

Daily Derivatives & Market Report

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Index Trend Analysis

| Pivot(Daily) | Close | S2 | S1 | Pivot | R1 | R2 | Daily | Weekly | Monthly |
|---------------|-------|-------|-------|-------|-------|-------|-------|--------|---------|
| Nifty | 10227 | 10135 | 10181 | 10257 | 10302 | 10378 | Sell | Sell | Buy |
| Sensex | 33149 | 32811 | 32980 | 33278 | 33447 | 33746 | Sell | Sell | Buy |
| Nifty Futures | 10232 | 10150 | 10191 | 10257 | 10298 | 10365 | Sell | Sell | Buy |
| Bank Nifty | 25332 | 24973 | 25153 | 25427 | 25607 | 25881 | Sell | Sell | Buy |
| CNX IT | 11115 | 10957 | 11036 | 11139 | 11218 | 11321 | Sell | Sell | Buy |

Market Summary

| Domestic Indices | Close | Points | % Chg |
|------------------|---------|--------|-------|
| SENSEX | 33149.3 | -453.4 | -1.35 |
| NIFTY | 10226.5 | -134.7 | -1.30 |
| MIDCAP | 16917.4 | -93.07 | -0.55 |
| SMLCAP | 18228.8 | 17.8 | 0.10 |
| BSEFMC | 10321.2 | -43.1 | -0.42 |
| AUTO | 25205.4 | -250.2 | -0.98 |
| POWER | 2320.7 | -19.39 | -0.83 |
| REALTY | 2445.6 | 26.43 | 1.09 |
| BSE IT | 10730.8 | -94.4 | -0.87 |
| BANDEX | 28631.4 | -548.7 | -1.88 |
| OILGAS | 15927.9 | -129.4 | -0.81 |
| METAL | 13902.3 | -154.3 | -1.10 |

| Currency Futures | Close | Pre. Pts | % Chg |
|-------------------|-------|----------|-------|
| 27-Dec-17 EUR-INR | 76.64 | 76.44 | 0.21 |
| 27-Dec-17 USD-INR | 64.65 | 64.49 | 0.21 |
| 27-Dec-17 GBP-INR | 86.91 | 86.50 | 0.46 |
| 27-Dec-17 JPY-INR | 57.61 | 57.86 | -0.44 |

| Advance/ Decline | Adv | Dec | Un Ch. |
|------------------|------|------|--------|
| NSE | 690 | 1027 | 76 |
| BSE | 1207 | 1479 | 141 |

| FII/DII Capital Mkt* | Buy | Sell | Net |
|----------------------|-------|-------|--------|
| FII | 15964 | 17465 | (1501) |
| DII | 7397 | 6195 | 1203 |

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity benchmarks ended the choppy day of trade with marginal losses, as traders remained on sidelines ahead of November derivatives expiry and release of September-quarter GDP data tomorrow. Sentiments also remained dampened with a private report stating that both goods and services tax (GST) collections as well as its compliance in the first four months since the rollout of the new tax regime remain well below the target, and the situation is unlikely to improve in the near-term. Though, markets kept their head above water for most part of the day's trade with traders taking some encouragement with Prime Minister Narendra Modi's statement who called upon entrepreneurs from across the globe to make India their base for the world. He said that India has emerged as one of the fastest-growing economies and a happening place with immense opportunities in a number of areas. Some support also came with Meanwhile, Minister for Petroleum and Natural Gas, Dharmendra Pradhan made a strong case for inclusion of natural gas in the GST, saying that if polluting coal can be included, then the environment-friendly fuel certainly deserves a place in the new regime.

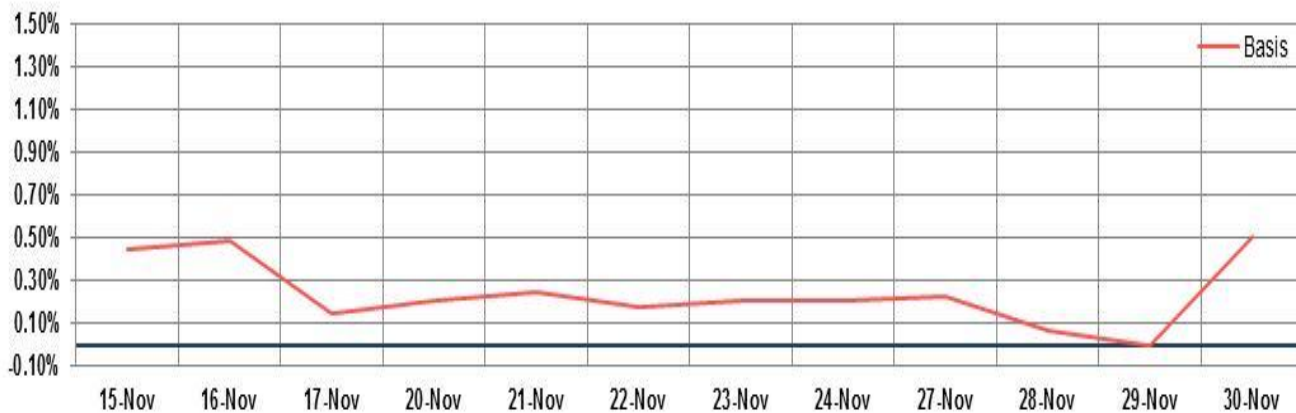
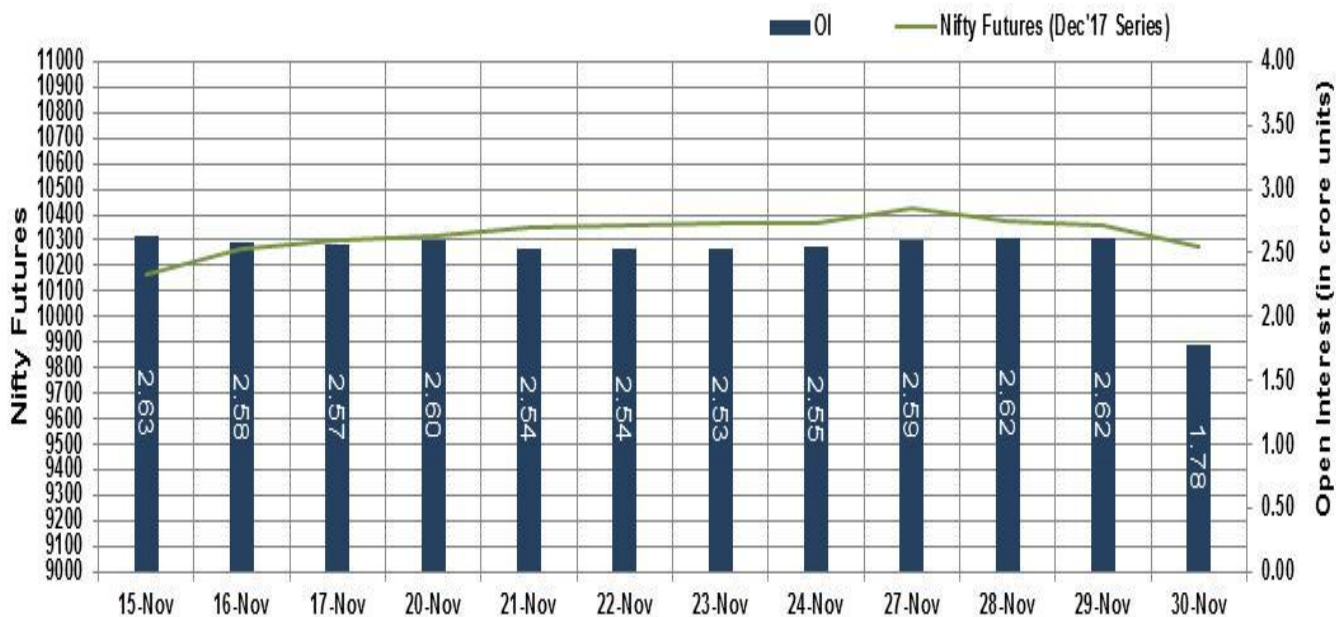
Also, overseas caution prevailed over the latest missile test by North Korea and softness in Chinese shares hit Asian markets. The European markets were trading mostly in green, while Britain's FTSE fell, lagging a broad-based rebound in European shares as reports of a breakthrough in Brexit talks lifted sterling, hurting the internationally exposed index.

Market Turnover & FII Derivative Data

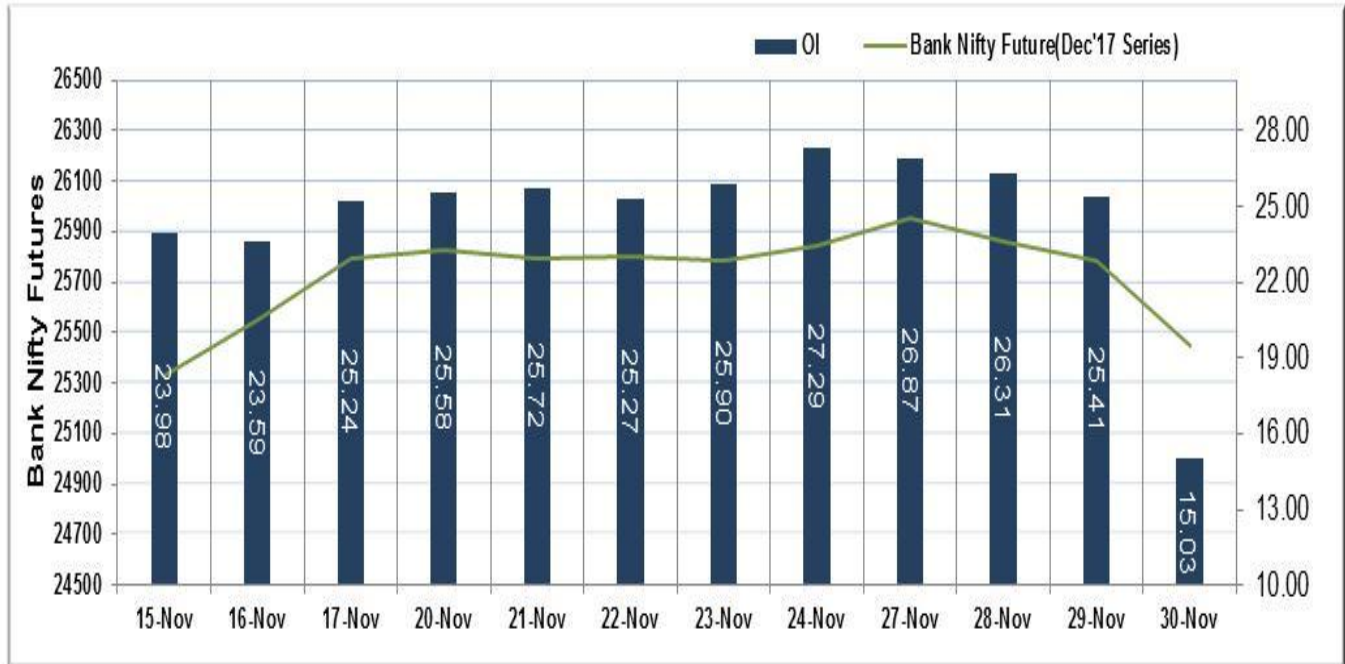
| Market TO | Current | Previous | Net% |
|-----------|---------|----------|------|
| BSE CASH | 4369 | 4237 | 3 |
| NSE CASH | 49597 | 28727 | 73 |
| NSE FO | 1500478 | 736164 | 104 |

| FII Derivatives | Buy | Sell | Net |
|-----------------|--------|--------|--------|
| Ind. Futures | 7831 | 8457 | (625) |
| Ind. Options | 116815 | 115079 | 1736 |
| Stk. Futures | 32813 | 35436 | (2624) |
| Stk. Options | 2608 | 2564 | 44 |

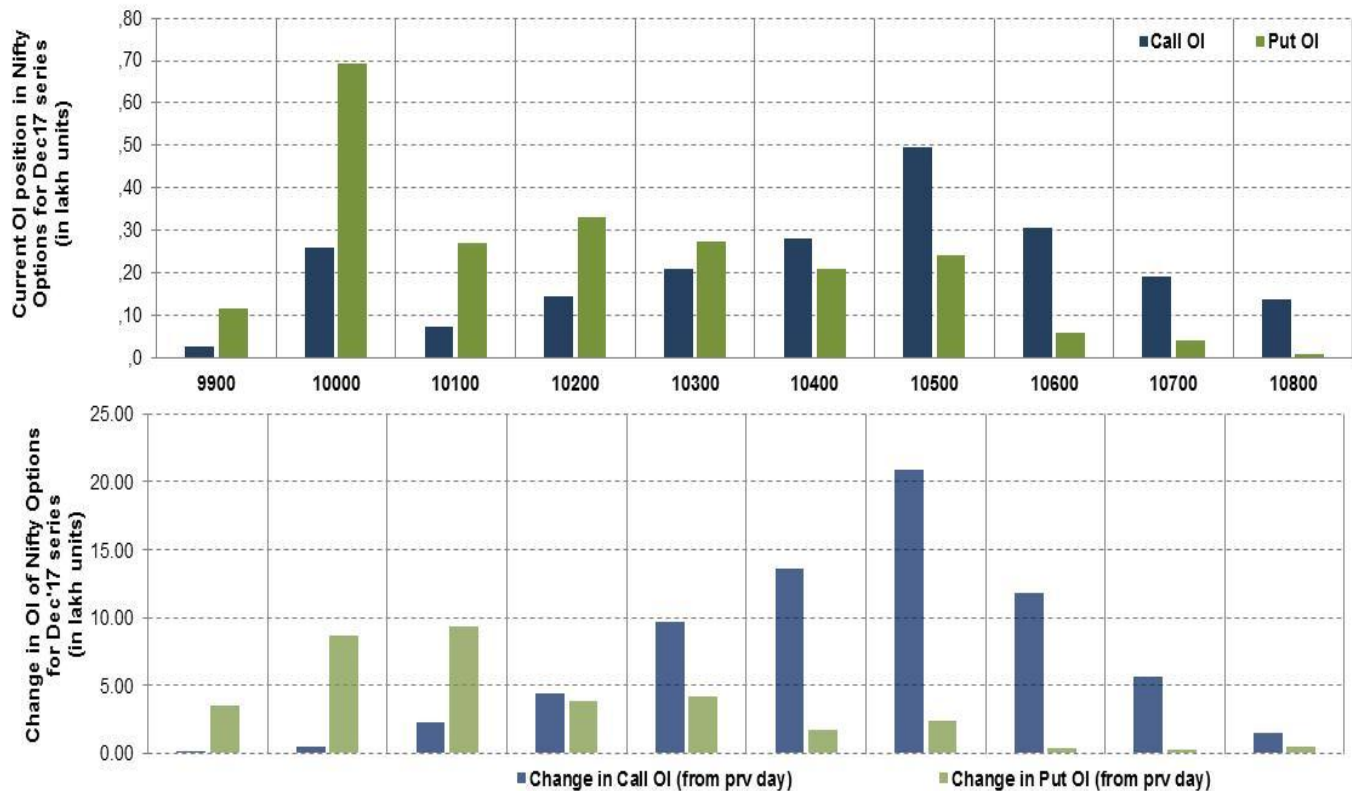
Nifty Futures



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 2.09 million in open interest.
- Among Nifty puts, 10,000 SP from the Nov month expiry was the most active put with an addition of 0.86 million open interests.
- The maximum OI outstanding for Calls was at 10,500 SP (4.96mn) and that for Puts was at 10,000 SP (6.94).

Nifty Technical & Indices Levels

1-Nifty 50 - 30/11/17
 Avg Avg



Nifty Cash prices have settled at 10226.55 down by 0.09% from its previous close. On the upper side it has resistance of 10300 and 10350 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 |
| - | - | - | - | - | - |
| - | - | - | - | - | - |
| - | - | - | - | - | - |
| - | - | - | - | - | - |
| Short-Covering ↓ Open Interest ↑ Price | | | | | |
| Script | Prev. OI | Cur. OI | % Chg. OI | LTP | Price % Chg |
| IDFC | 45,777,600 | 10,560,000 | -76.93 | 62.20 | 0.32 |
| ESCORTS | 2,370,500 | 546,700 | -76.94 | 715.90 | 1.52 |
| JISJALEQS | 16047000 | 3474000 | -78.35 | 119.90 | 4.49 |
| DABUR | 7117500 | 1257500 | -82.33 | 344.15 | 1.03 |
| Fresh Shorts ↑ Open Interest ↓ Price | | | | | |
| Script | Prev. OI | Cur. OI | % Chg. OI | LTP | Price % Chg |
| APOLLOHOSP | 1,369,500 | 2,056,500 | 50.16 | 1106.45 | -0.17 |
| - | - | - | - | - | - |
| - | - | - | - | - | - |
| - | - | - | - | - | - |
| Long Unwinding ↓ Open Interest ↓ Price | | | | | |
| Script | Prev. OI | Cur. OI | % Chg. OI | LTP | Price % Chg |
| SUZLON | 287,460,000 | 58,140,000 | -79.77 | 13.95 | -3.79 |
| SOUTHBANK | 84,708,400 | 14,880,310 | -82.43 | 32.80 | -0.30 |
| ADANIPOWER | 58,800,000 | 9,820,000 | -83.30 | 35.50 | -1.39 |
| DALMIABHA | 384,000 | 62,700 | -83.67 | 3152.85 | -0.19 |

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