

Daily Derivatives & Market Report

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Index Trend Analysis

| Pivot(Daily) | Close | S2 | S1 | Pivot | R1 | R2 | Daily | Weekly | Monthly |
|---------------|-------|-------|-------|-------|-------|-------|-------|--------|---------|
| Nifty | 10208 | 10154 | 10181 | 10209 | 10236 | 10265 | Buy | Buy | Buy |
| Sensex | 32607 | 32425 | 32516 | 32593 | 32684 | 32762 | Buy | Buy | Buy |
| Nifty Futures | 10219 | 10161 | 10190 | 10217 | 10246 | 10273 | Buy | Buy | Buy |
| Bank Nifty | 24222 | 23922 | 24072 | 24183 | 24333 | 24443 | Buy | Sell | Sell |
| CNX IT | 10885 | 10737 | 10811 | 10934 | 11008 | 11131 | Sell | Sell | Buy |

Market Summary

| Domestic Indices | Close | Points | % Chg |
|------------------|---------|--------|-------|
| SENSEX | 32607.3 | 100.6 | 0.31 |
| NIFTY | 10207.7 | 22.85 | 0.22 |
| MIDCAP | 16181.7 | 33.76 | 0.21 |
| SMLCAP | 17191.7 | 95.13 | 0.56 |
| BSEFMC | 10214.3 | 32.2 | 0.32 |
| AUTO | 24780.8 | -49.68 | -0.20 |
| POWER | 2301.5 | 29.16 | 1.28 |
| REALTY | 2198.9 | 10.72 | 0.49 |
| BSE IT | 10373.8 | -79.74 | -0.76 |
| BANKEKX | 27054.9 | 167.6 | 0.62 |
| OILGAS | 16125.4 | 101.5 | 0.63 |
| METAL | 14689.9 | 80.07 | 0.55 |

| Currency Futures | Close | Pre. Pts | % Chg |
|-------------------|-------|----------|-------|
| 27-Oct-17 EUR-INR | 76.62 | 76.40 | 0.29 |
| 27-Oct-17 USD-INR | 65.10 | 65.05 | 0.08 |
| 27-Oct-17 GBP-INR | 85.85 | 85.65 | 0.24 |
| 27-Oct-17 JPY-INR | 57.27 | 57.15 | 0.24 |

| Advance/ Decline | Adv | Dec | Un Ch. |
|------------------|------|------|--------|
| NSE | 963 | 761 | 77 |
| BSE | 1479 | 1281 | 135 |

| FII/DII Capital Mkt* | Buy | Sell | Net |
|----------------------|--------|--------|--------|
| FII | 4033.6 | 5340.4 | (1307) |
| DII | 3666 | 3074 | 592 |

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity benchmarks ended the volatile day of trade with quarter a percent gain on Tuesday, with Sensex and Nifty recapturing their crucial 32,600 and 10,200 levels respectively, ahead of Infosys' second quarter earnings to be released later in the day. Markets traded mostly in green throughout the session, as traders took encouragement with SBI's report that the government is likely to achieve its fiscal deficit target of 3.2 percent this financial year as the budgeted disinvestment receipts are on track to realise Rs 72,500 crore. The report noted that the government will be able to meet the disinvestment target of Rs 72,500 crore as Rs 60,000 crore has already been achieved and hence the fear of low disinvestment receipts is completely unwarranted. Some support also came with Union Minister of Minority Affairs Mukhtar Abbas Naqvi's statement that the Goods and Services Tax (GST) will remain as a Good and Simple Tax in the coming days to come and will prove to be as a better medium for small traders and businessmen.

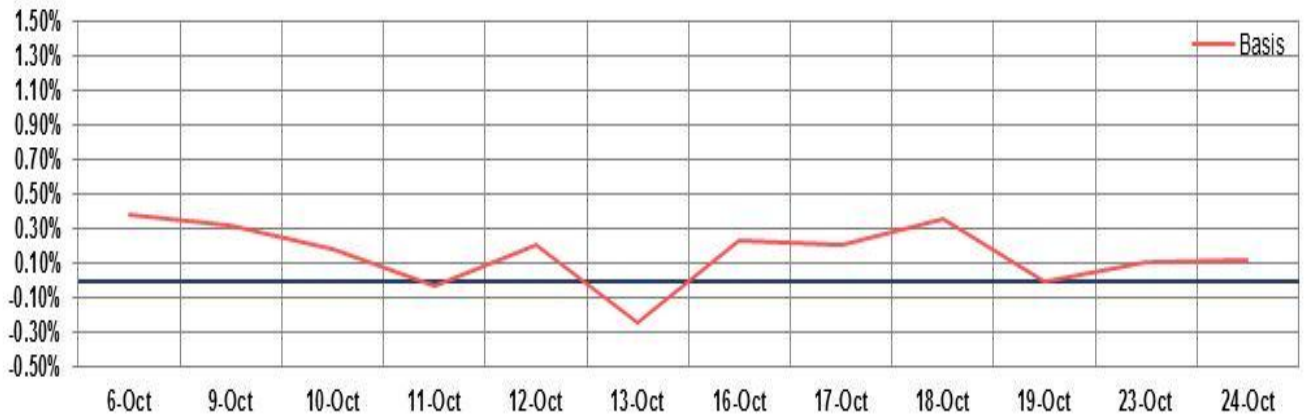
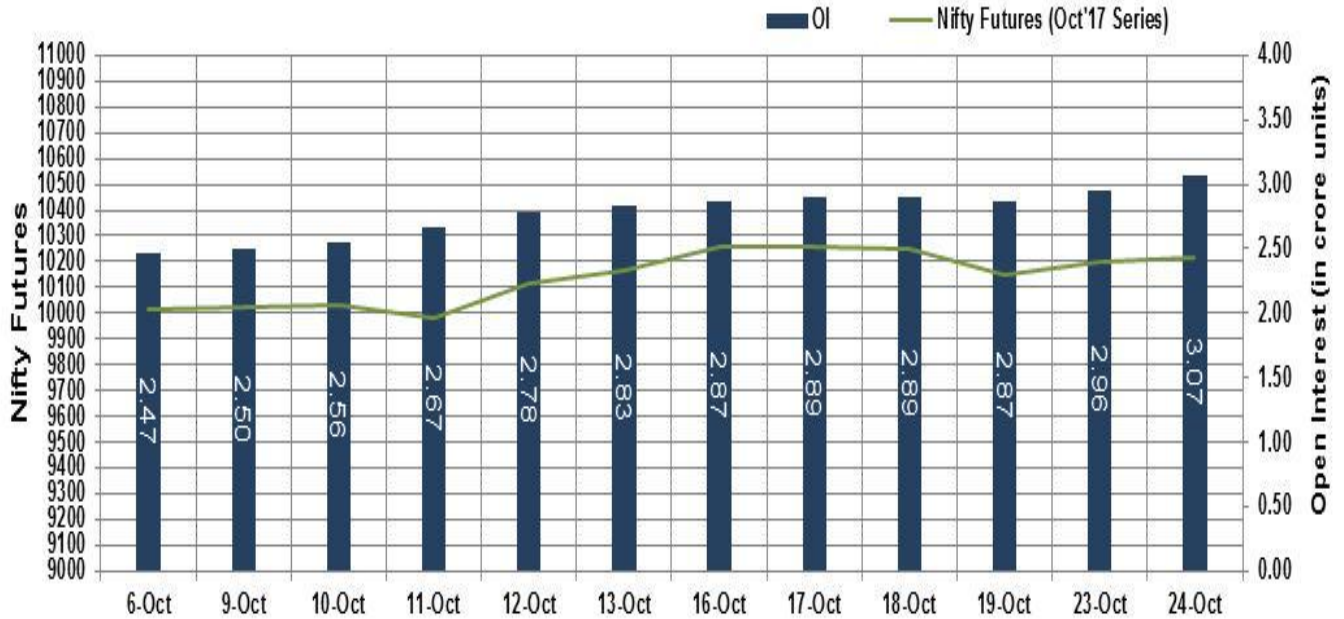
Firm opening in European counters too aided sentiments with CAC, DAX and FTSE were trading in green, as investors continued to monitor the latest corporate earnings and keep a close eye on Spain's constitutional crisis. Asian markets ended mostly in green on Tuesday led by half a percent gain in Japanese Nikkei on the back of a weaker yen and amid relief over the BOJ policies.

Market Turnover & FII Derivative Data

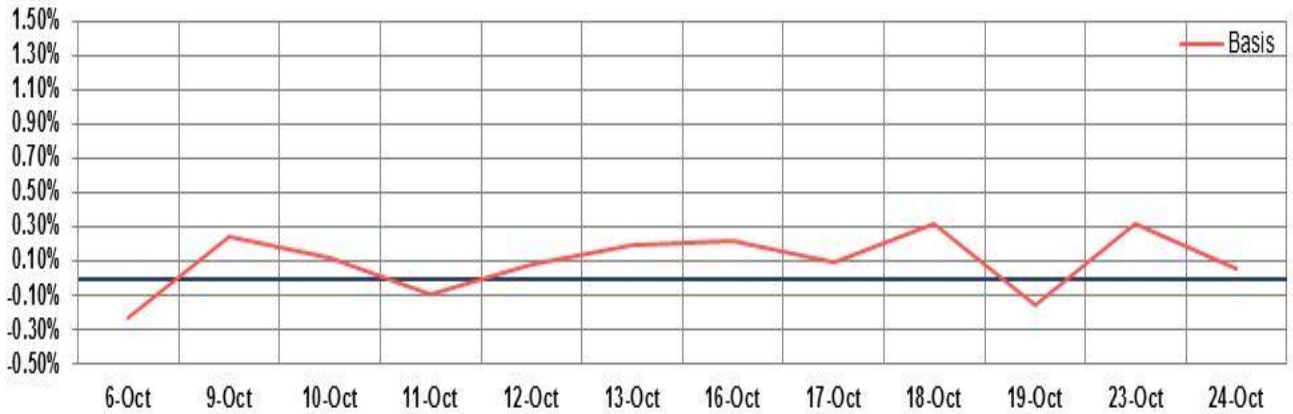
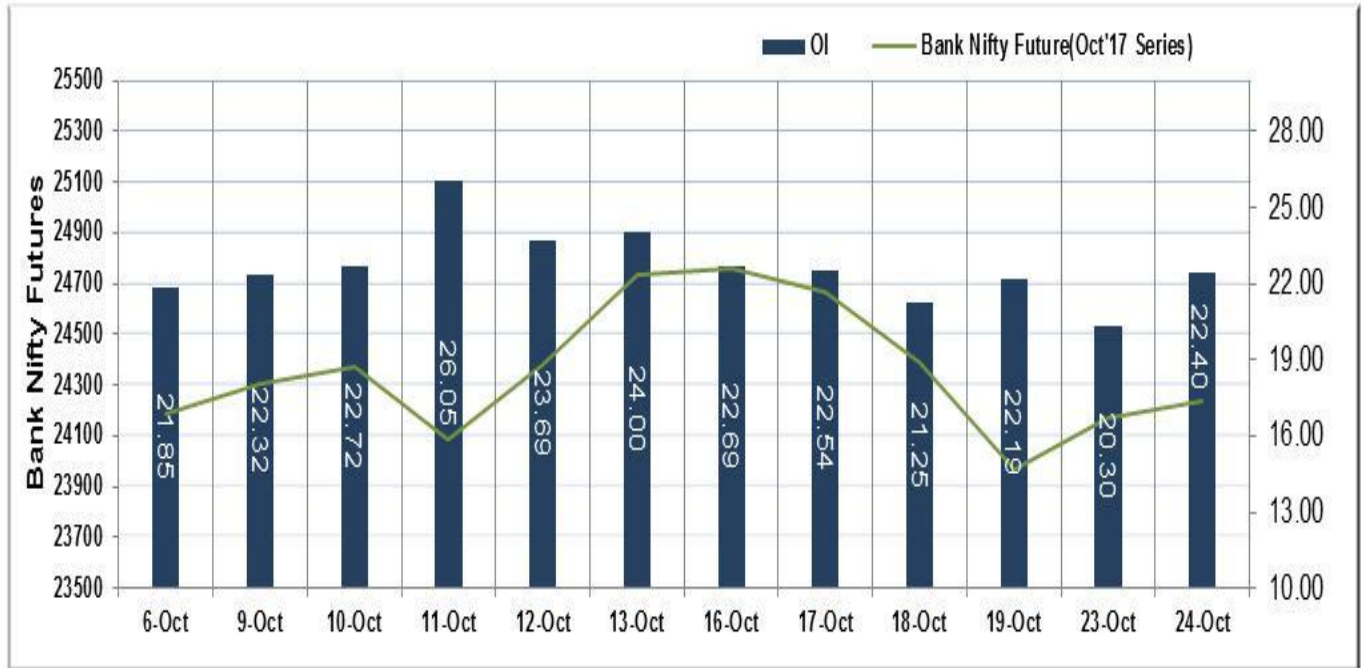
| Market TO | Current | Previous | Net% |
|-----------|---------|----------|------|
| BSE CASH | 4000 | 3905 | 2 |
| NSE CASH | 29462 | 29181 | 1 |
| NSE FO | 707852 | 699742 | 1 |

| FII Derivatives | Buy | Sell | Net |
|-----------------|-------|-------|--------|
| Ind. Futures | 7621 | 8970 | (1348) |
| Ind. Options | 53019 | 52257 | 762 |
| Stk. Futures | 17812 | 18187 | (376) |
| Stk. Options | 9412 | 9101 | 311 |

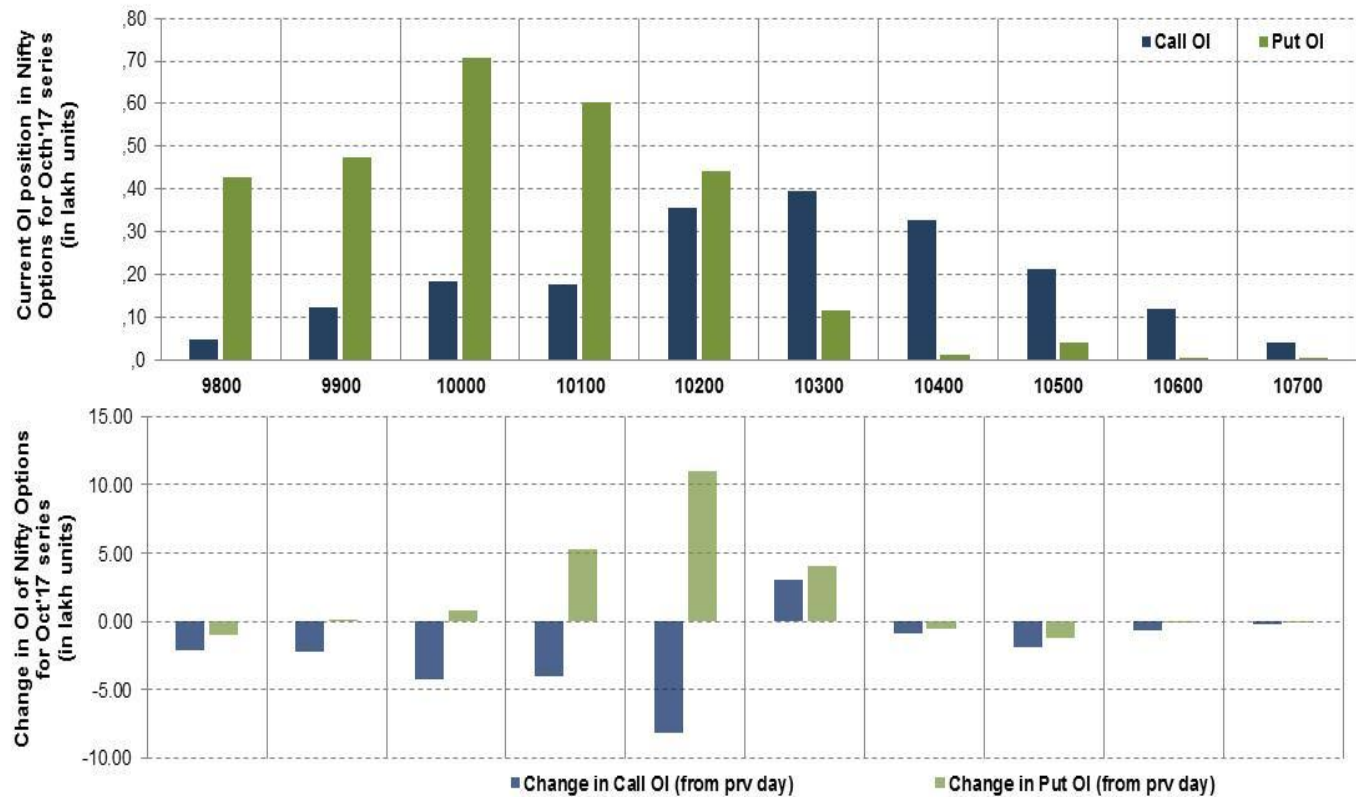
Nifty Futures



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 10,300 SP from the Oct month expiry was the most active call with an addition of 0.29 million in open interest.
- Among Nifty puts, 10,000 SP from the Oct month expiry was the most active put with an addition of 0.08 million open interests.
- The maximum OI outstanding for Calls was at 10,300 SP (3.96mn) and that for Puts was at 10,000 SP (7.06).

Nifty Technical & Indices Levels

1-Nifty 50 - 24/10/17
 Avg Avg



Nifty Cash prices have settled at 10207.7 up by 0.22% from its previous close. On the upper side it has resistance of 10250 and 10300 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 |
| JUBLFOOD | 1,412,000 | 1,459,000 | 3.33 | 1613.10 | 3.99 |
| - | - | - | - | - | - |
| - | - | - | - | - | - |
| - | - | - | - | - | - |
| Short-Covering ↓ Open Interest ↑ Price | | | | | |
| Script | Prev. OI | Cur. OI | % Chg. OI | LTP | Price % Chg |
| FORTIS | 31,266,000 | 21,915,900 | -29.91 | 146.25 | 0.72 |
| CGPOWER | 26,856,000 | 18,804,000 | -29.98 | 81.45 | 0.68 |
| KSCL | 3526500 | 2466000 | -30.07 | 574.55 | 2.97 |
| DHFL | 15310500 | 8517000 | -44.37 | 594.20 | 2.04 |
| Fresh Shorts ↑ Open Interest ↓ Price | | | | | |
| Script | Prev. OI | Cur. OI | % Chg. OI | LTP | Price % Chg |
| - | - | - | - | - | - |
| - | - | - | - | - | - |
| - | - | - | - | - | - |
| - | - | - | - | - | - |
| Long Unwinding ↓ Open Interest ↓ Price | | | | | |
| Script | Prev. OI | Cur. OI | % Chg. OI | LTP | Price % Chg |
| SUNPHARMA | 33,888,000 | 23,128,800 | -31.75 | 535.85 | -0.70 |
| GRASIM | 3,556,500 | 2,412,000 | -32.18 | 1182.35 | -0.19 |
| JSWSTEEL | 39,837,000 | 26,727,000 | -32.91 | 260.20 | -0.04 |
| TECHM | 10,293,800 | 5,640,800 | -45.20 | 455.90 | -1.71 |

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