

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10231	10148	10190	10216	10258	10284	Buy	Buy	Buy
Sensex	32634	32347	32490	32589	32732	32831	Buy	Buy	Buy
Nifty Futures	10256	10174	10215	10238	10279	10302	Buy	Buy	Buy
Bank Nifty	24703	24337	24520	24699	24882	25062	Buy	Buy	Buy
CNX IT	10962	10898	10930	10954	10986	11010	Buy	Buy	Buy

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	32633.6	200.95	0.62
NIFTY	10167.4	71.05	0.70
MIDCAP	16050.2	83.54	0.52
SMLCAP	16976.2	50.51	0.30
BSEFMC	10242.4	60.64	0.60
AUTO	25043.8	294.1	1.19
POWER	2238.8	-2.96	-0.13
REALTY	2154.6	22.76	1.07
BSE IT	10430.7	59.37	0.57
BANKEX	27748.3	294.1	1.19
OILGAS	15691.2	66.41	0.43
METAL	14712.4	291.3	2.02

Currency Futures	Close	Pre. Pts	% Chg
27-Oct-17 EUR-INR	76.60	76.91	-0.42
27-Oct-17 USD-INR	64.80	65.03	-0.35
27-Oct-17 GBP-INR	86.24	86.49	-0.25
27-Oct-17 JPY-INR	58.03	58.01	0.05

Advance/ Decline	Adv	Dec	Un Ch.
NSE	813	920	89
BSE	1303	1401	140

FII/DII Capital Mkt*	Buy	Sell	Net
FII	5287	5317	(30)
DII	3216	2943	273

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

## Market Commentary

Indian equity benchmarks started the Diwali week on a very strong note, with Sensex and Nifty hitting all time highs and ending above their crucial 32,600 and 10,200, respectively for the first time ever. Markets started the trade with gap-up opening, as sentiments remained jubilant with report that India's exports recorded a robust growth of 25.67 percent to \$ 28.61 billion in September, mainly on account of rise in shipments of engineering, chemicals, and petroleum products. Imports too rose by 18.09 percent to \$ 37.59 billion in September from \$ 31.83 billion in the year-ago month and the trade deficit narrowed to 7-month low of \$ 8.98 billion in the month under review from \$ 9.07 billion in September 2016. Some support also came with IMF chief Christine Lagarde's statement, who just days after the International Monetary Fund (IMF) slashed India's GDP growth rate to 6.7 percent in 2017, slower than the 7.2% it had forecast in April, said that the Indian economy is on a firm footing.

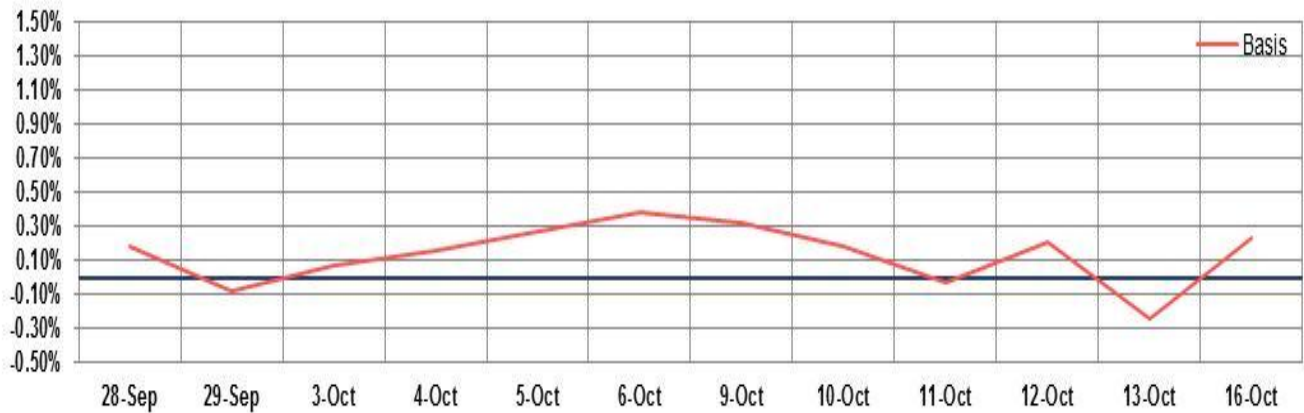
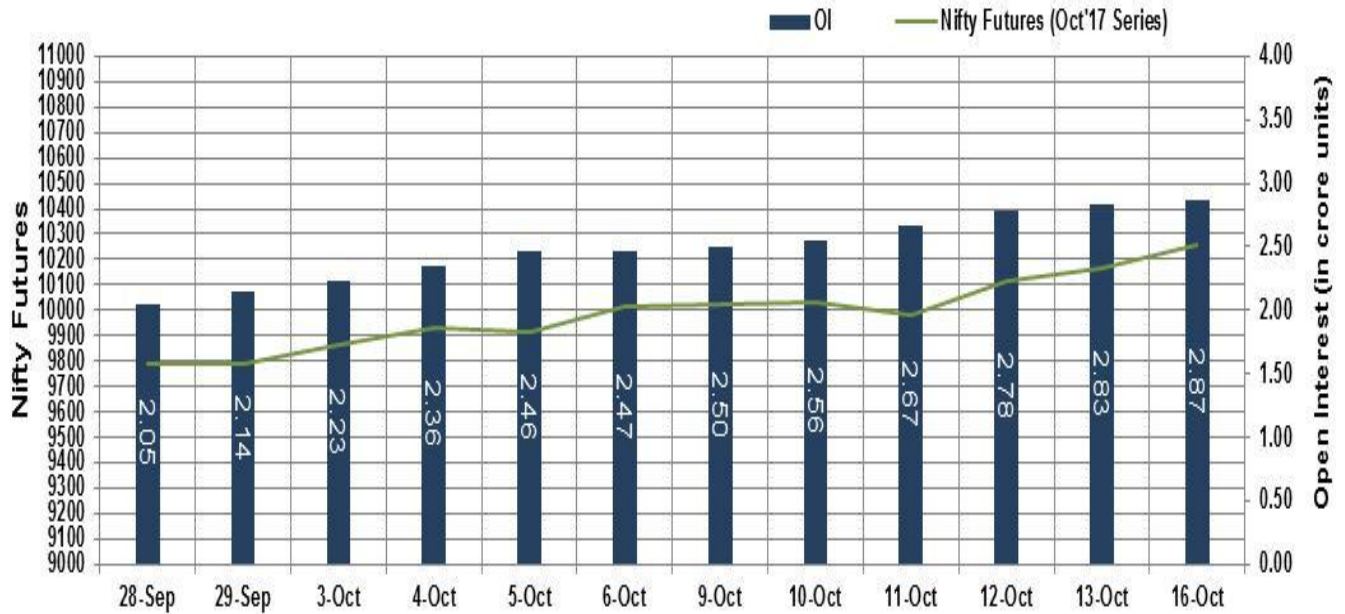
Firm opening in European counters too aided sentiments, as investors gear up for the latest in political news coming out of Austria, Spain and the UK. Euro zone's trade surplus shrank in August as the stronger euro fueled an import boom that was only partly offset by a rise in exports. Asian markets ended mostly in green terrain on Monday, as commodity prices advanced. China's producer price inflation unexpectedly accelerated to a six-month high in September as a construction boom shows no signs of abating.

## Market Turnover & FII Derivative Data

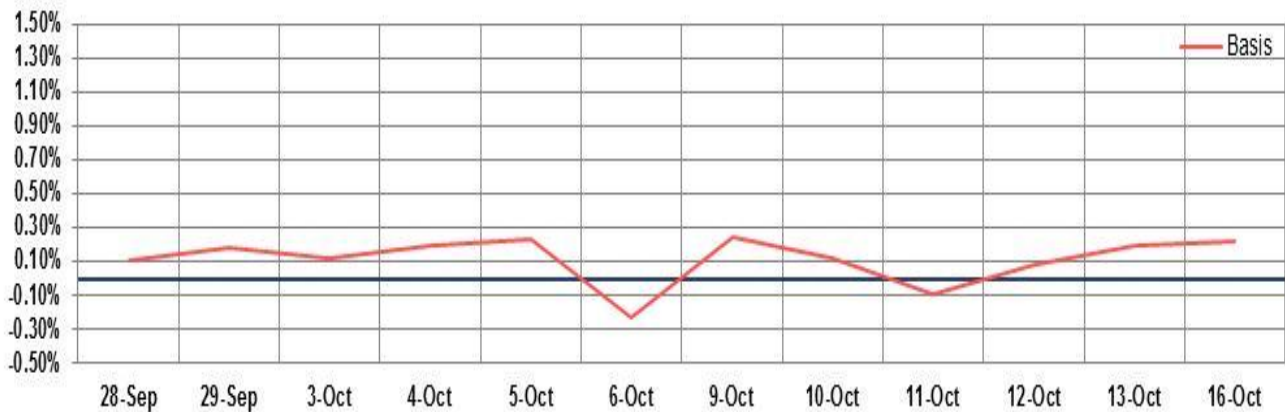
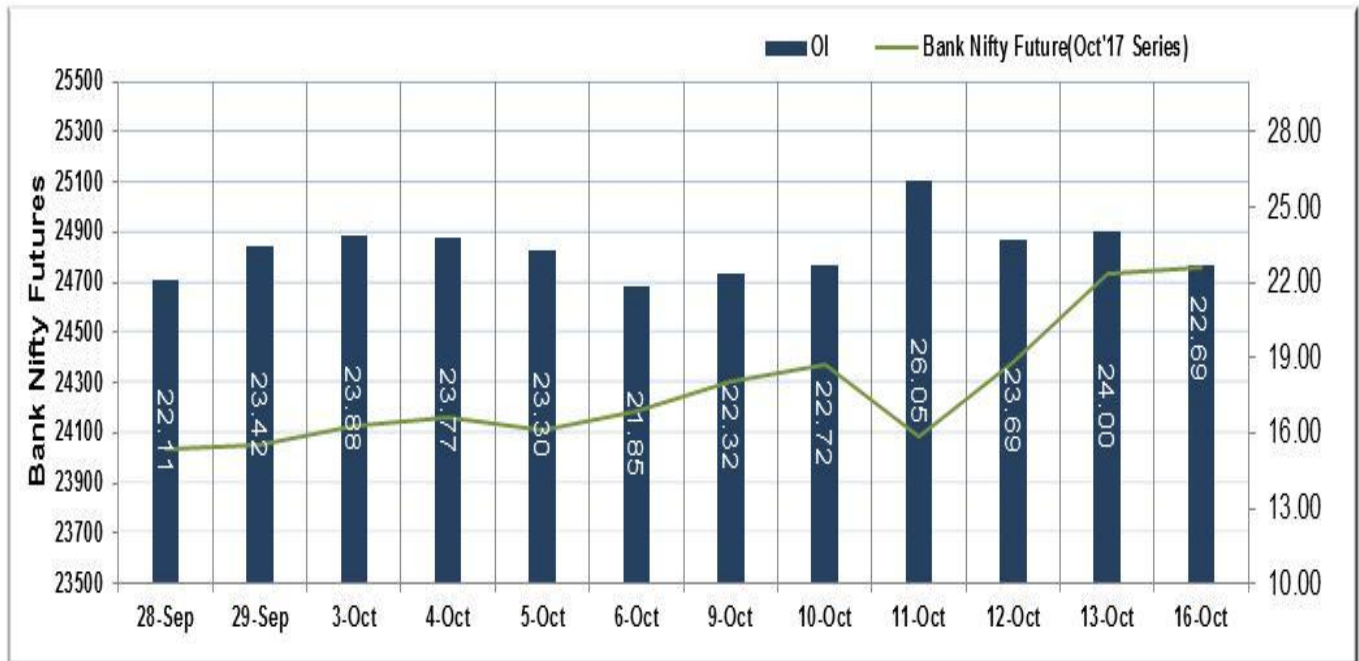
Market TO	Current	Previous	Net%
BSE CASH	3458	4246	(19)
NSE CASH	29905	29800	0
NSE FO	683571	623952	10

FII Derivatives	Buy	Sell	Net
Ind. Futures	3781	1295	2486
Ind. Options	65470	66417	(947)
Stk. Futures	7175	7349	(175)
Stk. Options	7516	7658	(142)

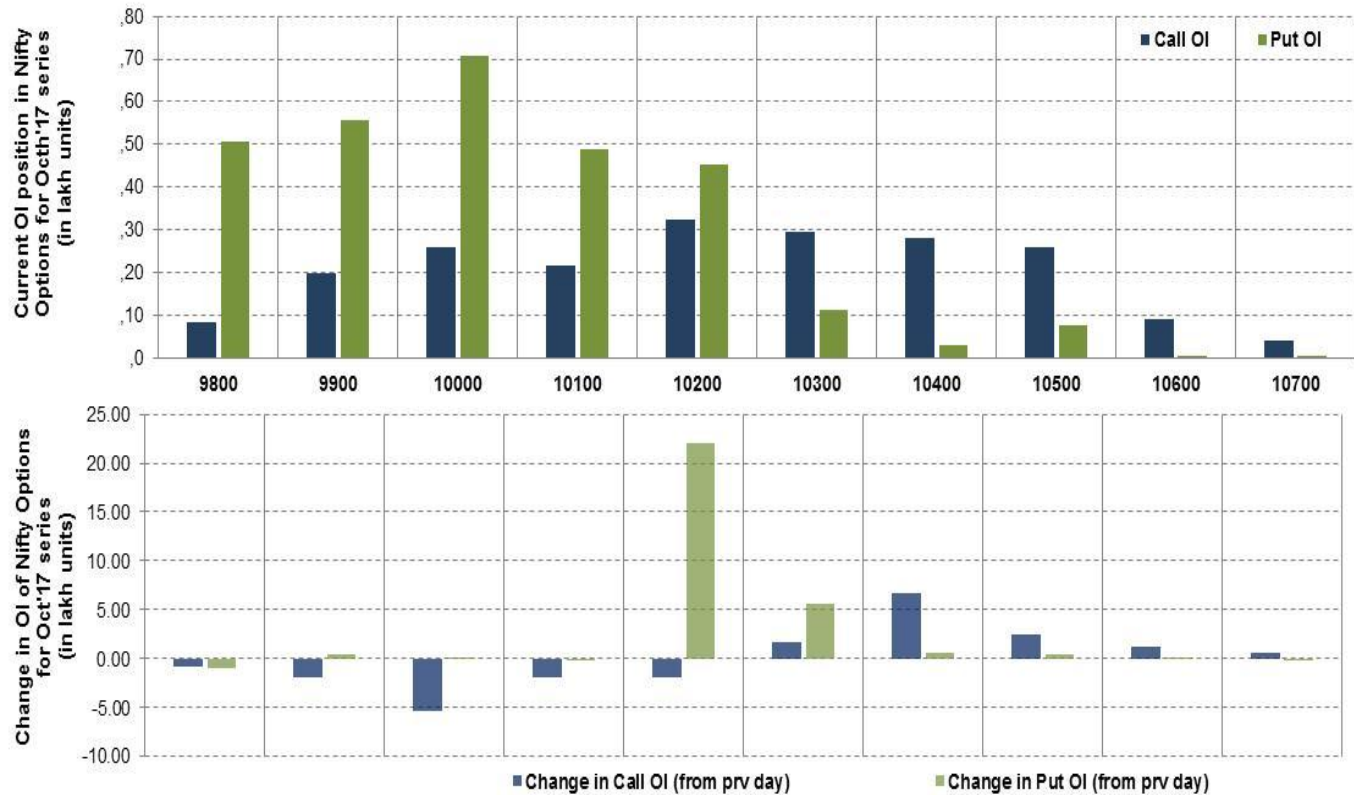
## Nifty Futures



## 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 0.20 million in open interest.
- Among Nifty puts, 10,000 SP from the Oct month expiry was the most active put with an addition of 0.01 million open interests.
- The maximum OI outstanding for Calls was at 10,200 SP (3.25mn) and that for Puts was at 10,000 SP (7.08).

## Nifty Technical & Indices Levels

1-Nifty 50 - 16/10/17  
Avg Avg



Nifty Cash prices have settled at 10230.85 up by 0.62% from its previous close. On the upper side it has resistance of 10300 and 10350 levels, while lower side it has support of 10150 and 10100 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	10,303,700	12,610,600	22.39	468.55	4.05
FEDERALBNK	63,536,000	77,462,000	21.92	125.60	6.58
M&MFIN	7,862,500	9,137,500	16.22	434.65	3.07
BERGEPAINT	1,498,200	1,672,000	11.60	268.80	4.47
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
ESCORTS	3,381,400	3,300,000	-2.41	723.00	1.46
UJJIVAN	6,192,000	6,038,400	-2.48	346.60	2.24
M&M	4,610,500	4,445,500	-3.58	1370.00	2.94
LT	11,730,750	11,251,500	-4.09	1150.35	0.62
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
INDUSINDBK	4,372,800	5,603,400	28.14	1720.10	-1.76
DCBBANK	5,962,500	7,123,500	19.47	190.80	-0.73
BAJFINANCE	5,130,000	5,939,500	15.78	1887.90	-3.76
COLPAL	1,691,900	1,941,800	14.77	1059.00	-3.24
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
VGUARD	1,989,000	1,944,000	-2.26	191.10	-0.65
ADANI PORTS	8,517,500	8,282,500	-2.76	407.90	-0.40
JPASSOCIAT	187,136,000	181,764,000	-2.87	19.20	-3.27
INFIBEAM	41,880,000	40,148,000	-4.14	126.50	-1.48

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