

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10344	10240	10292	10324	10376	10408	Buy	Buy	Buy
Sensex	33147	32698	32923	33059	33284	33421	Buy	Buy	Buy
Nifty Futures	10345	10235	10290	10322	10377	10409	Buy	Buy	Buy
Bank Nifty	25022	24703	24863	25024	25184	25346	Buy	Buy	Buy
CNX IT	10883	10779	10831	10888	10940	10998	Sell	Sell	Buy

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	33147.1	104.6	0.32
NIFTY	10343.8	48.45	0.47
MIDCAP	16334.4	85.0	0.52
SMLCAP	17256.7	97.46	0.57
BSEFMC	10254.7	1.91	0.02
AUTO	25091.8	154.2	0.62
POWER	2338.3	10.41	0.45
REALTY	2199.4	8.16	0.37
BSE IT	10408.5	1.35	0.01
BANSEX	28330.2	1.07	0.00
OILGAS	16556.7	354.8	2.19
METAL	15039.4	305.4	2.07

Currency Futures	Close	Pre. Pts	% Chg
27-Oct-17 EUR-INR	76.53	76.46	0.06
27-Oct-17 USD-INR	64.82	64.91	-0.18
27-Oct-17 GBP-INR	85.70	86.06	-0.42
27-Oct-17 JPY-INR	57.05	56.91	0.25

Advance/ Decline	Adv	Dec	Un Ch.
NSE	921	797	67
BSE	1375	1326	149

FII/DII Capital Mkt*	Buy	Sell	Net
FII	10216	10592	(376)
DII	6751	7275	(524)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Extending their northward journey for fourth straight session, Indian equity benchmarks ended the F&O expiry day in green terrain, hitting fresh record highs with Sensex and Nifty surpassing their crucial 33,100 and 10,300 levels for the first time, respectively. Markets started on sluggish note, as sentiments remained dampened with Chief Economic Adviser Arvind Subramanian's statement that bad loans and stressed assets in Indian Banks are estimated at Rs 10 lakh crore (\$153.49 billion). Traders also remained on sidelines with a recent poll showing that India's economy will likely grow at its slowest pace in four years this fiscal year, as a currency ban and the new Goods and Services Tax (GST) have disrupted business activity and dampened consumer demand. The poll enlightened that Asia's third-largest economy will grow at 6.7 percent in the fiscal year ending March 2018, the slowest since the new methodology of measuring gross domestic product (GDP) was introduced in the 2014-15 fiscal year.

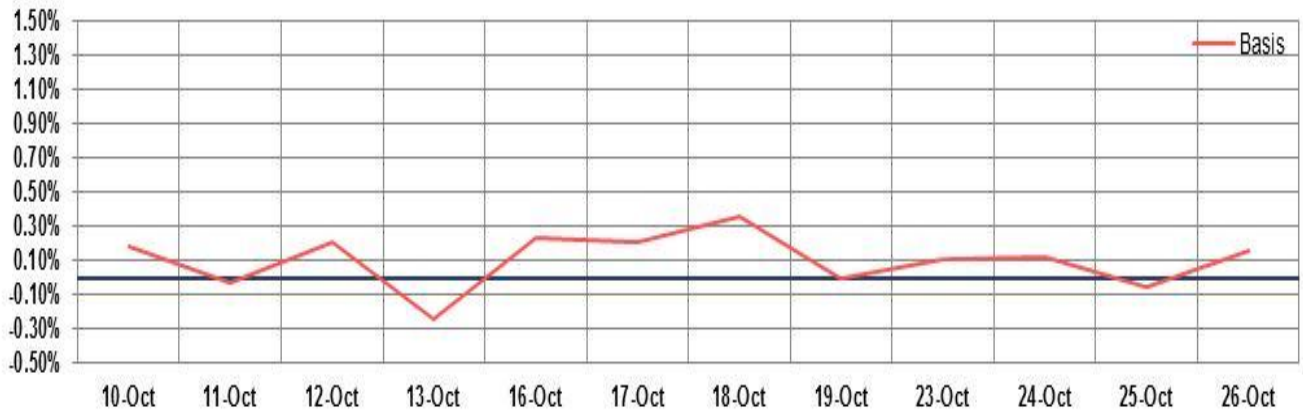
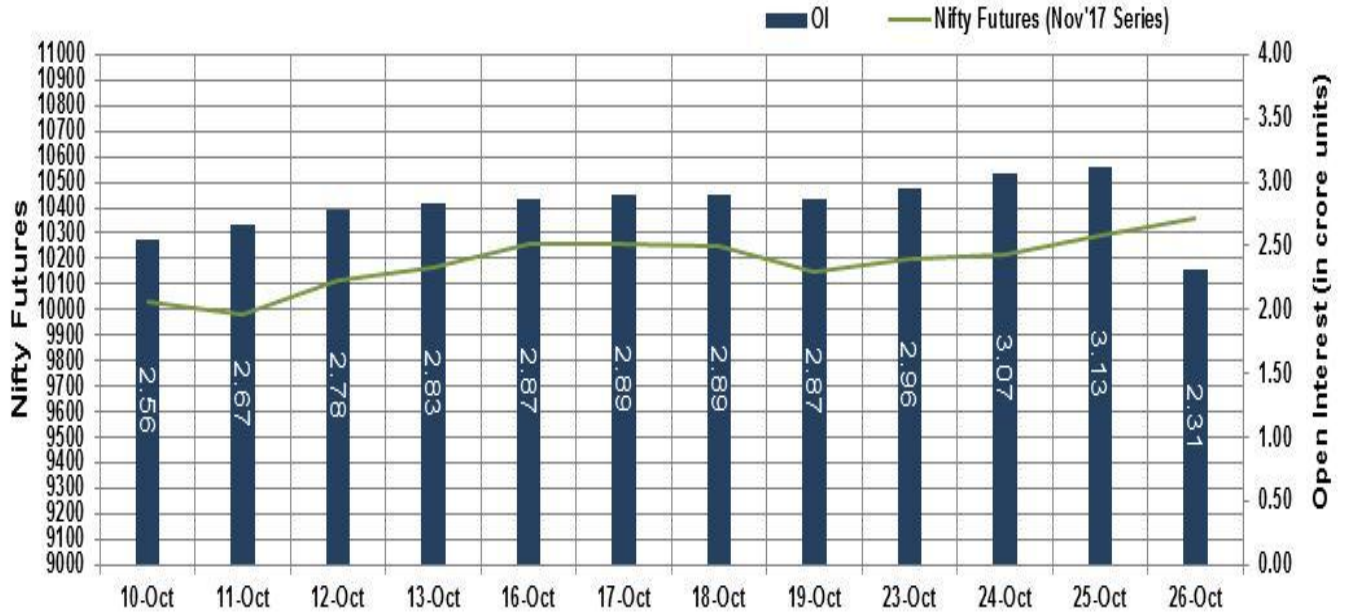
Firm opening in European counters too aided sentiments with CAC, DAX and FTSE trading in green in early deals ahead of the European Central Bank's monetary policy decision later in the day. ECB chief Mario Draghi is expected to announce a gradual reduction in the massive monetary stimulus as the euro area economic growth gains momentum. Asian markets exhibited mixed trend, as investors also digested regional corporate earnings results and looked for direction from the European Central Bank policy meeting, due later in the day.

Market Turnover & FII Derivative Data

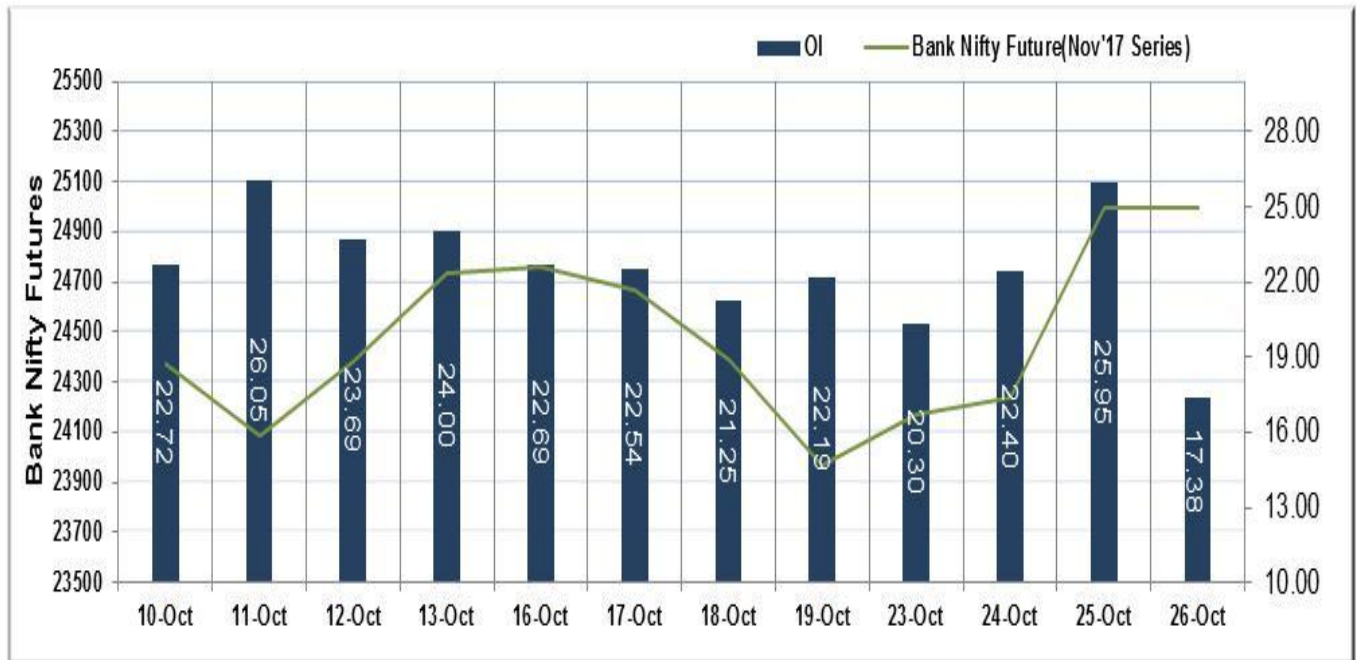
Market TO	Current	Previous	Net%
BSE CASH	5131	6014	(15)
NSE CASH	52070	55954	(7)
NSE FO	1484651	1202398	23

FII Derivatives	Buy	Sell	Net
Ind. Futures	8484	8998	(515)
Ind. Options	93222	91158	2064
Stk. Futures	33742	32905	837
Stk. Options	7171	7211	(39)

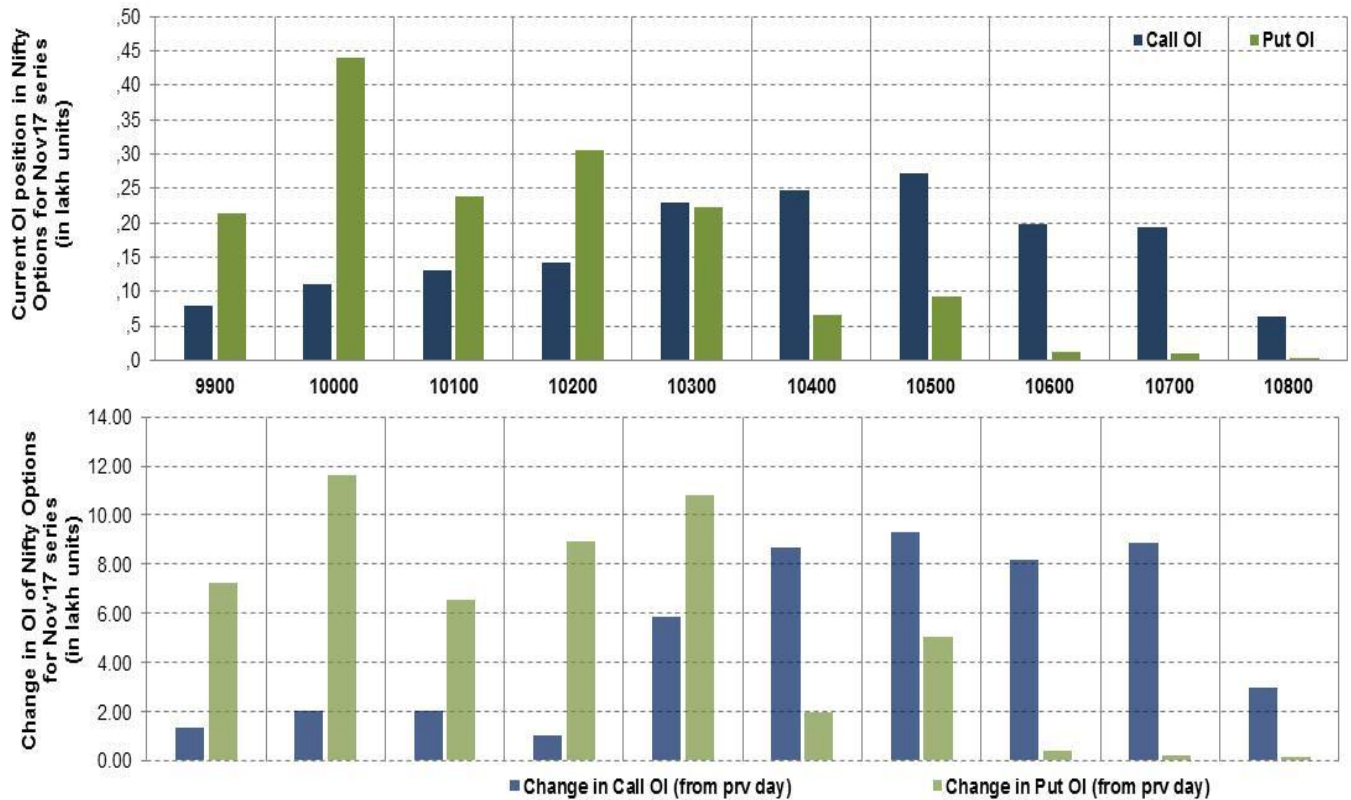
Nifty Futures



Bank Nifty Futures



Nifty Options



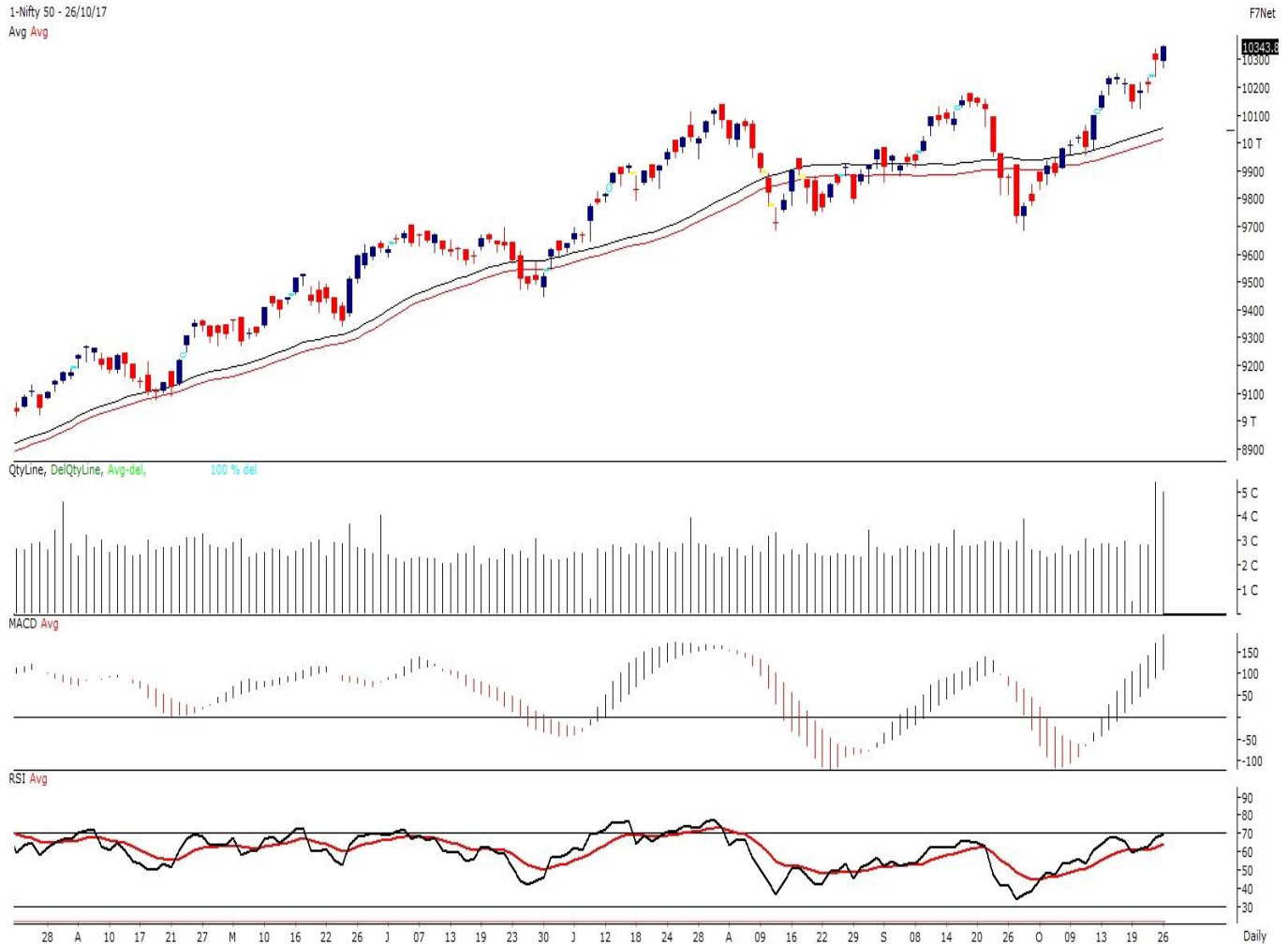
Note – Change in OI of Nifty Options refers to change from previous trading day
 Source-NSE, SIHL Derivatives Research (Institutional Equities)

- Among Nifty calls 10,500 SP from the Nov month expiry was the most active call with an addition of 0.93 million in open interest.
- Among Nifty puts, 10,000 SP from the Nov month expiry was the most active put with an addition of 1.16 million open interests.
- The maximum OI outstanding for Calls was at 10,500 SP (2.72mn) and that for Puts was at 10,000 SP (4.40).

Nifty Technical & Indices Levels

1-Nifty 50 - 26/10/17

Avg Avg



Nifty Cash prices have settled at 10343.8 up by 0.47% from its previous close. On the upper side it has resistance of 10400 and 10450 levels, while lower side it has support of 10300 and 10250 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
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
CASTROLIND	4,309,200	704,200	-83.66	398.70	3.08
SOUTHBANK	106,018,100	16,703,060	-84.25	31.30	0.81
TV18BRDCST	38267000	5984000	-84.36	43.00	6.44
JSWENERGY	21216000	2728500	-87.14	83.45	2.52
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
BALKRISIND	249,200	251,200	0.80	1628.90	-0.74
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
TATAMTRDVR	8,979,600	1,652,700	-81.59	230.25	-2.08
RELCAPITAL	6,778,500	1,248,000	-81.59	566.05	-1.43
MINDTREE	2,553,600	464,400	-81.81	487.00	-4.01
FORTIS	11,834,100	2,060,100	-82.59	145.70	-0.17

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