

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10309	10213	10261	10315	10363	10416	Sell	Sell	Buy
Sensex	33251	32923	33087	33275	33439	33628	Sell	Sell	Buy
Nifty Futures	10362	10258	10310	10355	10407	10452	Sell	Sell	Buy
Bank Nifty	25291	25062	25177	25281	25396	25500	Sell	Sell	Buy
CNX IT	11248	11151	11200	11250	11299	11350	Sell	Buy	Buy

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	33250.9	32.12	0.10
NIFTY	10303.1	-47.00	-0.45
MIDCAP	16577.9	161.3	0.98
SMLCAP	17631.2	133.4	0.76
BSEFMC	10290.9	-6.02	-0.06
AUTO	25090.5	-62.42	-0.25
POWER	2288.7	14.14	0.62
REALTY	2308.0	0.07	0.00
BSE IT	10756.5	24.74	0.23
BANSEX	28634.7	152.2	0.53
OILGAS	16092.1	-5.53	-0.03
METAL	14583.6	69.59	0.48

Currency Futures	Close	Pre. Pts	% Chg
28-Nov-17 EUR-INR	75.74	75.62	0.13
28-Nov-17 USD-INR	65.08	65.15	-0.07
28-Nov-17 GBP-INR	85.37	85.53	-0.19
28-Nov-17 JPY-INR	57.42	57.35	0.11

Advance/ Decline	Adv	Dec	Un Ch.
NSE	973	743	136
BSE	1482	1232	142

FII/DII Capital Mkt*	Buy	Sell	Net
FII	5654	6367	(714)
DII	3444	3213	231

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity benchmarks ended the volatile day of trade with marginal gains on Thursday. Sentiments remained up-beat in the beginning of the trade with traders eyeing on Goods and Services Tax (GST) Council meeting starting in Guwahati today. GST Council is likely to slash the indirect tax rates on as many as 165 items at its meeting in Guwahati, which begins later today. At present, these 165 items attract 28% tax, which could be moved to the 18% category. The street took note that a year after demonetization, India is getting ready to give digital payments yet another push. It could consider providing incentives in the GST regime for payments that are settled electronically. Investors took note that in a move that could unlock defence contracts of more than Rs 25,000 crore, the government is amending its defence procurement manual (DPM), which will enable the armed forces to procure the latest tech in a speedy manner.

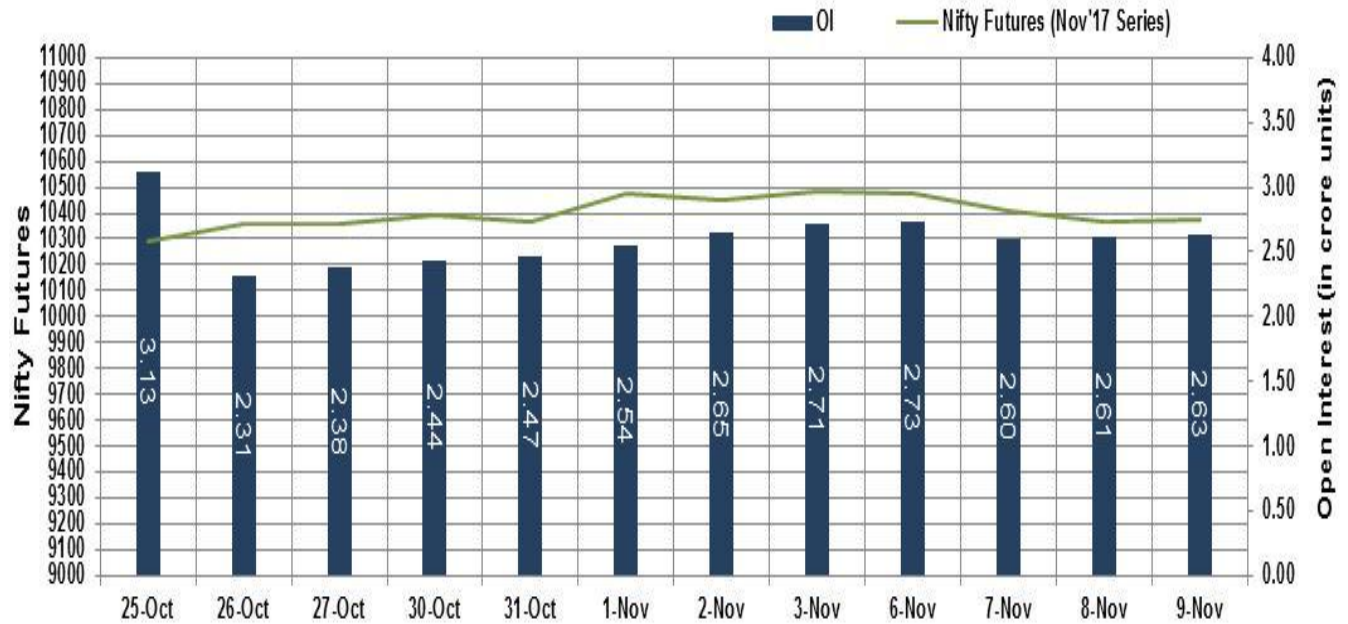
Markets pared all of their early gains to enter into red terrain in noon deals, as traders turned cautious with Grant Thornton's latest International Business Report (IBR) highlighting that India slipped to the 7th position in the September quarter from the 2nd spot in the previous three months in its 'business optimism index', showing clear signs of lag in the economy. Investors also took note of the finance ministry's statement that raising the individual limit of foreign investment up to 15% in power exchanges would be unwise unless a clear business case is established and a strong and adequate regulatory mechanism exists.

Market Turnover & FII Derivative Data

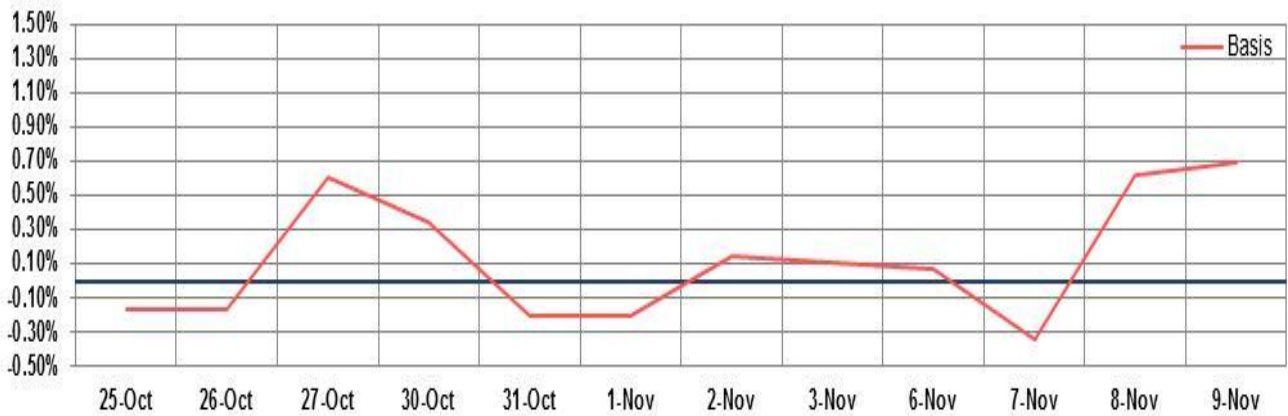
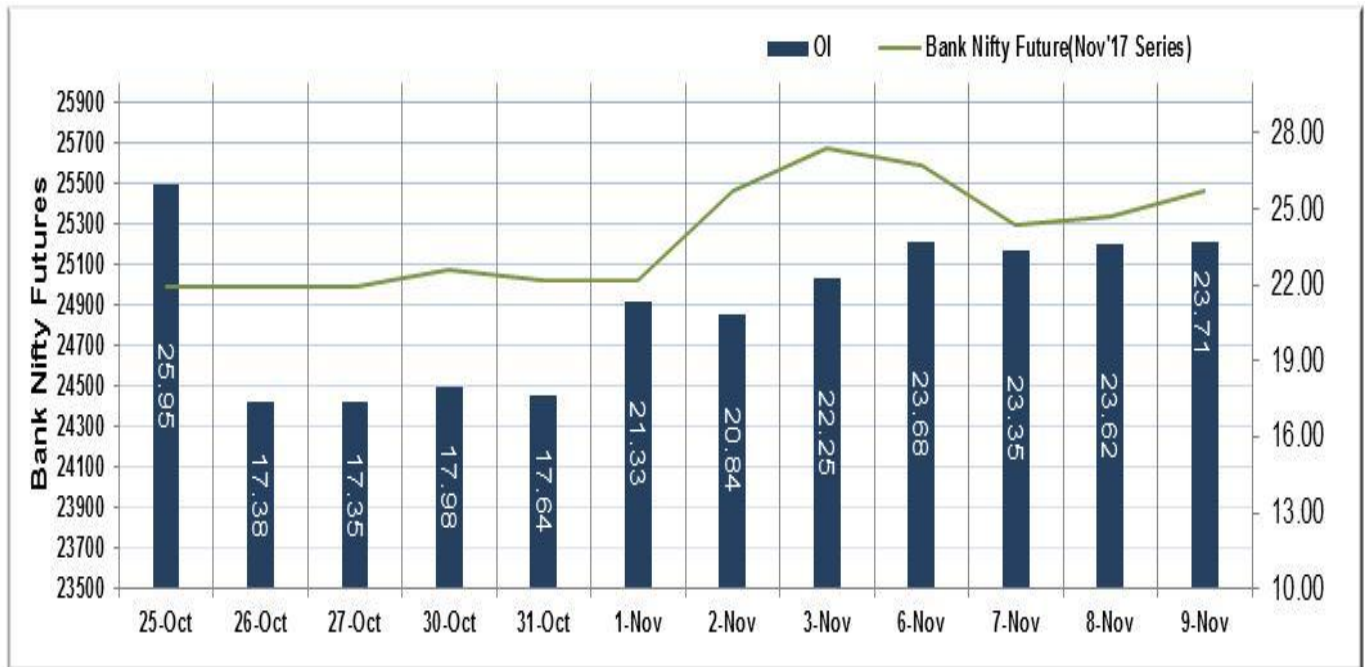
Market TO	Current	Previous	Net%
BSE CASH	4516	17589	(74)
NSE CASH	33373	35158	(5)
NSE FO	1194239	800879	49

FII Derivatives	Buy	Sell	Net
Ind. Futures	1964	3076	(1112)
Ind. Options	68820	67038	1782
Stk. Futures	7094	8081	(986)
Stk. Options	7226	7299	(74)

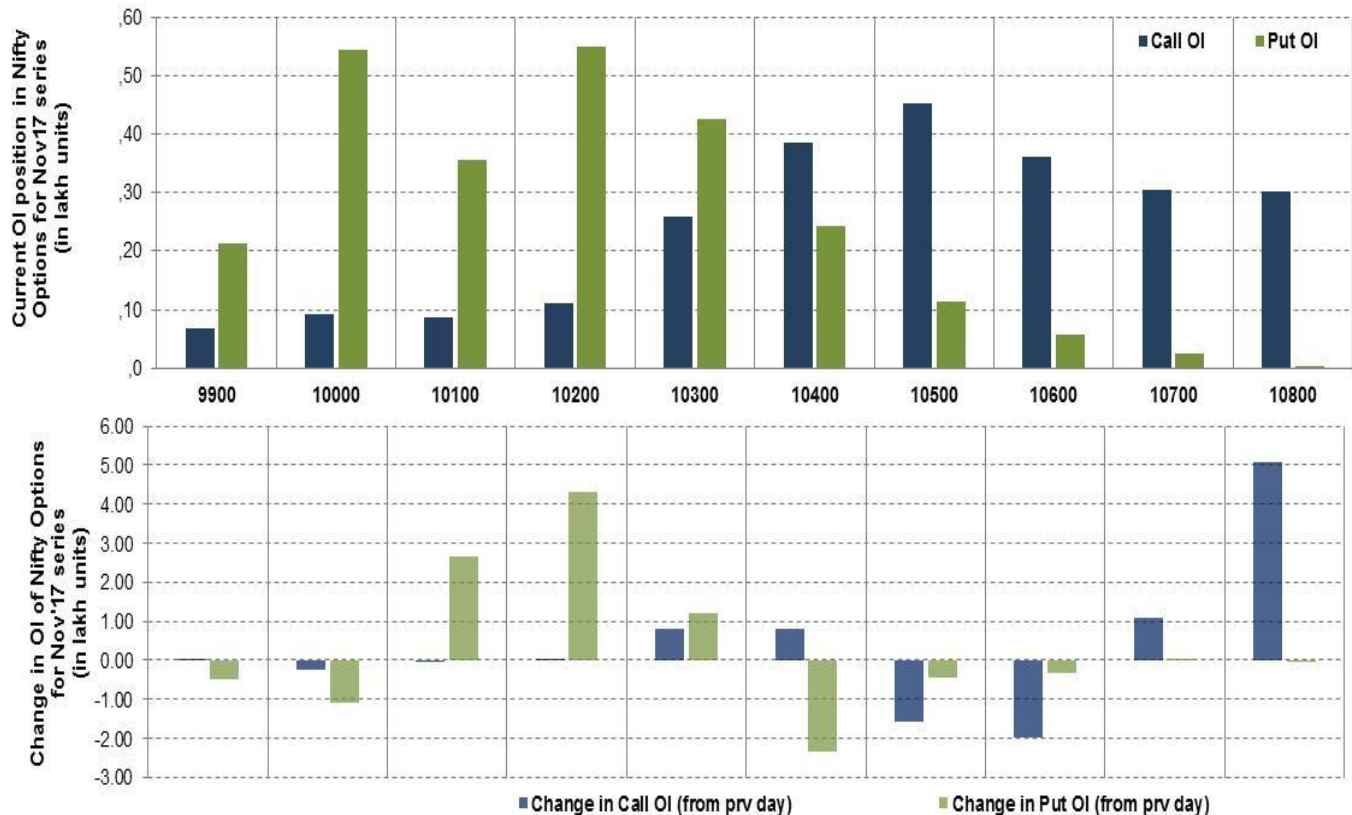
Nifty Futures



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 a reduction of 0.16 million in open interest.
- Among Nifty puts, 10,200 SP from the Nov month expiry was the most active put with an addition of 0.43 million open interests.
- The maximum OI outstanding for Calls was at 10,500 SP (4.53mn) and that for Puts was at 10,200 SP (5.49).

Nifty Technical & Indices Levels

1-Nifty 50 - 09/11/17
Avg Avg



Nifty Cash prices have settled at 10308.95 up by 0.06% from its previous close. On the upper side it has resistance of 10400 and 10450 levels, while lower side it has support of 10250 and 10200 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
PAGEIND	20,950	36,500	74.22	22369.65	9.32
NIITTECH	721,500	990,000	37.21	666.35	3.28
KAJARIACER	1,033,600	1,368,000	32.35	728.00	5.07
PETRONET	11,325,000	13,440,000	18.68	269.80	3.65
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
JINDALSTEL	30,577,500	30,055,500	-1.71	166.00	4.53
COLPAL	1,659,700	1,626,800	-1.98	1048.30	1.96
OFSS	63,000	61,200	-2.86	3669.85	0.11
INDIACEM	32,123,000	30,184,000	-6.04	177.00	0.63
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
IGL	1,289,200	6,165,500	378.24	310.00	-80.32
MGL	726,000	933,000	28.51	1163.55	-5.09
INFRATEL	7,582,000	8,491,500	12.00	426.90	-2.03
CADILAHC	3,235,200	3,603,200	11.37	483.60	-3.07
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
INFIBEAM	46,812,000	46,564,000	-0.53	179.80	-3.18
RCOM	119,126,000	118,300,000	-0.69	15.20	-2.88
GLENMARK	7,674,800	7,597,800	-1.00	598.20	-0.18
IBREALEST	46,310,000	44,622,500	-3.64	217.05	-2.49

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