	-22.04	439.30	38.19
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
CADILAHC	2,748,800	3,280,000	19.32	480.90	-0.55
DHFL	8,517,000	10,027,500	17.74	582.35	-1.99
APOLLOHOSP	1,043,500	1,224,000	17.30	1038.85	-2.10
BALKRISIND	303,600	351,600	15.81	1645.00	-2.09
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
HDFCBANK	16,104,500	13,209,000	-17.98	1792.05	-3.88
RAYMOND	3,248,800	2,648,000	-18.49	888.95	-1.57
TVSMOTOR	4,702,000	3,824,000	-18.67	693.00	-0.23
RCOM	83,076,000	67,480,000	-18.77	16.60	-2.06

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