

# Daily Derivatives & Market Report

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## Index Trend Analysis

| Pivot(Daily)  | Close | S2    | S1    | Pivot | R1    | R2    | Daily | Weekly | Monthly |
|---------------|-------|-------|-------|-------|-------|-------|-------|--------|---------|
| Nifty         | 10323 | 10279 | 10301 | 10334 | 10356 | 10388 | Sell  | Buy    | Buy     |
| Sensex        | 33157 | 33007 | 33082 | 33184 | 33259 | 33361 | Sell  | Buy    | Buy     |
| Nifty Futures | 10357 | 10320 | 10339 | 10364 | 10383 | 10408 | Sell  | Buy    | Buy     |
| Bank Nifty    | 24840 | 24681 | 24760 | 24878 | 24957 | 25075 | Sell  | Buy    | Buy     |
| CNX IT        | 10862 | 10788 | 10825 | 10868 | 10905 | 10949 | Sell  | Sell   | Buy     |

## Market Summary

| Domestic Indices | Close   | Points | % Chg |
|------------------|---------|--------|-------|
| SENSEX           | 33157.2 | 10.09  | 0.03  |
| NIFTY            | 10323.0 | -20.75 | -0.20 |
| MIDCAP           | 16379.6 | 45.22  | 0.28  |
| SMLCAP           | 17303.6 | 46.9   | 0.27  |
| BSEFMC           | 10277.7 | 23.09  | 0.23  |
| AUTO             | 25305.8 | 214.0  | 0.85  |
| POWER            | 2340.1  | 1.82   | 0.08  |
| REALTY           | 2188.4  | -11.02 | -0.50 |
| BSE IT           | 10417.1 | 8.54   | 0.08  |
| BANDEX           | 28096.5 | -233.7 | -0.82 |
| OILGAS           | 16365.5 | -191.2 | -1.16 |
| METAL            | 15020.9 | -18.41 | -0.12 |

| Currency Futures  | Close | Pre. Pts | % Chg |
|-------------------|-------|----------|-------|
| 27-Oct-17 EUR-INR | 75.67 | 76.53    | -1.16 |
| 27-Oct-17 USD-INR | 65.06 | 64.82    | 0.35  |
| 27-Oct-17 GBP-INR | 85.34 | 85.70    | -0.45 |
| 27-Oct-17 JPY-INR | 56.96 | 57.05    | -0.14 |

| Advance/ Decline | Adv  | Dec  | Un Ch. |
|------------------|------|------|--------|
| NSE              | 905  | 833  | 74     |
| BSE              | 1367 | 1339 | 146    |

| FII/DII Capital Mkt* | Buy  | Sell | Net   |
|----------------------|------|------|-------|
| FII                  | 6106 | 6747 | (641) |
| DII                  | 4154 | 4097 | 57    |

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

## Market Commentary

Profit booking which took place in last leg of trade mainly played spoil sports for the Indian equity benchmarks and pulled them to end flat on Friday. Key gauges made a positive start and traded mostly in green but in tight band throughout the session, as traders taking encouragement with credit rating agency Fitch's report that the recent recapitalisation plan announced by the government for public sector banks will provide substantial funds to the lenders to address the capital shortages that has a major negative impact on their ratings. Meanwhile, markets regulator SEBI revising the framework for 'block deals' by providing two separate trading windows of 15 minutes each and increasing the minimum order size to Rs 10 crore. The move is aimed at ensuring confidentiality of the large trades and stable prices for such transactions.

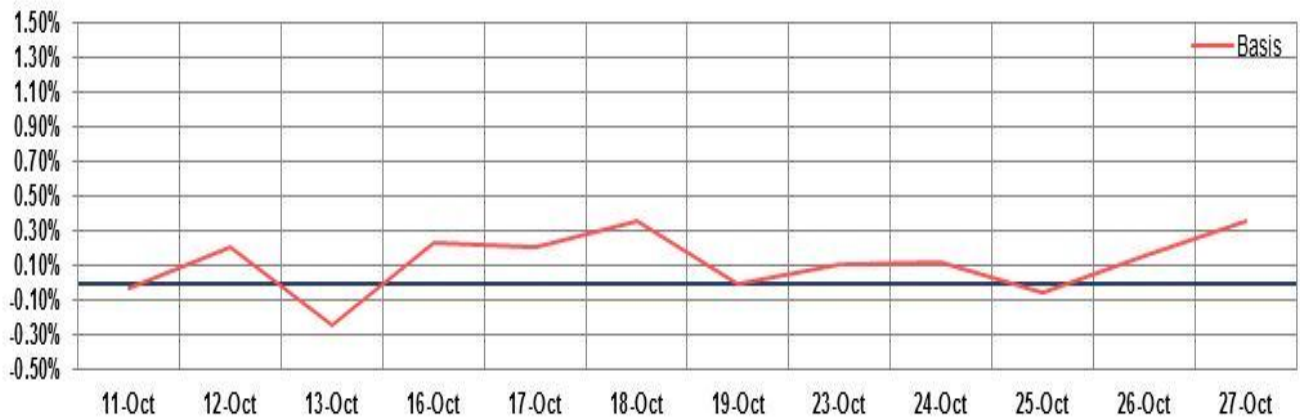
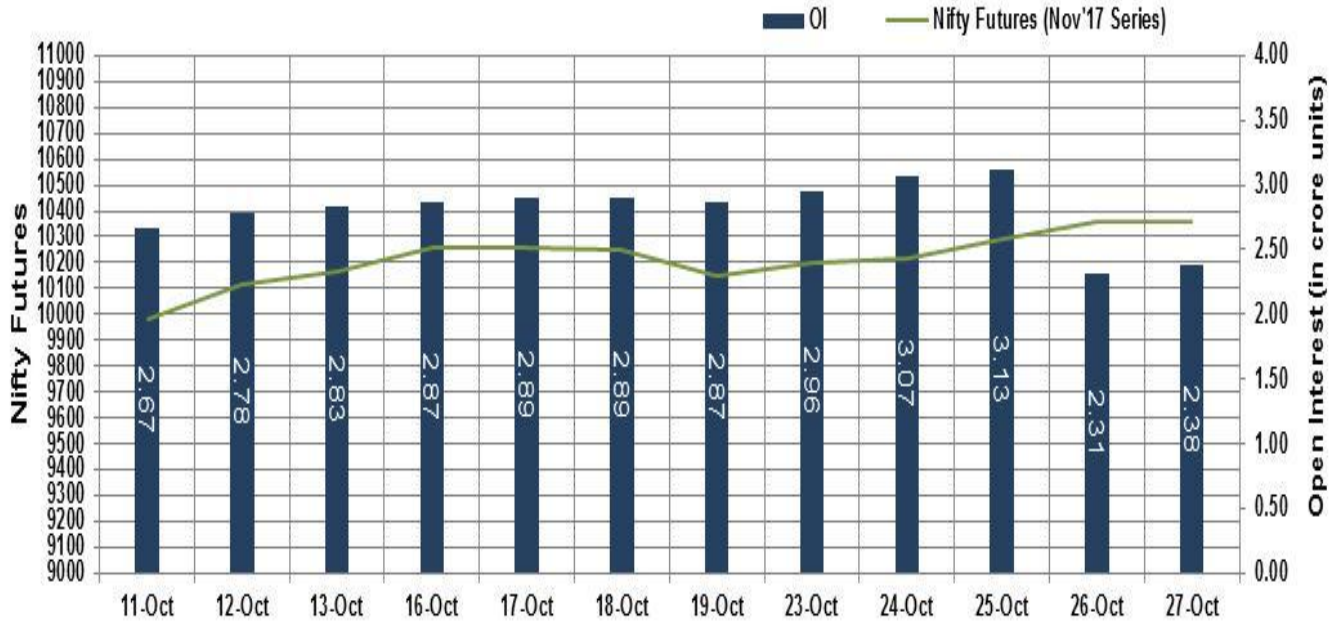
Global cues remained supportive with all the European counters trading in green in early deals amid prospect of continuing stimulus in Europe. Euro zone inflation could be higher than earlier expected in five years' time, the European Central Bank's survey of professional forecasters showed, partly underpinning the ECB's decision to curb stimulus a day earlier. Asian markets closed mostly in green. Japan's core consumer prices marked a ninth straight month of annual gains in September but failed to accelerate from the previous month, underscoring the central bank's huge task as it struggles to meet an ever-elusive 2% inflation target.

## Market Turnover & FII Derivative Data

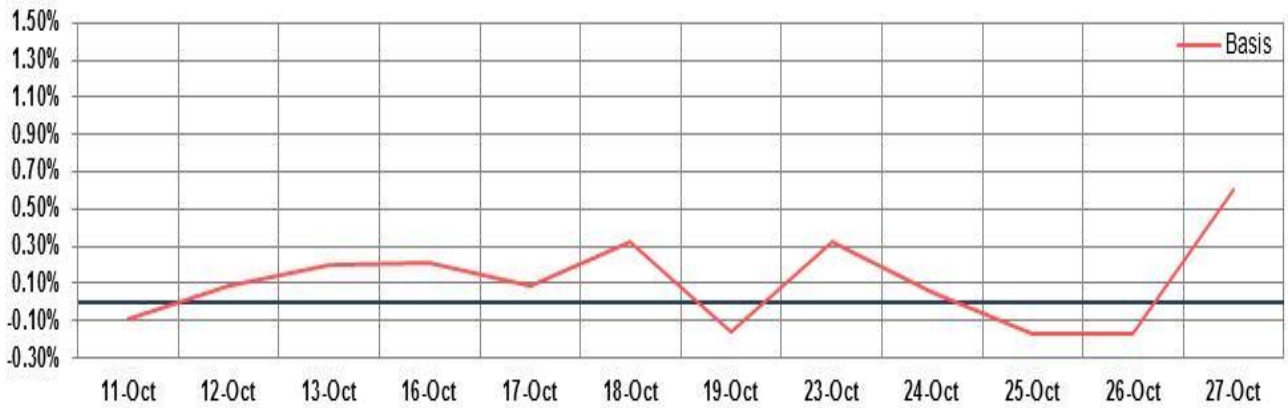
| Market TO | Current | Previous | Net% |
|-----------|---------|----------|------|
| BSE CASH  | 5595    | 5131     | 9    |
| NSE CASH  | 36942   | 52070    | (29) |
| NSE FO    | 341329  | 1484651  | (77) |

| FII Derivatives | Buy   | Sell  | Net   |
|-----------------|-------|-------|-------|
| Ind. Futures    | 1288  | 1355  | (66)  |
| Ind. Options    | 25763 | 24608 | 1155  |
| Stk. Futures    | 8388  | 8612  | (224) |
| Stk. Options    | 8888  | 8881  | 6     |

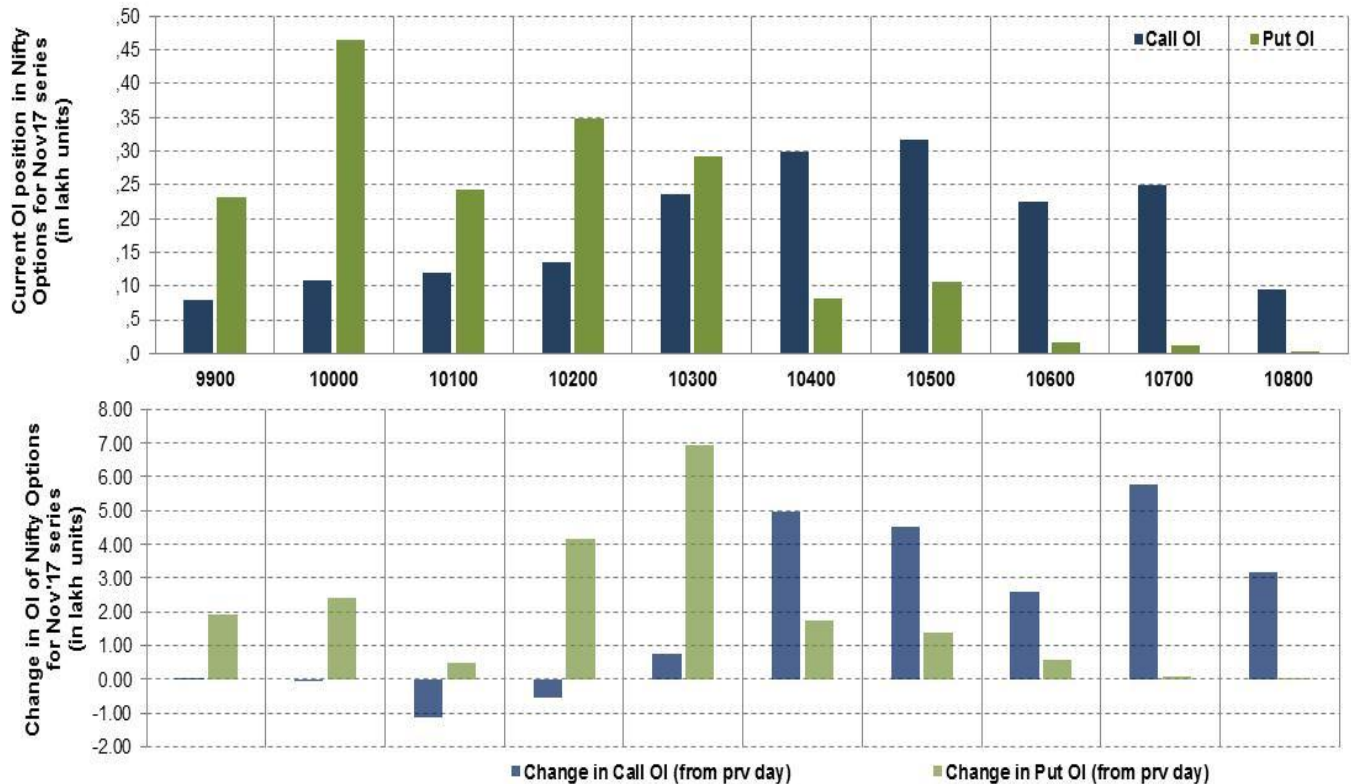
# Nifty Futures



## 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 10,500 SP from the Nov month expiry was the most active call with an addition of 0.45 million in open interest.
- Among Nifty puts, 10,000 SP from the Nov month expiry was the most active put with an addition of 0.24 million open interests.
- The maximum OI outstanding for Calls was at 10,500 SP (3.17mn) and that for Puts was at 10,000 SP (4.64).

## Nifty Technical & Indices Levels

1-Nifty 50 - 27/10/17  
 Avg Avg



Nifty Cash prices have settled at 10323.05 down by 0.47% from its previous close. On the upper side it has resistance of 10400 and 10450 levels, while lower side it has support of 10300 and 10250 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 |
| VGUARD                                 | 1,545,000  | 2,526,000  | 63.50     | 216.25  | 3.27        |
| JSWENERGY                              | 62,747,000 | 80,996,500 | 29.08     | 87.10   | 3.08        |
| AJANTPHARM                             | 953,600    | 1,213,200  | 27.22     | 1204.00 | 1.95        |
| PVR                                    | 488,800    | 610,000    | 24.80     | 1430.00 | 0.11        |
| Short-Covering ↓ Open Interest ↑ Price |            |            |           |         |             |
| Script                                 | Prev. OI   | Cur. OI    | % Chg. OI | LTP     | Price % Chg |
| BAJFINANCE                             | 6,098,000  | 6,072,500  | -0.42     | 1827.00 | 3.77        |
| M&MFIN                                 | 9,812,500  | 9,770,000  | -0.43     | 424.85  | 1.23        |
| CHOLAFIN                               | 393,500    | 386,500    | -1.78     | 1127.00 | 0.35        |
| ICICIPRULI                             | 6,256,900  | 6,095,700  | -2.58     | 393.60  | 1.55        |
| Fresh Shorts ↑ Open Interest ↓ Price   |            |            |           |         |             |
| Script                                 | Prev. OI   | Cur. OI    | % Chg. OI | LTP     | Price % Chg |
| CUMMINSIND                             | 534,000    | 720,600    | 34.94     | 910.95  | -0.35       |
| YESBANK                                | 51,875,250 | 67,378,500 | 29.89     | 309.90  | -7.09       |
| GRANULES                               | 16,215,000 | 20,275,000 | 25.04     | 137.00  | -1.47       |
| IOC                                    | 13,200,000 | 15,897,000 | 20.43     | 408.40  | -6.06       |
| Long Unwinding ↓ Open Interest ↓ Price |            |            |           |         |             |
| Script                                 | Prev. OI   | Cur. OI    | % Chg. OI | LTP     | Price % Chg |
| ADANIENT                               | 30,192,000 | 29,724,000 | -1.55     | 130.60  | -1.14       |
| HDFCBANK                               | 21,362,000 | 20,967,000 | -1.85     | 1798.45 | -0.05       |
| JUBLFOOD                               | 1,875,500  | 1,839,500  | -1.92     | 1638.70 | -0.97       |
| NBCC                                   | 4,524,000  | 4,377,000  | -3.25     | 258.00  | -0.06       |

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