

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10370	10324	10347	10378	10401	10433	Sell	Buy	Buy
Sensex	33619	33462	33540	33655	33734	33849	Sell	Buy	Buy
Nifty Futures	10378	10321	10349	10389	10417	10456	Sell	Buy	Buy
Bank Nifty	25846	25707	25777	25865	25935	26023	Sell	Buy	Buy
CNX IT	11271	11197	11234	11279	11316	11362	Sell	Buy	Buy

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	33618.5	-105.8	-0.31
NIFTY	10370.2	-29.30	-0.28
MIDCAP	17038.7	16.54	0.10
SMLCAP	18213.6	49.73	0.27
BSEFMC	10347.8	9.88	0.10
AUTO	25410.7	10.77	0.04
POWER	2346.0	-8.52	-0.36
REALTY	2402.3	-12.81	-0.53
BSE IT	10851.5	-60.23	-0.55
BANKEK	29286.7	-72.66	-0.25
OILGAS	16050.4	-49.0	-0.30
METAL	14134.3	-2.22	-0.02

Currency Futures	Close	Pre. Pts	% Chg
28-Nov-17 EUR-INR	76.68	77.00	-0.41
28-Nov-17 USD-INR	64.40	64.50	-0.19
28-Nov-17 GBP-INR	85.87	86.05	-0.26
28-Nov-17 JPY-INR	57.93	57.96	-0.10

Advance/ Decline	Adv	Dec	Un Ch.
NSE	851	893	76
BSE	1386	1341	150

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4439	4427	12
DII	3890	4318	(428)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity benchmarks ended the Tuesday's trade with a cut of around one third of a percent, as traders opted to book profit after eight day winning streak ahead of November derivatives expiry and release of September-quarter GDP data later in the week. Markets started the session on pessimistic note on report that tax collection under the Goods and Services Tax (GST) was lower at Rs 83,346 crore in October, against a mop-up of over Rs 90,000 crore in September. The Finance Ministry said that total collection stood at Rs 83,346 crore till November 27 for the month of October and 50.1 lakh returns were filed for the month. Sentiments also remained dampened with rating agency CRISIL enlightening that India's competitiveness in the labour intensive export sectors has been on a declining path in the last decade and needs significant structural reforms that need to be addressed. The agency analyzed the competitiveness of the labour intensive export sectors namely, gems & jewellery, leather & leather products and readymade garments which showed that these have become less competitive over the last decade.

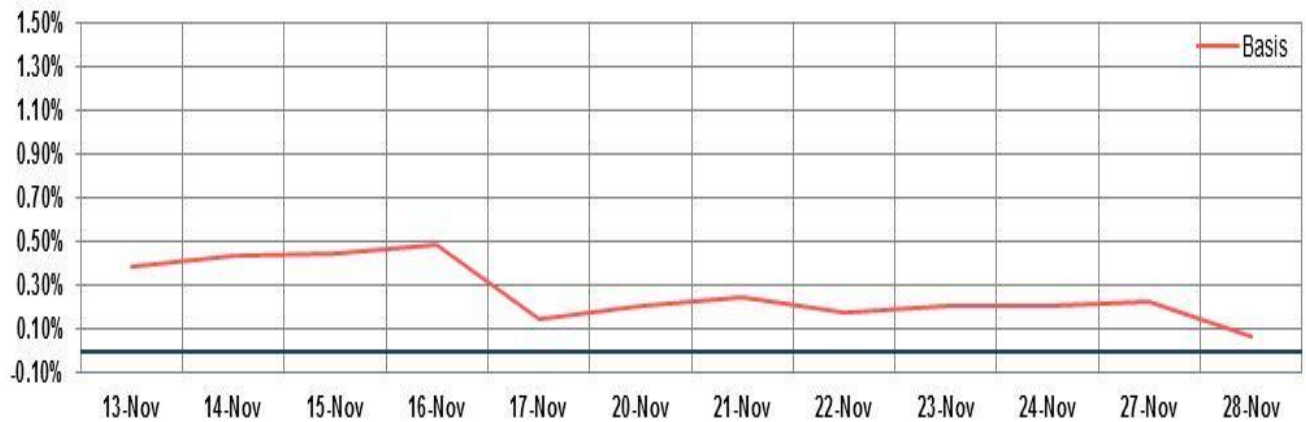
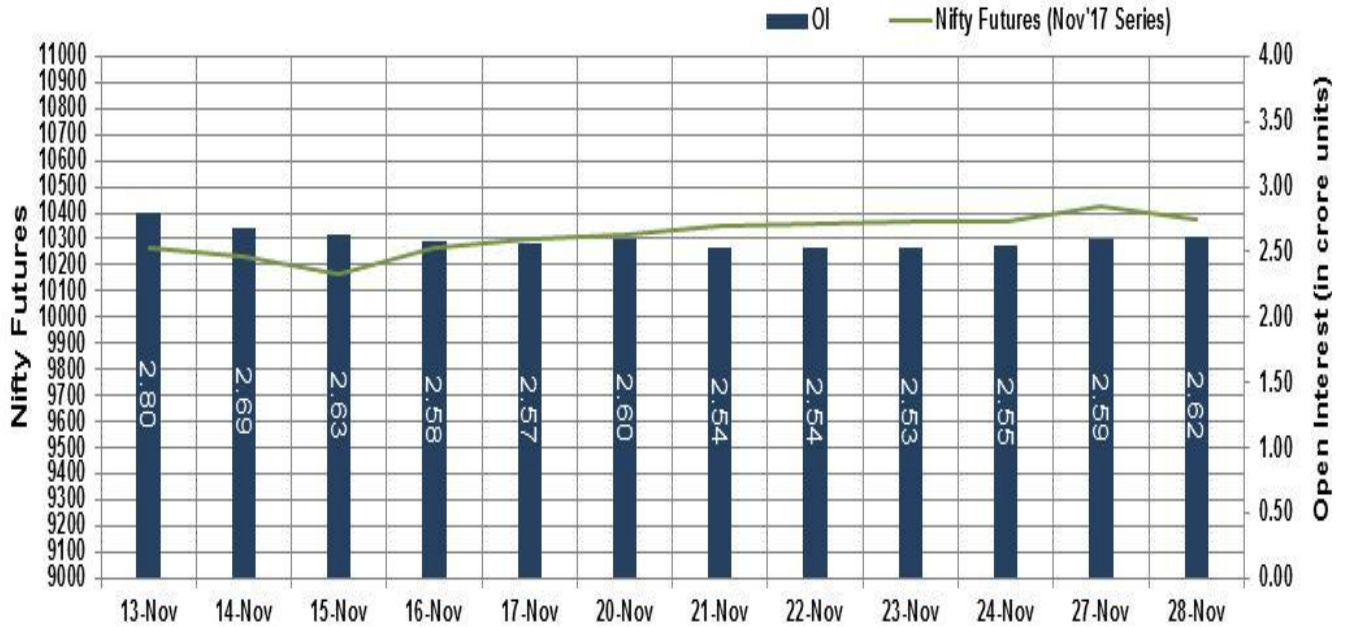
On the global front, European markets were trading in green in early deals, as concerns over political tensions in German subsided and market sentiments improved. Asian markets exhibited mixed trend, as the Japanese government stuck to its moderately upbeat view on the economy in November, its monthly economic report showed, saying it remained on a recovery path helped by consumer spending and business investment.

Market Turnover & FII Derivative Data

Market TO	Current	Previous	Net%
BSE CASH	4262	4087	4
NSE CASH	32660	27084	21
NSE FO	652641	571836	14

FII Derivatives	Buy	Sell	Net
Ind. Futures	3665	3351	314
Ind. Options	55972	55915	57
Stk. Futures	23166	23891	(725)
Stk. Options	6043	6055	(12)

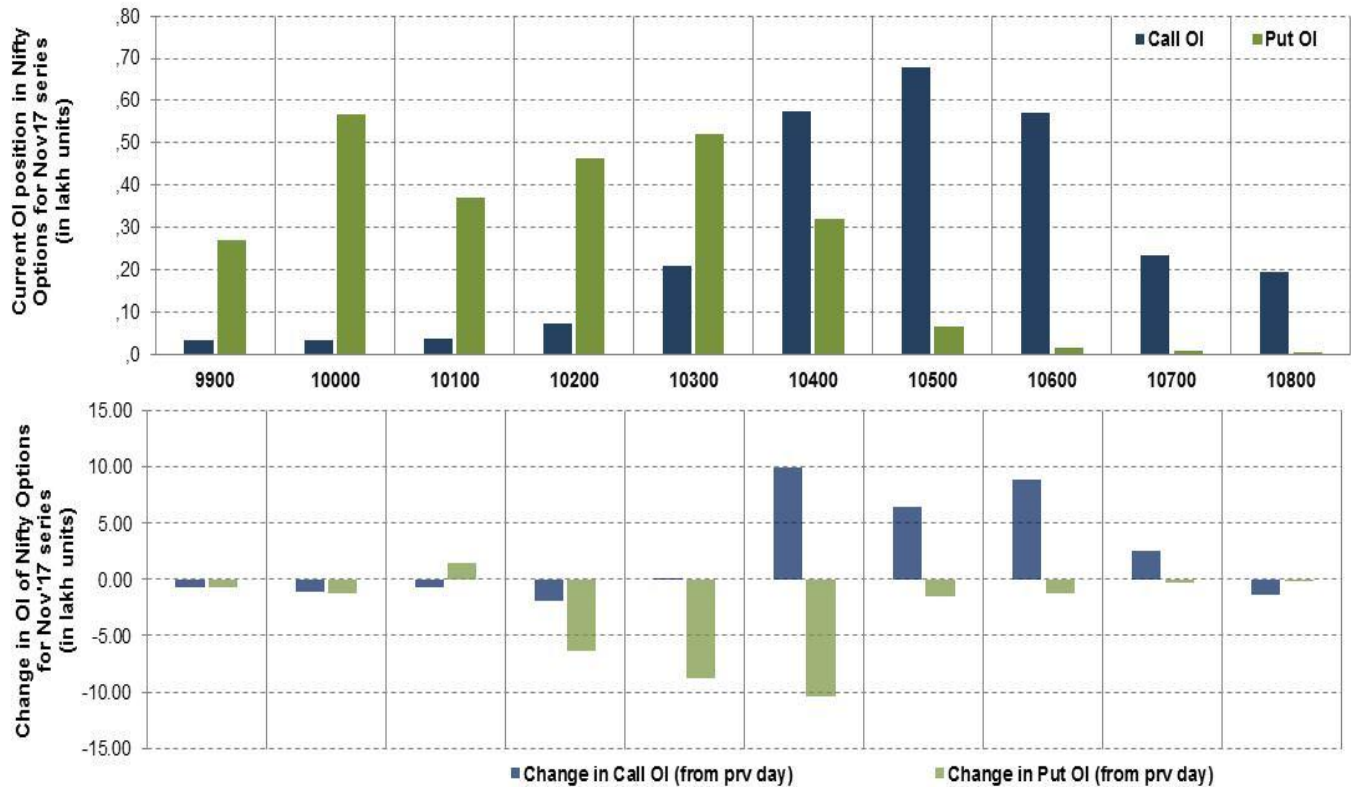
Nifty Futures



Bank Nifty Futures



Nifty Options

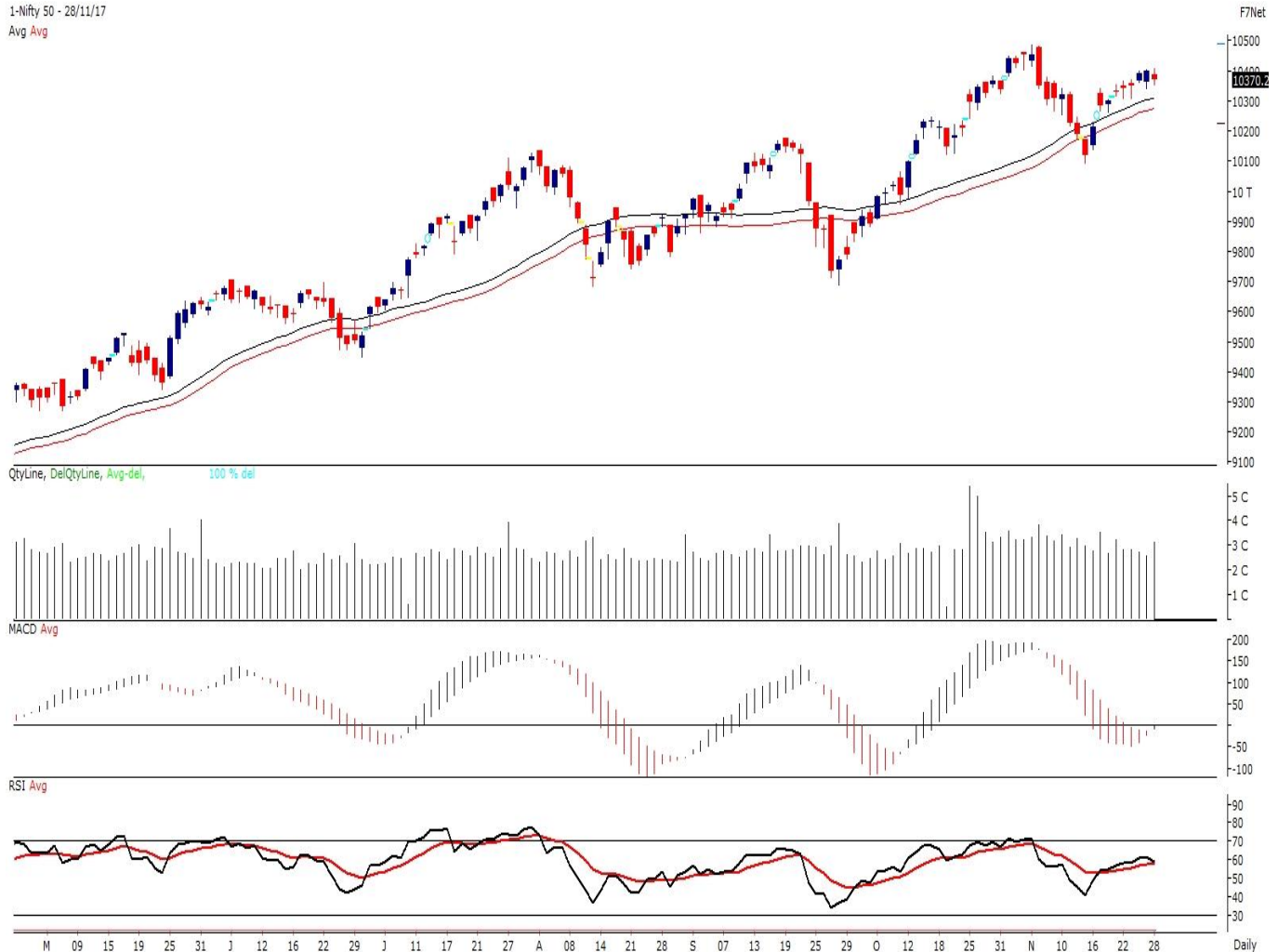


Note – Change in OI of Nifty Options refers to change from previous trading day
 Source-NSE, SIHL Derivatives Research (Institutional Equities)

- Among Nifty calls 10,500 SP from the Nov month expiry was the most active call with an addition of 0.64 million in open interest.
- Among Nifty puts, 10,000 SP from the Nov month expiry was the most active put with a reduction of 0.12 million open interests.
- The maximum OI outstanding for Calls was at 10,500 SP (6.78mn) and that for Puts was at 10,000 SP (5.68).

Nifty Technical & Indices Levels

1-Nifty 50 - 28/11/17
Avg Avg



Nifty Cash prices have settled at 10370.2 down by 0.28% from its previous close. On the upper side it has resistance of 10450 and 10500 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
DALMIABHA	389,100	413,100	6.17	3222.95	0.26
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
REPCOHOME	831,600	575,400	-30.81	635.15	1.63
HINDUNILVR	6,774,600	4,663,200	-31.17	1269.55	0.45
BOSCHLTD	100350	68725	-31.51	18992.80	0.05
M&MFIN	6480000	3886250	-40.03	444.45	0.33
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
TATAMTRDVR	21,321,300	14,443,800	-32.26	237.00	-0.94
ICIL	8,428,000	5,551,000	-34.14	121.35	-4.75
HCLTECH	6,626,200	4,102,700	-38.08	858.65	-0.35
GRASIM	3,165,750	1,859,250	-41.27	1176.95	-1.78

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