

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10335	10299	10317	10342	10361	10386	Sell	Buy	Buy
Sensex	33266	33138	33202	33271	33335	33404	Sell	Buy	Buy
Nifty Futures	10369	10330	10349	10369	10388	10408	Sell	Buy	Buy
Bank Nifty	25019	24885	24952	25015	25083	25146	Buy	Buy	Buy
CNX IT	10838	10740	10789	10830	10879	10919	Sell	Sell	Buy

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	33213.1	-53.03	-0.16
NIFTY	10335.3	-28.35	-0.27
MIDCAP	16587.9	22.66	0.14
SMLCAP	17600.5	80.74	0.46
BSEFMC	10263.7	28.66	0.28
AUTO	25414.7	-104.3	-0.41
POWER	2349.2	-3.11	-0.13
REALTY	2301.3	67.73	3.03
BSE IT	10362.2	-66.72	-0.64
BANDEX	28284.0	69.52	0.25
OILGAS	16552.4	7.22	0.04
METAL	14730.3	-264.5	-1.76

Currency Futures	Close	Pre. Pts	% Chg
28-Nov-17 EUR-INR	75.73	75.83	-0.15
28-Nov-17 USD-INR	64.98	65.07	-0.14
28-Nov-17 GBP-INR	85.92	85.81	0.13
28-Nov-17 JPY-INR	57.39	57.36	0.04

Advance/ Decline	Adv	Dec	Un Ch.
NSE	879	848	83
BSE	1398	1320	166

FII/DII Capital Mkt*	Buy	Sell	Net
FII	5992	6524	(532)
DII	3906	3309	597

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity benchmarks ended the sluggish day of trade with marginal losses on Tuesday, as traders remained cautious with a report from domestic rating agency Care Ratings, which said that employment generation has not kept pace with GDP expansion and termed it as a 'major concern'. Such a scenario calls for proactive measures from government and the recent infrastructure building efforts will help, it noted and said that employment growth has not kept pace with economic growth. Traders overlooked report that the government has extended the last dates of filing GSTR-2 and GSTR-3. The last date for filing of GSTR-2 for the month of July, 2017 is 31st October, 2017, while the last date for filing of GSTR-3 for the month of July, 2017 stands extended to 11th December, 2017. Besides, Finance Secretary Ashok Lavasa statement that India's fiscal deficit is on the path of recovery, with showing an ease of about 90 percent of the budget estimate for the full year at the end of September from the level of 96.1 percent at the end of August, too failed to provide support.

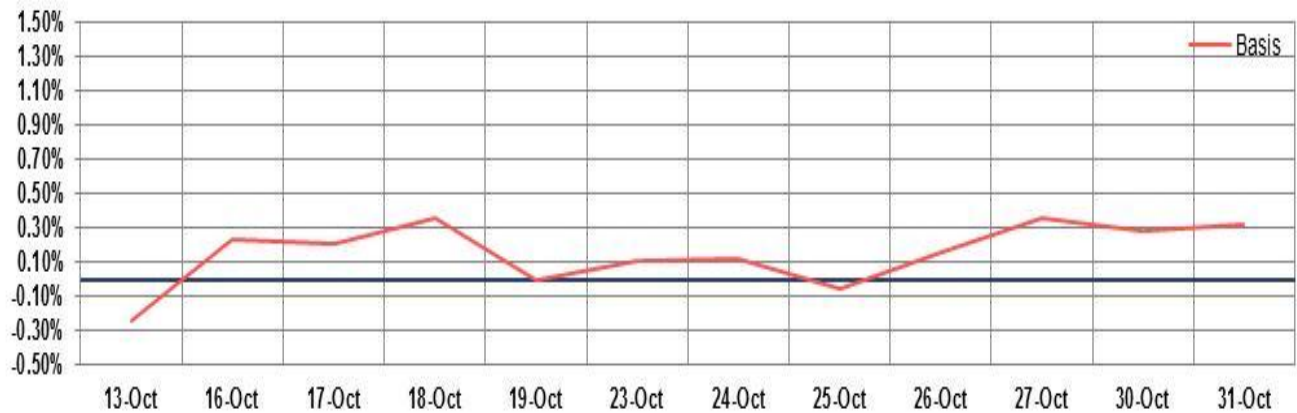
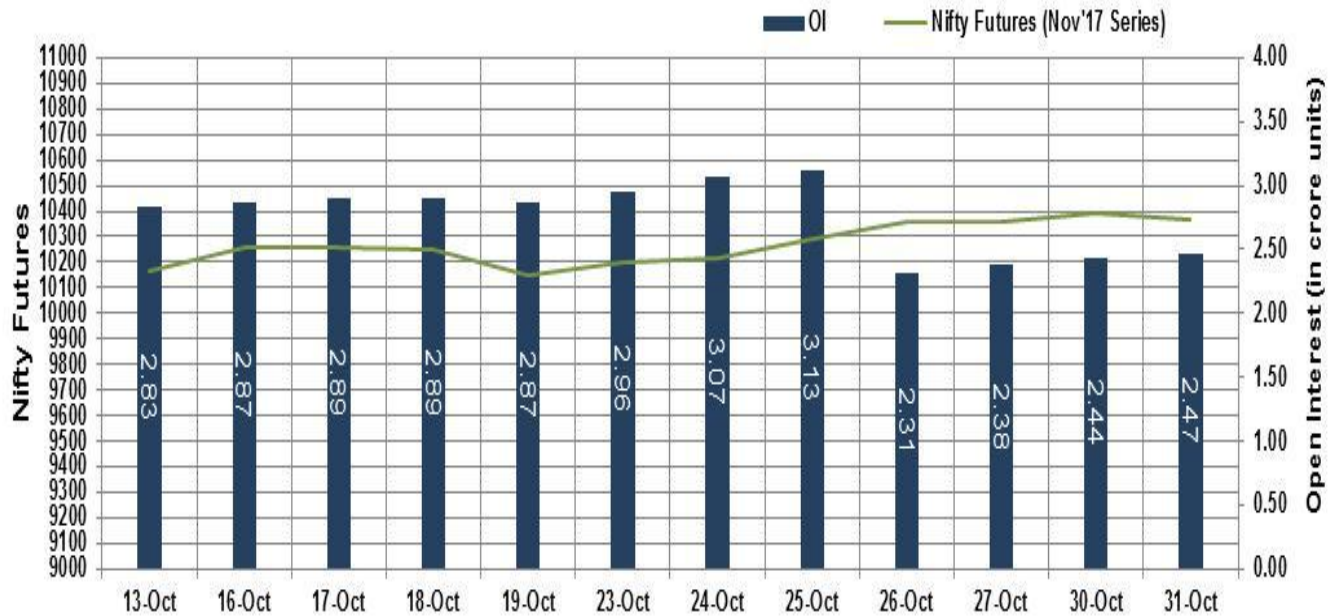
On the global front, European counters were trading in green in early deals amid muted trading as Germany's stock market was closed for a holiday. Euro zone inflation slowed in October, coming in below expectations and edging slightly further away from the European Central Bank's target. Asian markets exhibited mixed trend, as China's official manufacturing PMI for October missed economists' expectations and the Bank of Japan kept its monetary policy steady, as widely expected.

Market Turnover & FII Derivative Data

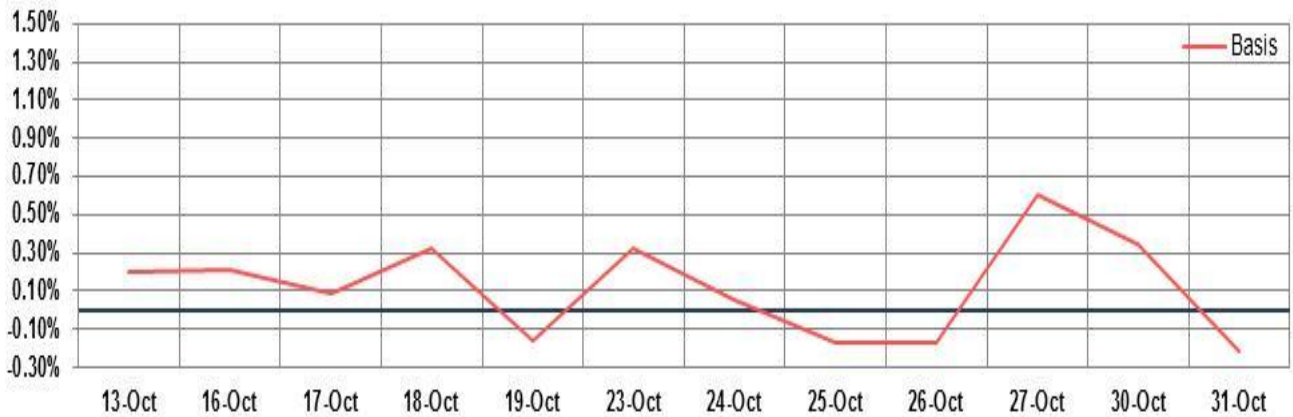
Market TO	Current	Previous	Net%
BSE CASH	4818	4282	13
NSE CASH	35110	32987	6
NSE FO	345494	312063	11

FII Derivatives	Buy	Sell	Net
Ind. Futures	904	1535	(630)
Ind. Options	28440	27557	883
Stk. Futures	6936	7251	(315)
Stk. Options	7057	7122	(65)

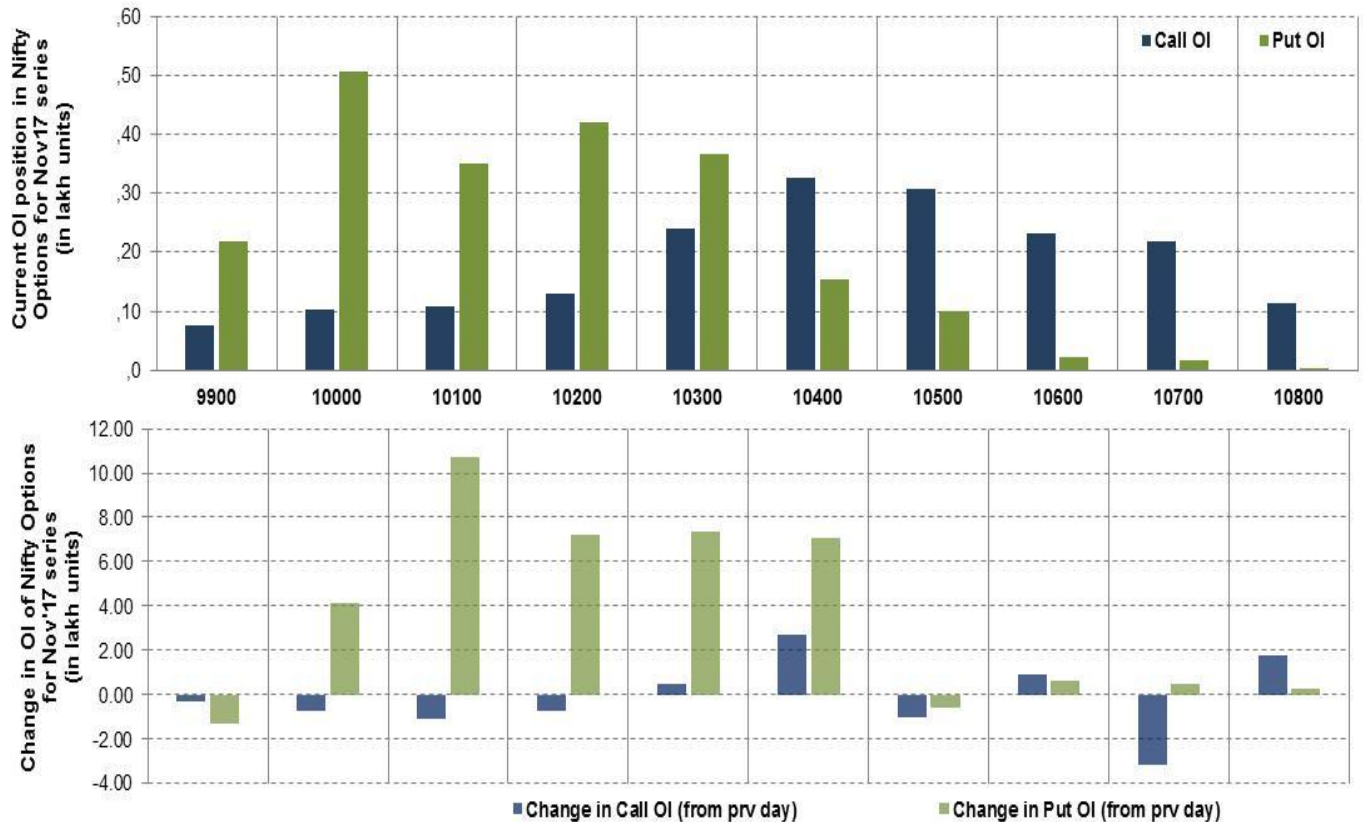
Nifty Futures



Bank Nifty Futures



Nifty Options

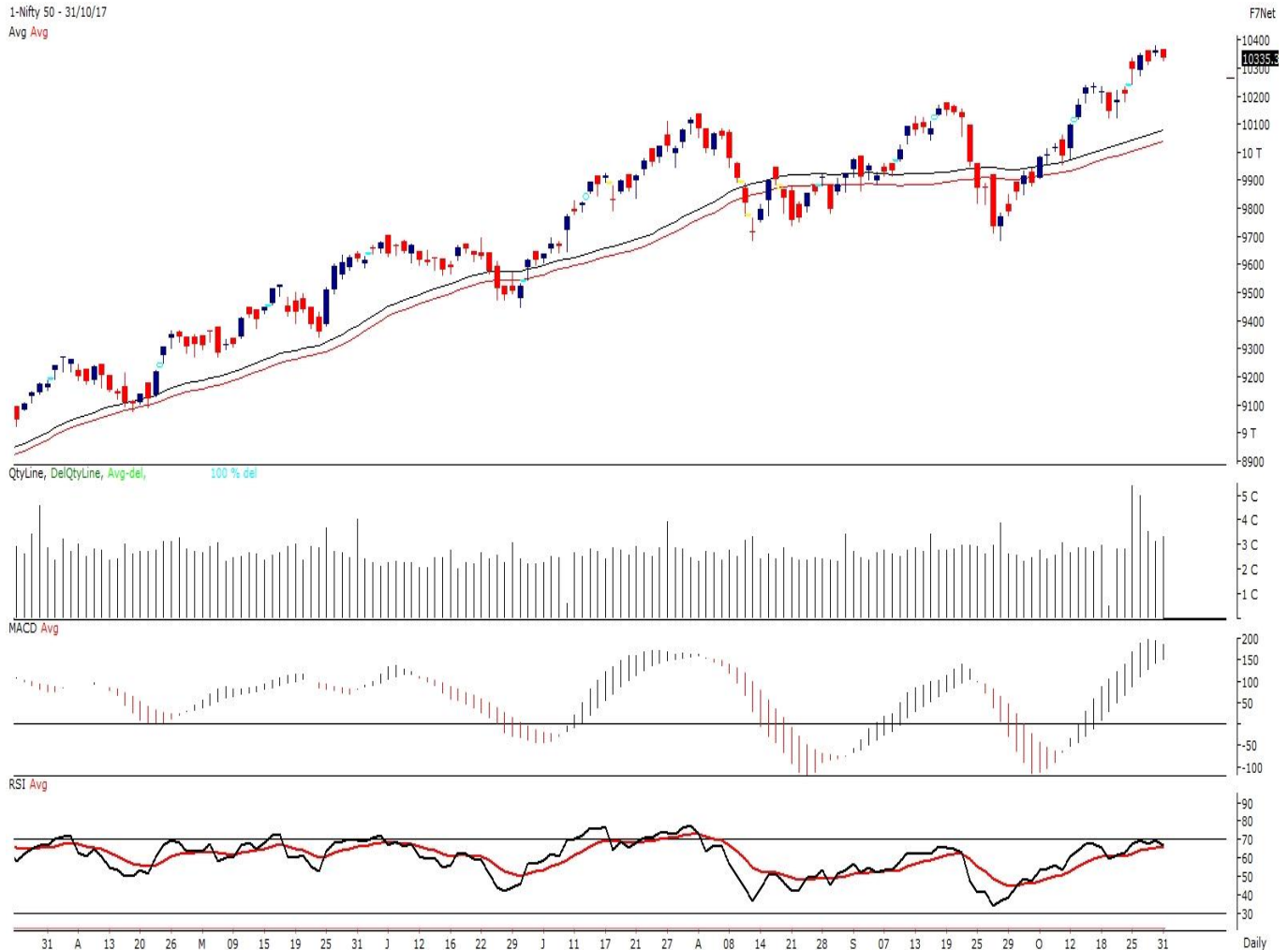


Note – Change in OI of Nifty Options refers to change from previous trading day
 Source-NSE, SIHL Derivatives Research (Institutional Equities)

- Among Nifty calls 10,400 SP from the Nov month expiry was the most active call with an addition of 0.27 million in open interest.
- Among Nifty puts, 10,000 SP from the Nov month expiry was the most active put with an addition of 0.41 million open interests.
- The maximum OI outstanding for Calls was at 10,400 SP (3.25mn) and that for Puts was at 10,000 SP (5.06).

Nifty Technical & Indices Levels

1-Nifty 50 - 31/10/17
 Avg Avg



Nifty Cash prices have settled at 10335.3 down by 0.27% 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
NIITTECH	696,000	1,017,000	46.12	681.85	5.48
BEL	14,988,600	21,299,850	42.11	185.55	5.37
GODREJCP	1,880,000	2,500,800	33.02	940.80	0.91
CAPF	3,157,600	3,937,600	24.70	760.80	5.14
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
NESTLEIND	94,700	91,000	-3.91	7274.80	0.30
BHARATFIN	12,799,000	12,261,000	-4.20	978.45	0.72
IOC	14,226,000	13,491,000	-5.17	415.70	0.01
WOCKPHARMA	3,492,800	3,312,000	-5.18	650.40	0.19
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
POWERGRID	14,036,000	19,536,000	39.18	212.90	-0.12
LICHSGFIN	12,389,300	13,772,000	11.16	603.05	-3.11
BANKBARODA	41,265,000	45,776,500	10.93	171.20	-2.53
HDIL	33,864,000	37,280,000	10.09	59.60	-0.17
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
LUPIN	8,793,200	8,456,000	-3.83	1032.10	-0.08
KAJARIACER	1,207,200	1,156,000	-4.24	683.85	-0.94
TORNTPOWER	5,319,000	5,064,000	-4.79	272.35	-2.23
AJANTPHARM	1,310,400	1,213,600	-7.39	1226.40	-1.51

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