

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	9769	9647	9708	9749	9810	9850	Buy	Sell	Sell
Sensex	31282	30976	31129	31235	31388	31494	Buy	Sell	Sell
Nifty Futures	9767	9664	9715	9746	9798	9829	Buy	Sell	Sell
Bank Nifty	24008	23435	23721	23898	24185	24361	Buy	Sell	Sell
CNX IT	10522	10393	10457	10535	10600	10678	Buy	Sell	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	31282.5	122.6	0.39
NIFTY	9768.95	33.20	0.34
MIDCAP	15309.3	117.3	0.77
SMLCAP	15939.5	142.2	0.90
BSEFMC	9837.7	62.69	0.64
AUTO	23887.7	108.9	0.46
POWER	2188.7	3.46	0.16
REALTY	2016.6	18.15	0.91
BSE IT	9974.2	-10.31	-0.10
BANDEX	26985.6	206.6	0.77
OILGAS	14673.7	-18.51	-0.13
METAL	13381.2	90.96	0.68

Currency Futures	Close	Pre. Pts	% Chg
27-Oct-17 EUR-INR	77.53	77.56	-0.02
27-Oct-17 USD-INR	65.73	65.96	-0.35
27-Oct-17 GBP-INR	88.24	87.99	-0.35
27-Oct-17 JPY-INR	58.41	58.48	-0.14

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1017	646	92
BSE	1531	987	163

FII/DII Capital Mkt*	Buy	Sell	Net
FII	7171	12500	(5328)
DII	9522	4325	5197

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Snapping seven days losing streak, Indian equity benchmarks ended the session with gain of over one third of a percent. However, domestic gauges truly depicted the choppiness of F&O expiry session, with frontline gauges swinging between green and red for most part of the day, as traders remained concerned with India Ratings' report that India's GDP growth estimate for the ongoing financial year 2017-18 is likely to come down to 6.7 per cent from 7.4 per cent earlier as "the combined effect of demonetisation and introduction of goods and services tax (GST) is proving to be more disruptive for the economy than was expected earlier". Separately, a poll enlightened that the Reserve Bank of India will hold policy steady at its October 4 meeting, and well past next year, amid weak economic growth and signs inflation may soon overshoot its target.

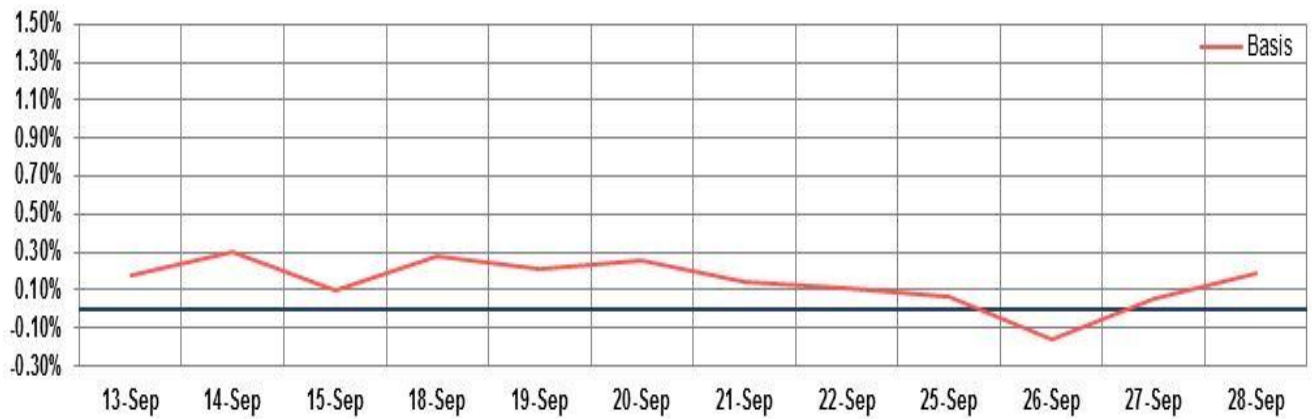
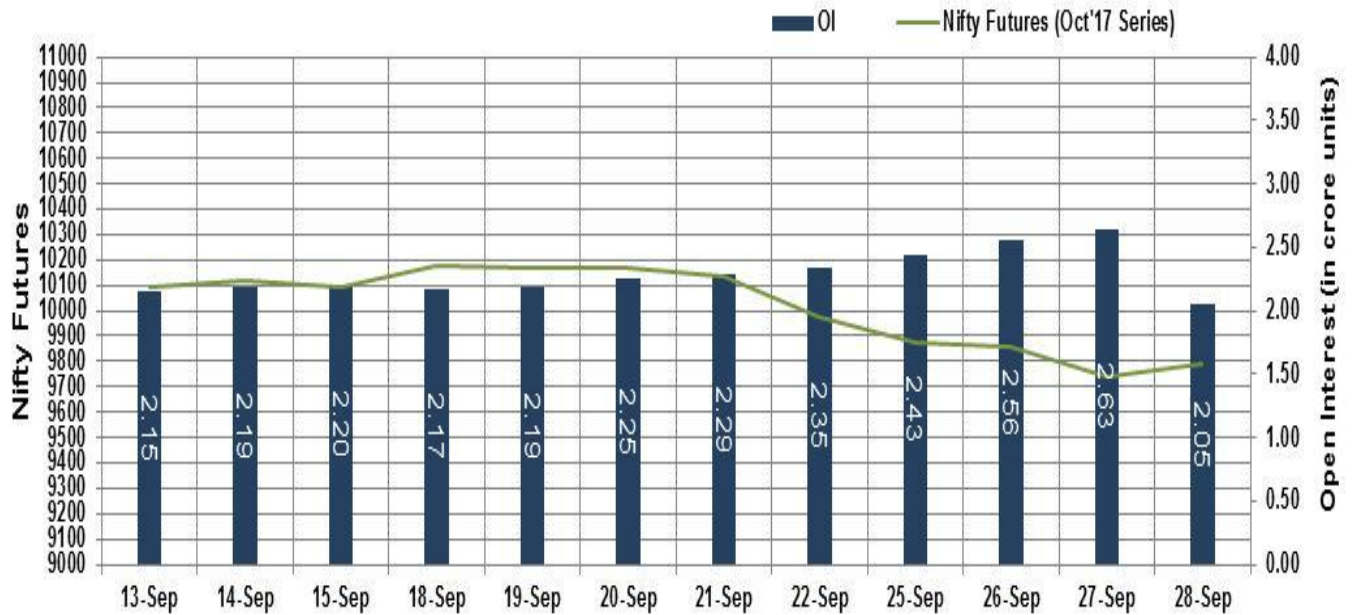
Firm opening in European counters too provided some strength to Indian markets, with CAC, DAX and FTSE trading in green amid hopes for US tax reform plans and an upcoming rate hike, while political turmoil in Germany still weighed. Euro zone economic sentiments improved more than expected in September, reaching levels last seen in July 2007, with optimism rising in all sectors except financial services. Asian markets ended mostly in red after South Korea said it expects North Korea to engage in more provocative action next month.

Market Turnover & FII Derivative Data

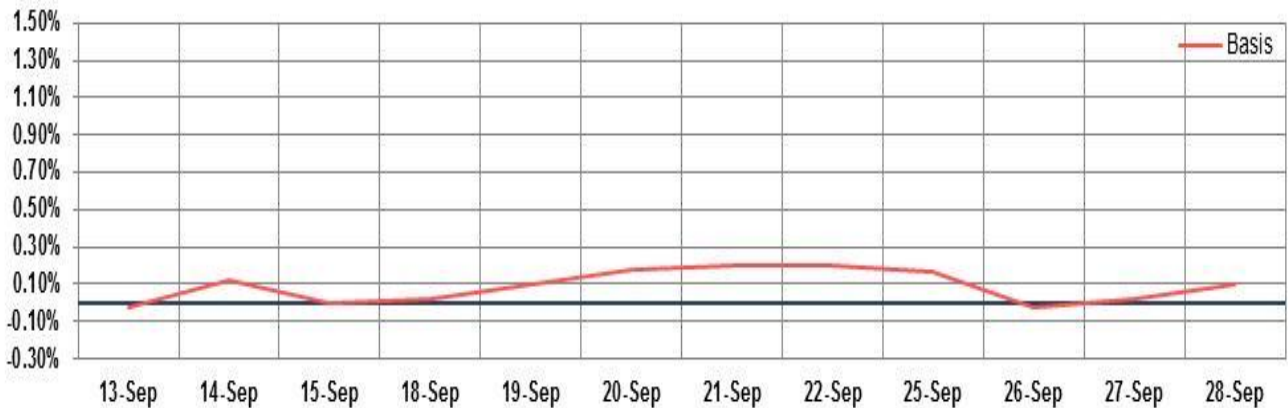
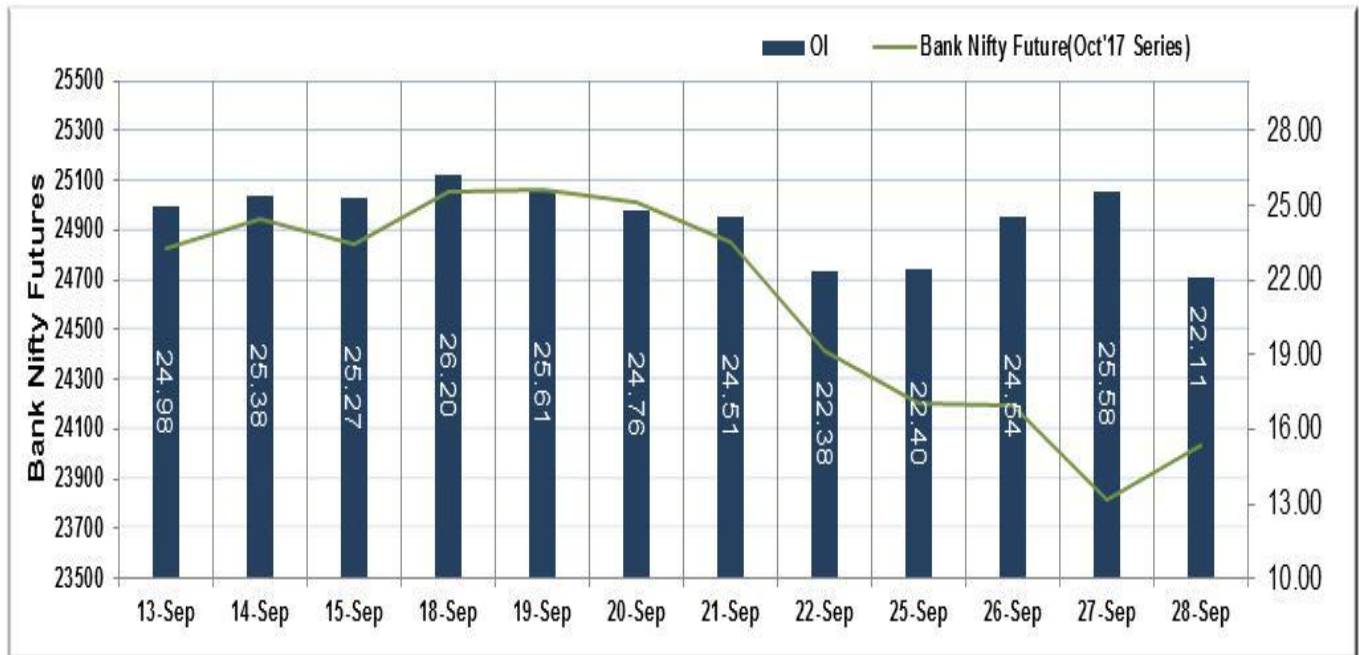
Market TO	Current	Previous	Net%
BSE CASH	3147	4252	(26)
NSE CASH	38255	29627	29
NSE FO	1500675	1158706	30

FII Derivatives	Buy	Sell	Net
Ind. Futures	7515	10318	(2803)
Ind. Options	113903	111093	2810
Stk. Futures	28453	28535	(83)
Stk. Options	3170	3104	66

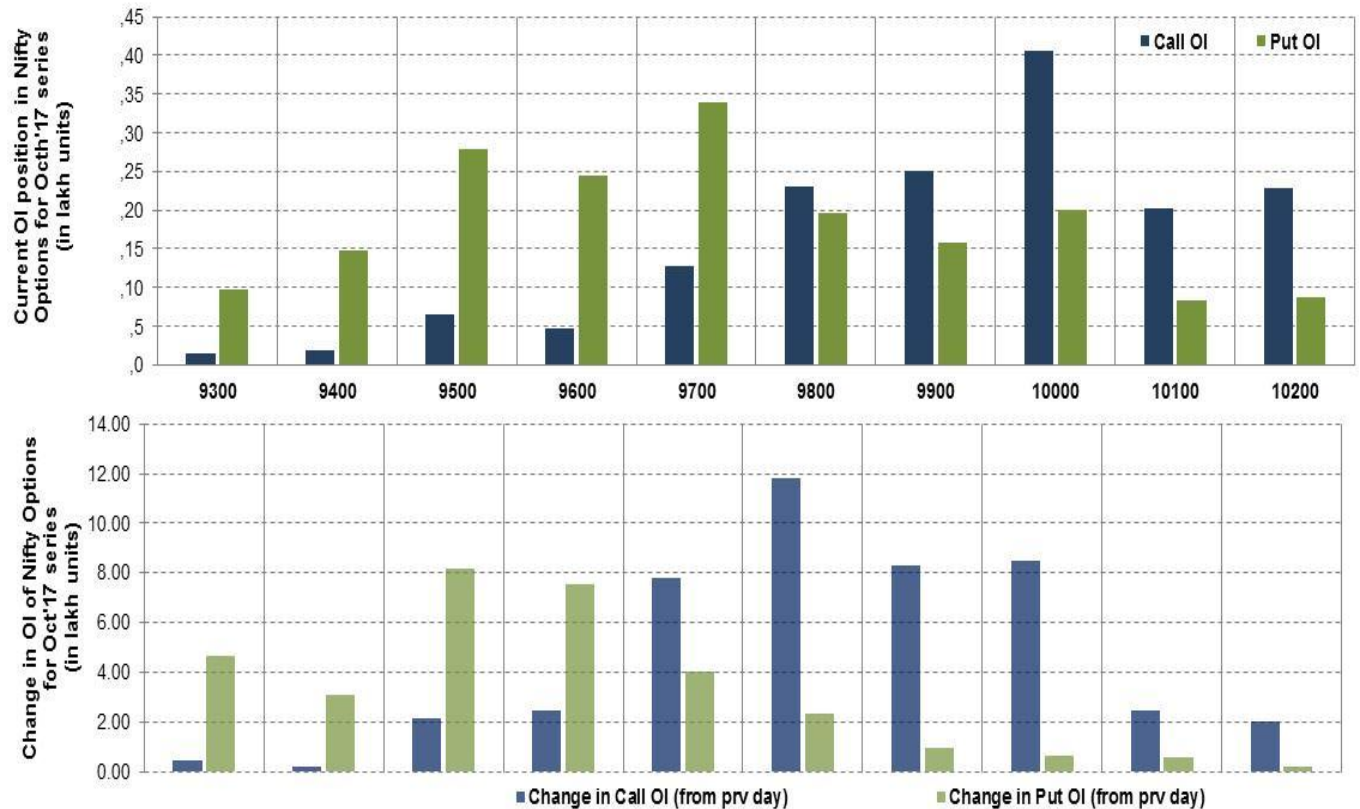
Nifty Futures



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 0.85 million in open interest.
- Among Nifty puts, 9,700 SP from the Oct month expiry was the most active put with an addition of 0.40 million open interests.
- The maximum OI outstanding for Calls was at 10,000 SP (4.07mn) and that for Puts was at 9,700 SP (3.39).

Nifty Technical & Indices Levels

1-Nifty 50 - 28/09/17
 Avg Avg



Nifty Cash prices have settled at 9768.95 up by 0.34% from its previous close. On the upper side it has resistance of 9800 and 9850 levels, while lower side it has support of 9685 and 9600 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
INFRATEL	2,116,500	3,044,700	43.86	392.65	2.64
NESTLEIND	49,300	64,700	31.24	7137.00	0.50
INDUSINDBK	1,891,800	2,317,200	22.49	1680.70	0.70
BALKRISIND	200,800	243,600	21.31	1706.80	1.92
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
M&MFIN	3,375,000	2,117,500	-37.26	401.25	1.38
JINDALSTEL	21,528,000	12,897,000	-40.09	134.75	0.86
APOLLOTYRE	5,805,000	3,450,000	-40.57	243.15	0.45
BRITANNIA	379,600	203,400	-46.42	4339.45	0.97
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
BHARATFORG	1,372,200	2,805,600	104.46	599.20	-50.84
BHARTIARTL	4,965,700	6,505,900	31.02	382.15	-1.06
BHEL	17,605,000	21,817,500	23.93	82.65	-33.75
GODREJCP	767,200	913,600	19.08	900.65	-0.96
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
ADANIPTS	4,125,000	2,885,000	-30.06	372.05	-0.23
SAIL	33,396,000	22,716,000	-31.98	53.20	-2.12
PNB	17,871,000	12,022,500	-32.73	130.70	-1.58
MCDOWELL-N	729,000	478,500	-34.36	2401.55	-0.18

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