

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10234	10194	10214	10233	10253	10272	Buy	Buy	Buy
Sensex	32609	32479	32544	32622	32687	32765	Buy	Buy	Buy
Nifty Futures	10254	10208	10231	10251	10274	10294	Buy	Buy	Buy
Bank Nifty	24646	24438	24542	24676	24779	24913	Buy	Buy	Buy
CNX IT	10943	10857	10900	10953	10996	11050	Buy	Buy	Buy

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	32609.2	-24.48	-0.08
NIFTY	10234.4	3.60	0.04
MIDCAP	16114.5	64.27	0.40
SMLCAP	17066.2	89.98	0.53
BSEFMC	10253.7	11.31	0.11
AUTO	25051.8	7.99	0.03
POWER	2242.7	3.87	0.17
REALTY	2171.6	16.96	0.79
BSE IT	10405.2	-25.49	-0.24
BANDEX	27681.5	-66.74	-0.24
OILGAS	15807.4	116.2	0.74
METAL	14748.5	36.14	0.25

Currency Futures	Close	Pre. Pts	% Chg
27-Oct-17 EUR-INR	76.56	76.60	-0.03
27-Oct-17 USD-INR	65.08	64.80	0.42
27-Oct-17 GBP-INR	85.93	86.24	-0.38
27-Oct-17 JPY-INR	58.01	58.03	-0.03

Advance/ Decline	Adv	Dec	Un Ch.
NSE	853	845	92
BSE	1375	1301	129

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4373	4858	(484)
DII	3386	2577	809

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity benchmarks witnessed consolidation with frontline gauges ending almost unchanged on Tuesday, as traders opted to book some of their profit after three days of continuous rally. Markets traded choppy through the session with frontline gauges swinging between green and red for most part of the day, as sentiments remained downbeat on geopolitical tension after North Korea's deputy U.N. ambassador warned a nuclear war may break out any moment. Traders also remained on sidelines ahead of second quarter results from Wipro and Axis Bank, slated to be released later in the day. However, traders took some solace with statement of NITI Aayog Vice-Chairman Rajiv Kumar, who has pitched for fiscal stimulus to boost growth with a rider that additional expenditure should be used only for increasing productivity and capital expenditure. He said that faced with slowing economic growth, the industry has been clamouring for a stimulus package from the government.

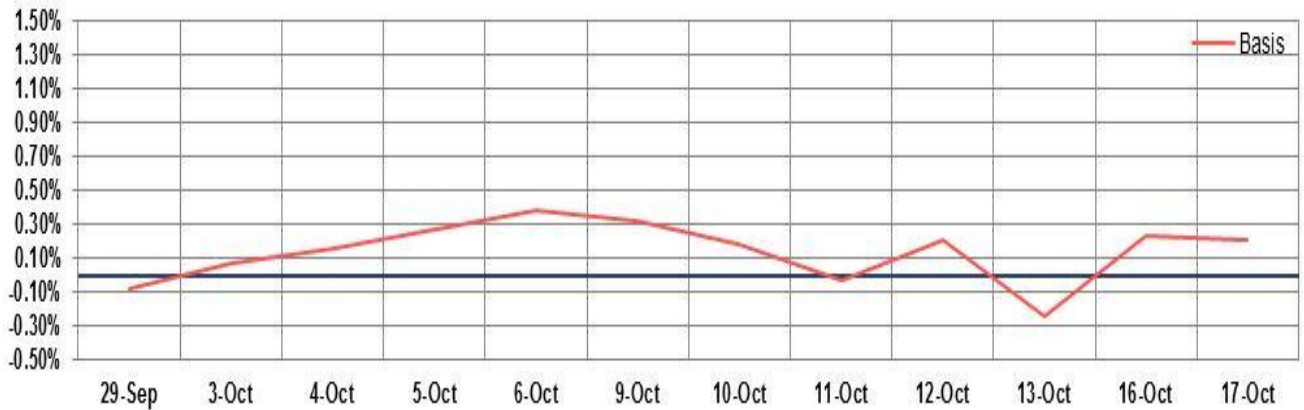
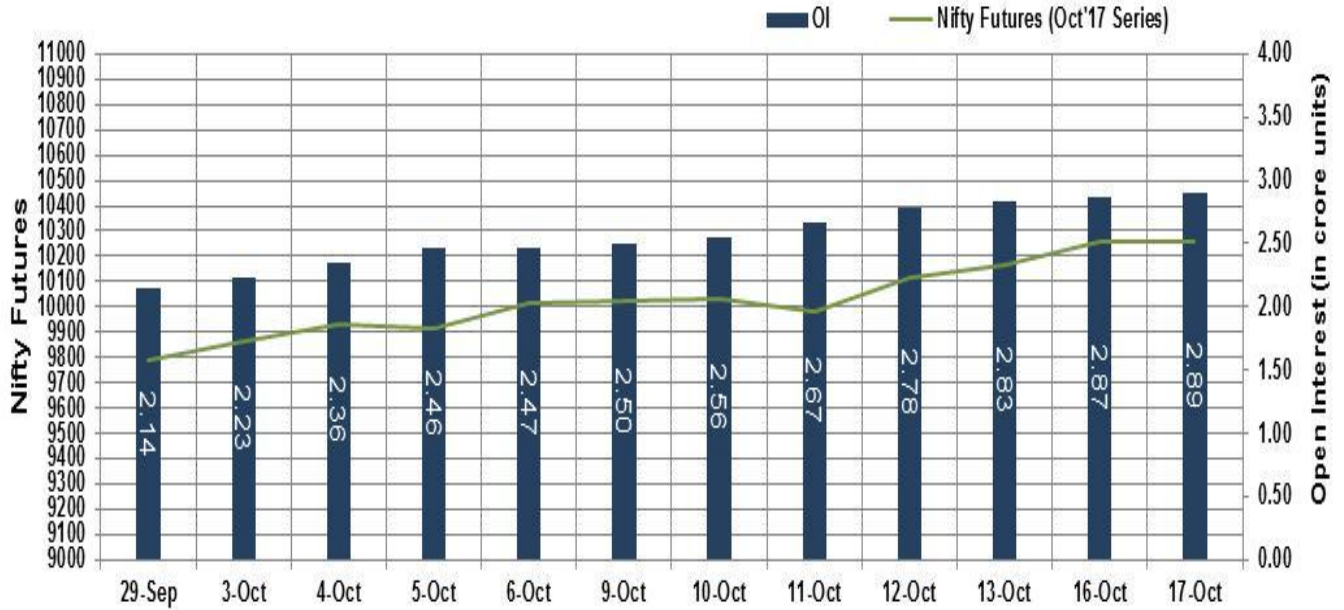
Some comfort also came with the International Monetary Fund suggesting India to consider setting up an independent fiscal council, saying this institution has contributed to better outcomes in the countries where it has been introduced. Some support also came with Economic Affairs Secretary Subhash Chandra Garg's statement that getting investment in the infrastructure sector and bankruptcy reforms are the two issues which are on the top of the government's agenda. Besides, the private report stating that India's foreign reserves, which touched a record \$ 402.5 billion in September.

Market Turnover & FII Derivative Data

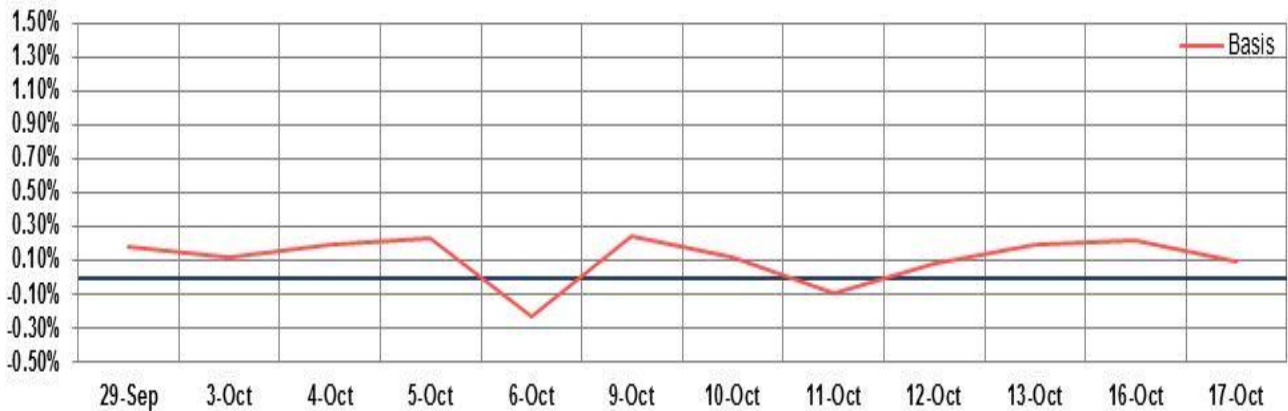
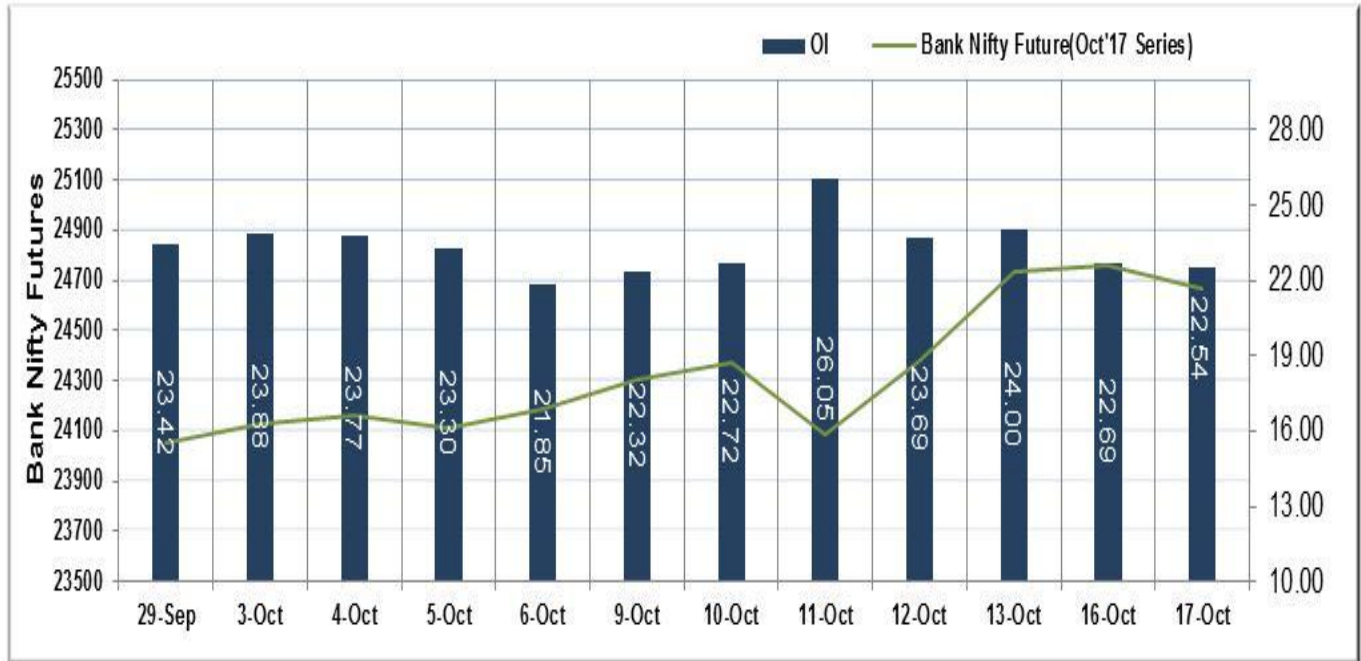
Market TO	Current	Previous	Net%
BSE CASH	3135	3458	(9)
NSE CASH	28043	29905	(6)
NSE FO	640636	683571	(6)

FII Derivatives	Buy	Sell	Net
Ind. Futures	1276	1017	258
Ind. Options	48320	47392	927
Stk. Futures	6578	6587	(8)
Stk. Options	5930	6018	(88)

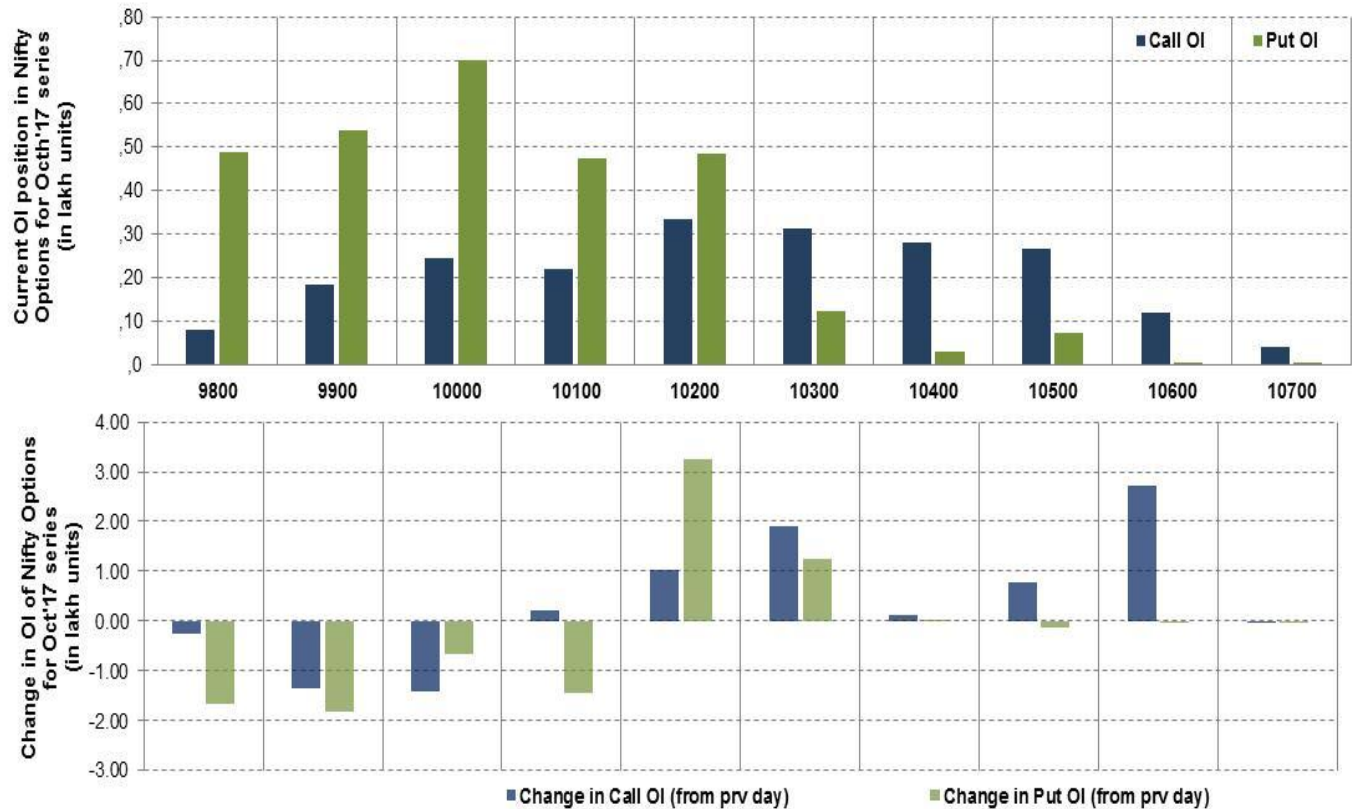
Nifty Futures



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 an addition of 0.10 million in open interest.
- Among Nifty puts, 10,000 SP from the Oct month expiry was the most active put with a reduction of 0.07 million open interests.
- The maximum OI outstanding for Calls was at 10,200 SP (3.35mn) and that for Puts was at 10,000 SP (7.02).

Nifty Technical & Indices Levels

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



Nifty Cash prices have settled at 10234.45 up by 0.04% 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
TORNTPHARM	276,000	372,800	35.07	1336.00	3.62
ACC	1,706,000	2,121,600	24.36	1790.75	0.03
NBCC	3,798,000	4,503,000	18.56	251.85	4.65
BEML	2,116,800	2,449,800	15.73	1783.90	2.89
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
JETAIRWAYS	4,858,800	4,791,600	-1.38	483.00	0.79
EQUITAS	13,424,000	13,232,000	-1.43	156.90	2.12
TATAMTRDVR	24,087,000	23,713,200	-1.55	246.75	0.33
INFIBEAM	39,632,000	38,932,000	-1.77	128.80	1.66
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
ZEEL	6,973,200	8,461,700	21.35	497.40	-3.74
STAR	3,609,500	4,028,500	11.61	881.10	-0.20
DCBBANK	6,885,000	7,614,000	10.59	184.45	-3.45
AXISBANK	36,692,400	40,503,600	10.39	513.10	-1.67
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
TECHM	12,119,800	12,101,100	-0.15	473.55	-0.42
TVSMOTOR	6,634,000	6,622,000	-0.18	691.00	-0.56
TATASTEEL	25,454,000	25,294,000	-0.63	714.65	-0.38
VEDL	53,725,000	52,251,500	-2.74	334.80	-0.21

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