

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10118	10033	10076	10112	10154	10191	Buy	Sell	Sell
Sensex	32802	32582	32692	32793	32903	33003	Buy	Sell	Sell
Nifty Futures	10147	10051	10099	10139	10187	10228	Buy	Sell	Sell
Bank Nifty	25125	24792	24958	25088	25255	25384	Buy	Sell	Sell
CNX IT	11025	10935	10980	11051	11096	11167	Sell	Buy	Buy

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	32802.4	-67.28	-0.20
NIFTY	10118.3	-9.50	-0.09
MIDCAP	16812.1	69.47	0.41
SMLCAP	17918.7	-5.66	-0.03
BSEFMC	10265.5	-19.18	-0.19
AUTO	24771.0	-130.5	-0.52
POWER	2255.3	-24.08	-1.06
REALTY	23778.0	-6.02	-0.25
BSE IT	10697.2	-40.75	-0.38
BANDEX	28459.2	108.8	0.38
OILGAS	15766.1	24.91	0.16
METAL	13611.2	-117.1	-0.85

Currency Futures	Close	Pre. Pts	% Chg
27-Dec-17 EUR-INR	76.71	76.62	0.17
27-Dec-17 USD-INR	65.55	64.54	0.00
27-Dec-17 GBP-INR	86.65	87.22	-0.44
27-Dec-17 JPY-INR	57.47	57.23	0.42

Advance/ Decline	Adv	Dec	Un Ch.
NSE	675	1069	72
BSE	1105	1549	149

FII/DII Capital Mkt*	Buy	Sell	Net
FII	3728	5199	(1471)
DII	3313	2238	1074

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity benchmarks ended the Tuesday's trade with marginal losses as traders remained on the sidelines ahead of the outcome of two-day policy review by the Reserve Bank of India (RBI) beginning today. The RBI is likely to keep the key rate unchanged on Wednesday and stay focused on inflation control as the rebound in September quarter GDP growth. Markets started the session on pessimistic note, as sentiments remained dampened after global rating agency Fitch Ratings pared India's growth forecast for this financial year to 6.7% from 6.9% estimated earlier citing lower than expected recovery in the second quarter. For 2018-19, the credit rating agency has cut the forecast to 7.3% from 7.4% earlier.

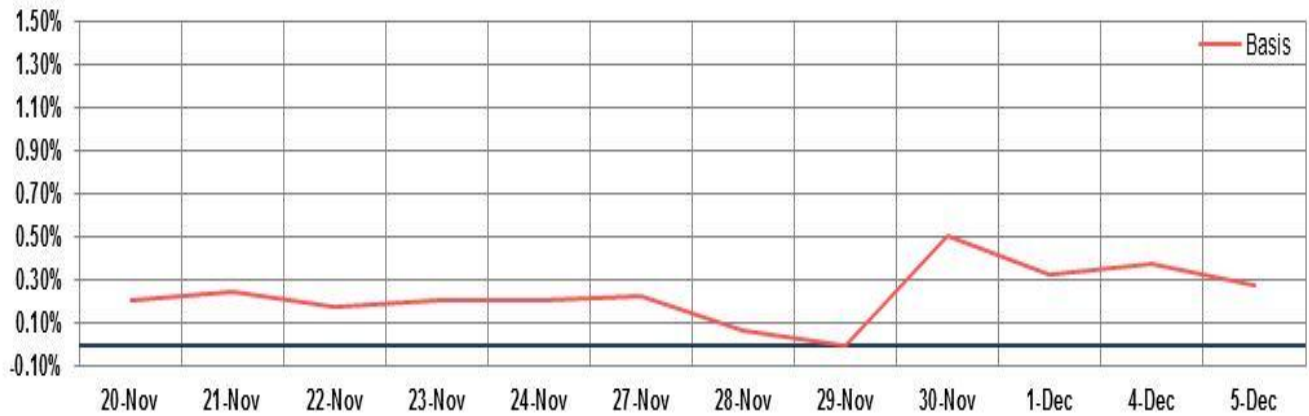
On the global front, European markets were trading mostly in red in early deals, amid latest news surrounding Brexit talks and fresh economic data. Activity in the UK service sector dropped more than expected in November, dampening optimism over the British economy as the sector makes up approximately 80% of gross domestic product. Asian markets ended mostly in red despite growth in China's services sector activity picked up to a three-month high in November, buoyed by a solid rise in new business, though the rate of expansion remained moderate and weaker than the long-run trend.

Market Turnover & FII Derivative Data

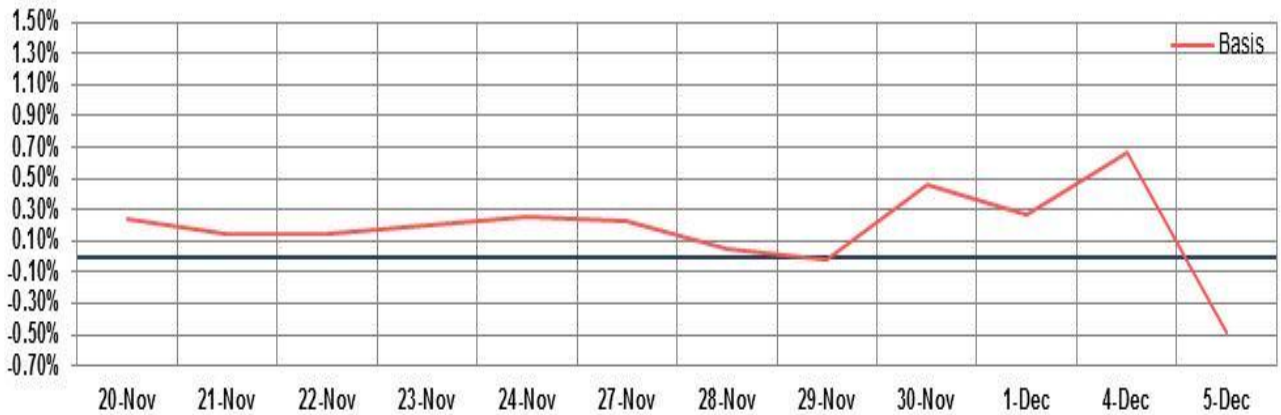
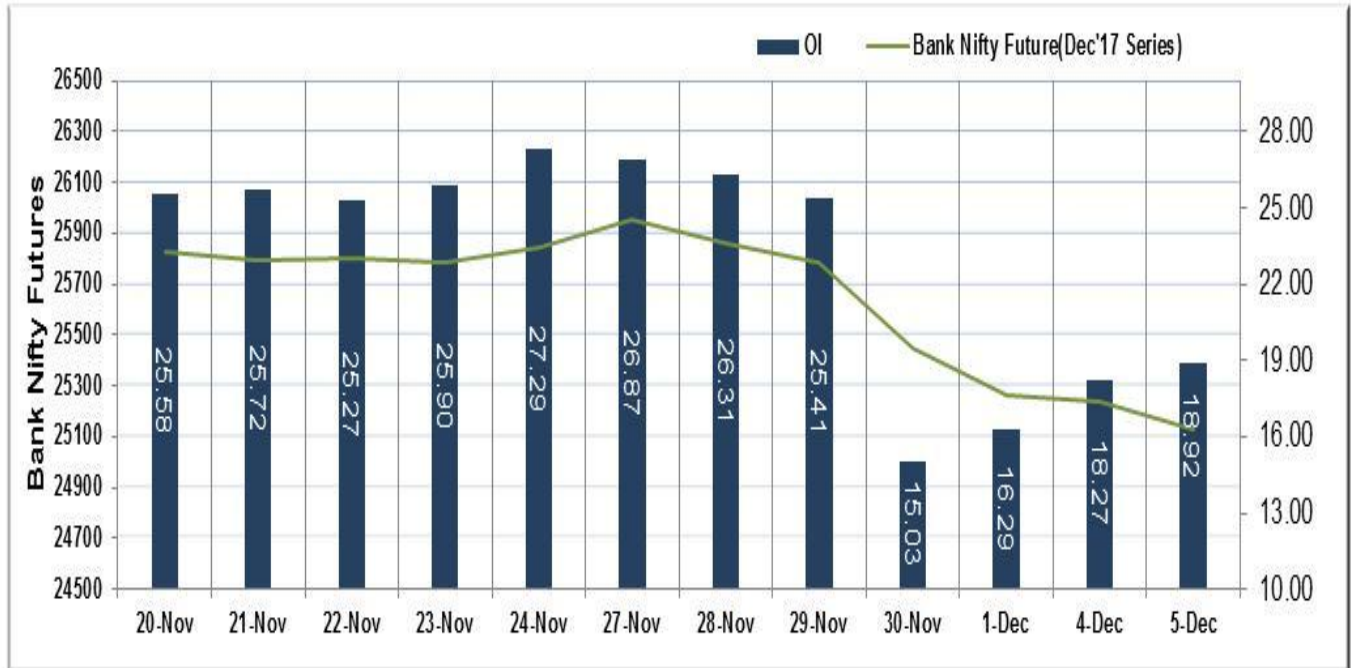
Market TO	Current	Previous	Net%
BSE CASH	4187	3733	12
NSE CASH	25496	24737	3
NSE FO	511011	385866	32

FII Derivatives	Buy	Sell	Net
Ind. Futures	1827	3805	(1979)
Ind. Options	56166	55712	454
Stk. Futures	8070	7793	278
Stk. Options	4038	4080	(42)

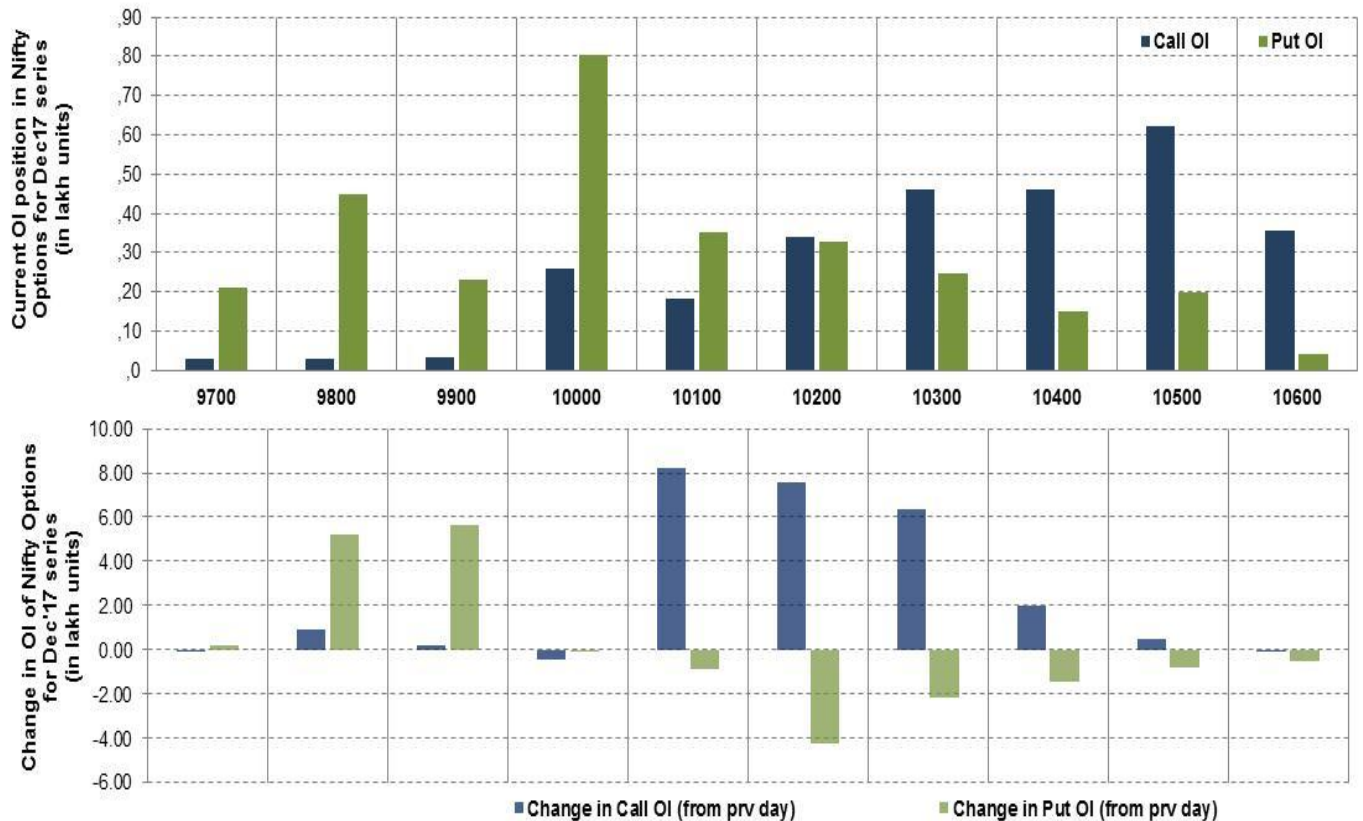
Nifty Futures



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 0.05 million in open interest.
- Among Nifty puts, 10,000 SP from the Nov month expiry was the most active put with a reduction of 0.01 million open interests.
- The maximum OI outstanding for Calls was at 10,500 SP (6.23mn) and that for Puts was at 10,000 SP (8.04).

Nifty Technical & Indices Levels

1-Nifty 50 - 05/12/17

Avg Avg



Nifty Cash prices have settled at 10118.25 marginal down by 0.09% from its previous close. On the upper side it has resistance of 10200 and 10270 levels, while lower side it has support of 10050 and 10000 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
BALKRISIND	329,200	456,000	38.52	2208.00	4.92
HEXAWARE	3,141,000	3,993,000	27.13	347.00	3.41
OFSS	60,300	70,500	16.92	3791.80	0.99
SRTRANSFIN	2,325,600	2,660,400	14.40	1380.40	6.00
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
CHENNPETRO	2,025,000	2,023,500	-0.07	414.85	0.40
FEDERALBNK	77,599,500	77,346,500	-0.33	108.80	1.78
SREINFRA	14,110,000	14,055,000	-0.39	99.80	0.60
BEL	18,913,950	18,661,500	-1.33	181.95	0.61
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
M&M	4,593,500	5,114,500	11.34	1395.50	-0.82
IRB	16,777,500	18,377,500	9.54	209.65	-1.99
HEROMOTOCO	1,308,600	1,430,800	9.34	3543.10	-1.92
KPIT	11,380,000	12,372,000	8.72	155.40	-2.20
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
RAMCOCEM	596,800	592,000	-0.80	687.35	-0.80
OIL	2,587,772	2,565,112	-0.88	355.25	-1.96
CONCOR	1,235,625	1,224,375	-0.91	1295.30	-0.28
PVR	545,600	540,400	-0.95	1273.00	-0.55

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