

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	9789	9727	9758	9806	9837	9885	Sell	Sell	Sell
Sensex	31284	31070	31177	31350	31457	31631	Sell	Sell	Sell
Nifty Futures	9801	9730	9765	9823	9858	9916	Sell	Sell	Sell
Bank Nifty	24053	23872	23963	24095	24185	24318	Sell	Sell	Sell
CNX IT	10475	10379	10427	10502	10550	10625	Sell	Sell	Sell

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	31283.7	1.24	0.0
NIFTY	9788.6	19.6	0.20
MIDCAP	15436.0	126.7	0.83
SMLCAP	16113.6	174.1	1.07
BSEFMC	9772.7	-65.0	-0.66
AUTO	24180.0	292.2	1.22
POWER	2206.2	17.5	0.80
REALTY	2065.4	48.7	2.42
BSE IT	9946.6	-27.5	-0.28
BANDEX	27025.2	39.6	0.15
OILGAS	14842.5	168.8	1.15
METAL	13563.9	182.7	1.37

Currency Futures	Close	Pre. Pts	% Chg
27-Oct-17 EUR-INR	77.48	77.53	-0.05
27-Oct-17 USD-INR	65.05	65.73	-0.35
27-Oct-17 GBP-INR	87.71	88.24	-0.59
27-Oct-17 JPY-INR	58.33	58.41	-0.15

Advance/ Decline	Adv	Dec	Un Ch.
NSE	945	508	52
BSE	2697	1603	912

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4906	6452	(1547)
DII	4960	2895	2065

\*NOTE: - FII AND DII data figure is provisional

## Market Commentary

Erasing most of their early gains, Indian equity benchmarks ended flat on Friday, as traders opted to book profit at higher levels in last leg of trade ahead of long weekend. Traders also remained on sidelines ahead of some economic data slated to be released in next week. Though, markets started off on optimistic note as sentiments remained up-beat with statement of Niti Aayog member Bibek Debroy, who is also Chairman of the Prime Minister's Economic Advisory Council that while there may be some minor problems with the economy, it was nothing to be worried about. Domestic bourses extended their gains to reclaim their crucial 31,500 (Sensex) and 9,850 (Nifty) levels, as traders took some encouragement with report that the government will stick to its borrowing and fiscal deficit targets for this fiscal, indicating that it has no plans to relax spending goals to prop up growth as of now. The finance ministry on Thursday released borrowing calendar for the second half of FY18, indicating a gross borrowing of Rs 2.08 lakh crore, which is in line with the target laid out in the Budget.

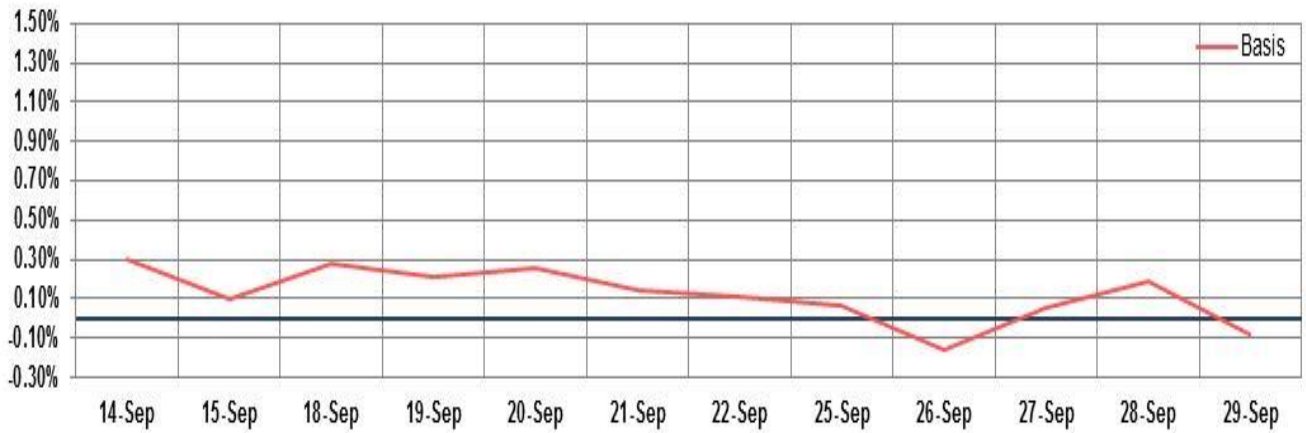
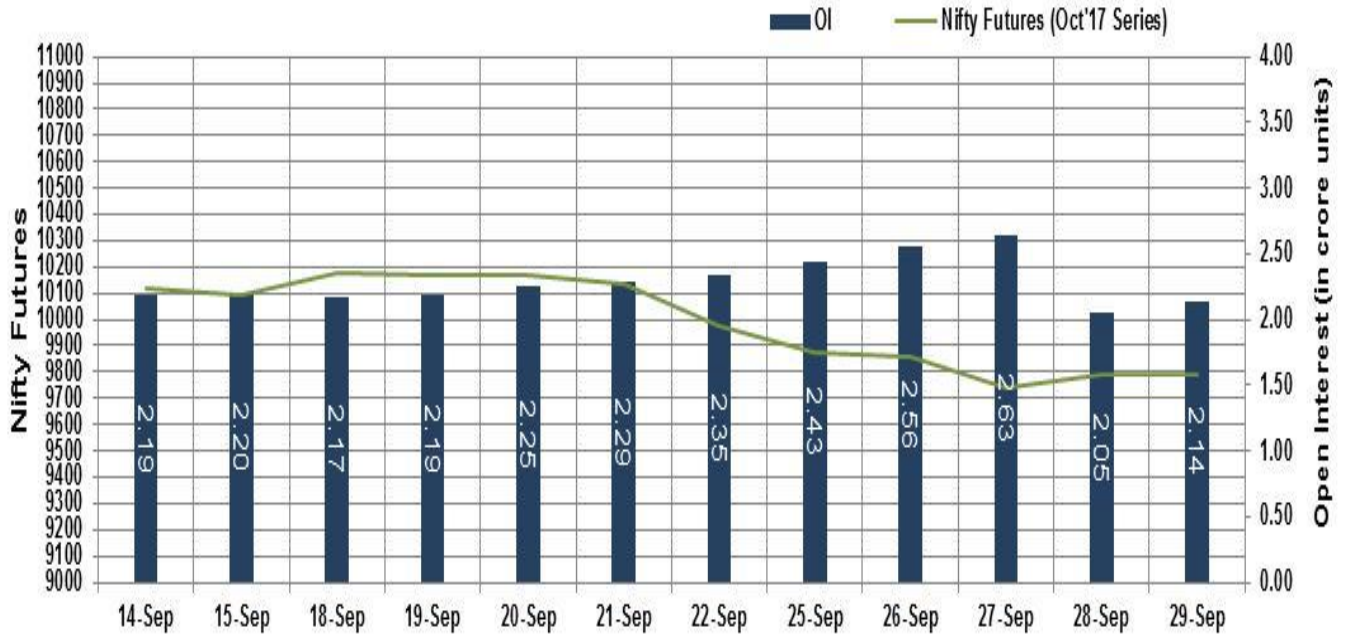
Sentiments turned pessimistic on report that Securities and Exchange Board of India (SEBI) continued to hit participatory notes (P-notes) investments in month of August too. The share of foreign portfolio investments (FPI) in domestic capital markets through P-notes dropped to seven and a half year low of Rs 1.25 lakh crore at August- end from Rs 1.35 lakh crore at the end of July.

## Market Turnover & FII Derivative Data

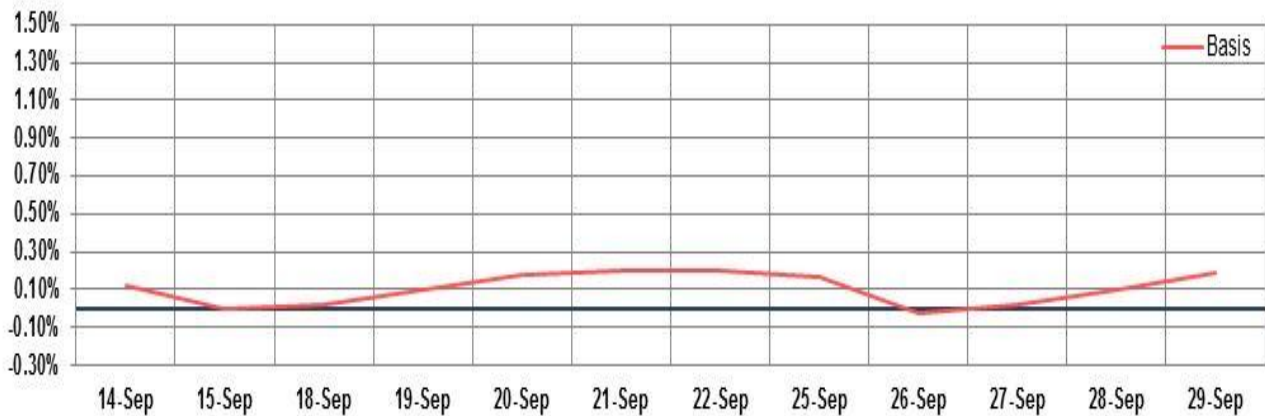
Market TO	Current	Previous	Net%
BSE CASH	3146	3147	(0)
NSE CASH	26335	38255	(31)
NSE FO	357995	1500675	(76)

FII Derivatives	Buy	Sell	Net
Ind. Futures	2335	1993	342
Ind. Options	33208	31906	1302
Stk. Futures	6684	5981	703
Stk. Options	4344	4225	119

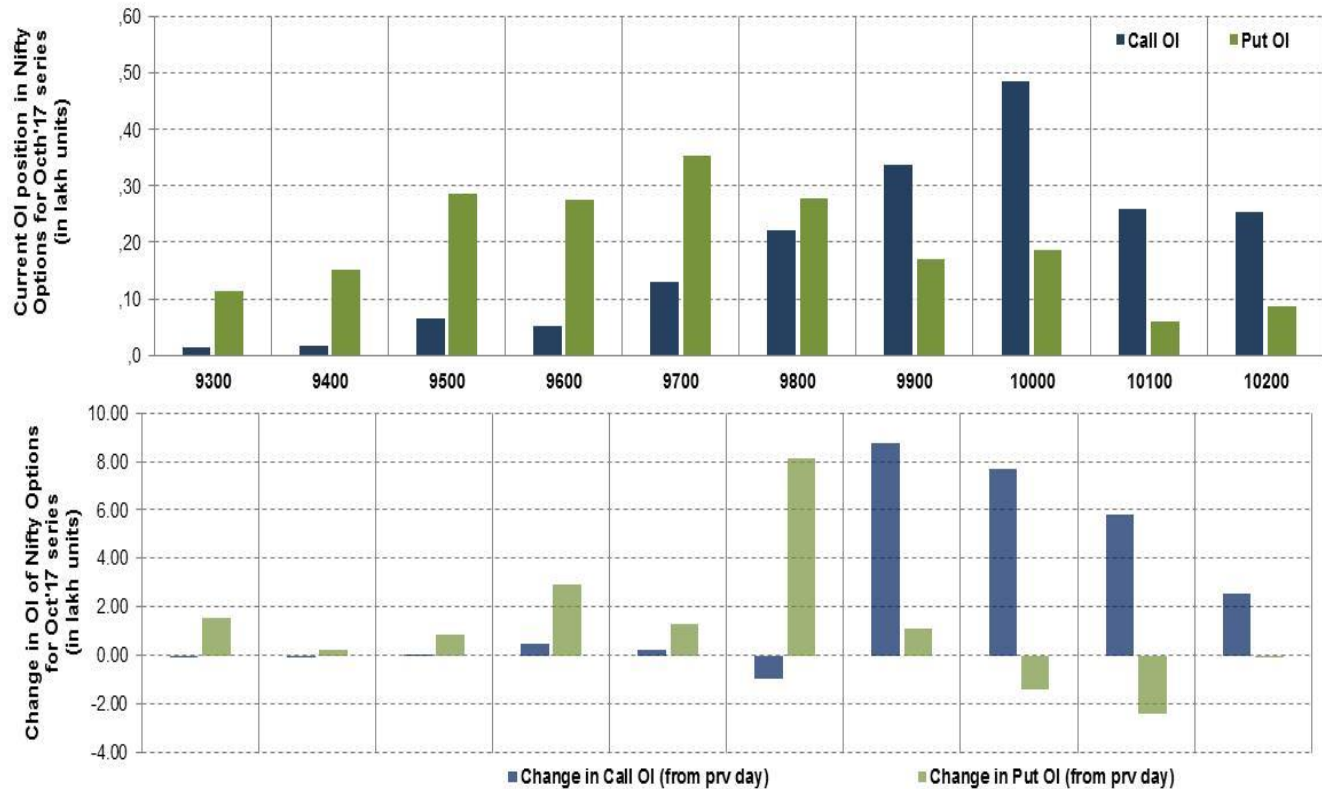
# Nifty Futures



## 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 0.77 million in open interest.
- Among Nifty puts, 9,700 SP from the Oct month expiry was the most active put with an addition of 0.12 million open interests.
- The maximum OI outstanding for Calls was at 10,000 SP (4.83mn) and that for Puts was at 9,700 SP (3.52).

## Nifty Technical & Indices Levels

1-Nifty 50 - 29/09/17

Avg Avg



Nifty Cash prices have settled at 9788.6 up by 0.20% from its previous close. On the upper side it has resistance of 9850 and 9900 levels, while lower side it has support of 9700 and 9650 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
JSWENERGY	58,539,500	72,496,500	23.84	74.25	0.41
IBREALEST	38,640,000	46,310,000	19.85	222.15	6.27
INFRATEL	5,858,200	6,934,300	18.37	399.55	1.37
HINDALCO	28,707,000	33,701,500	17.40	241.90	1.13
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
MUTHOOTFIN	2,205,000	2,146,500	-2.65	475.05	2.80
BERGEPAIN	1,949,200	1,889,800	-3.05	245.30	1.34
MRPL	5,989,500	5,796,000	-3.23	126.75	3.13
PIDILITIND	1,081,000	1,043,000	-3.52	796.25	1.80
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
CANBK	9,702,264	11,552,660	19.07	309.60	-2.58
DISHTV	14,399,000	16,457,000	14.29	74.95	-1.83
PAGEIND	19,100	21,750	13.87	18432.30	-0.68
RCOM	109,466,000	119,210,000	8.90	19.30	-4.46
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
KPIT	10,460,000	10,400,000	-0.57	121.55	-0.37
SRF	596,000	592,000	-0.67	1545.30	-0.09
NIITTECH	709,500	702,000	-1.06	546.30	-0.97
SREINFRA	8,990,000	8,840,000	-1.67	103.25	-0.24

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