

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10167	10016	10092	10137	10212	10258	Buy	Sell	Sell
Sensex	32949	32452	32701	32847	33095	33241	Buy	Sell	Sell
Nifty Futures	10203	10028	10115	10167	10254	10306	Buy	Sell	Sell
Bank Nifty	25057	24788	24923	25010	25145	25232	Buy	Sell	Sell
CNX IT	11163	11012	11088	11133	11209	11255	Buy	Buy	Buy

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	32949.2	352.0	1.08
NIFTY	10166.7	122.6	1.22
MIDCAP	16893.6	230.7	1.38
SMLCAP	18031.2	230.4	1.29
BSEFMC	10331.8	104.65	1.02
AUTO	25079.2	488.2	1.99
POWER	2282.3	47.49	2.13
REALTY	2412.4	48.78	2.06
BSE IT	10800.7	68.89	0.64
BANDEX	28387.5	277.3	0.99
OILGAS	15950.7	292.8	1.87
METAL	13578.5	244.2	1.83

Currency Futures	Close	Pre. Pts	% Chg
27-Dec-17 EUR-INR	76.29	76.50	-0.28
27-Dec-17 USD-INR	64.69	64.64	0.06
27-Dec-17 GBP-INR	86.57	86.53	0.04
27-Dec-17 JPY-INR	57.44	57.66	-0.41

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1269	468	76
BSE	1873	806	151

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4483	5559	(1076)
DII	3850	2924	927

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Bulls made comeback on Dalal Street on Thursday with frontline gauges garnering gains of over a percentage point, recapturing their crucial 32,900 (Sensex) and 10,150 (Nifty) bastions, as traders opted to buy beaten down but fundamentally strong stocks after two days of continuous drubbing. The markets' mood remained up-beat throughout the day and benchmarks fervently gained from strength to strength with traders taking encouragement with former Reserve Bank of India Governor YV Reddy's statement that amid uncertainties in the global economic order, a sense of optimism about the future is more in India than in other parts of the world. Meanwhile, at a meeting with Finance Minister Arun Jaitley in the run-up to the last full-year Budget of the NDA government before 2019 general elections, India Inc. has sought lower tax and more incentives for investments while exporters called for quicker GST refunds. Some support also came with International Energy Agency's (IEA) latest report stating that India is among bright spots in the global economy and is emerging as a major driving force in global energy trends, with all modern fuels and technologies playing a part.

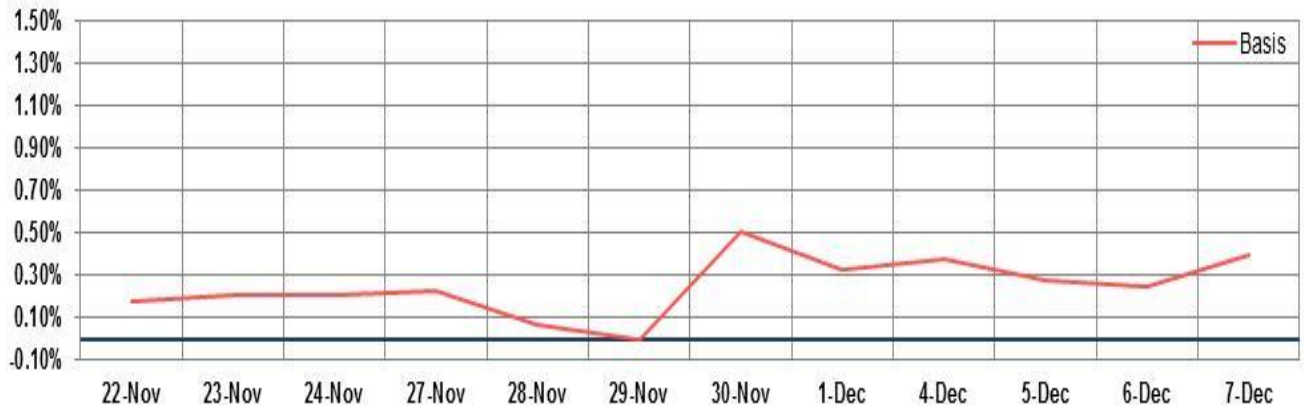
Firm opening in European counters too aided sentiments, as investors digested merger and acquisition news and awaited further details on progress towards US tax reform. On the economic front, the French current account deficit narrowed to 2.2 billion euros in October from 3.3 billion euros in September.

Market Turnover & FII Derivative Data

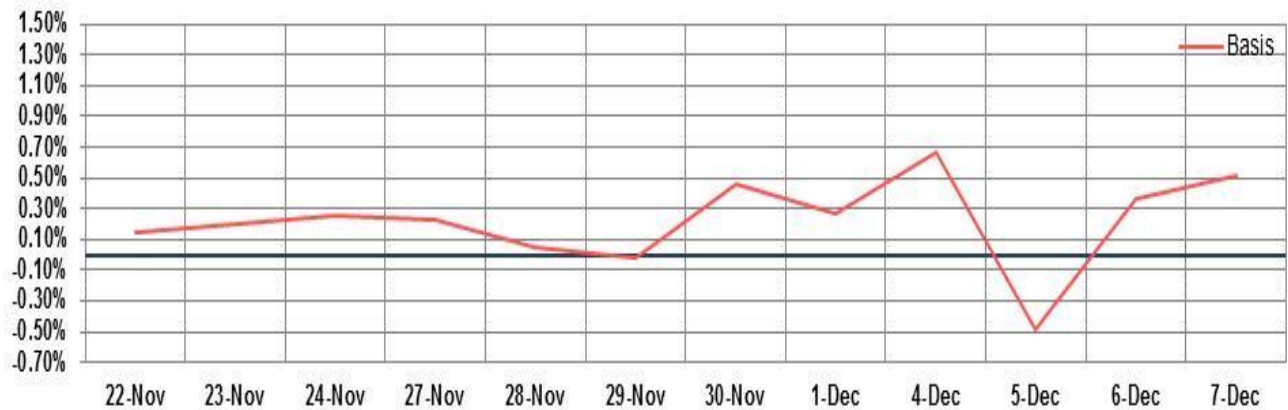
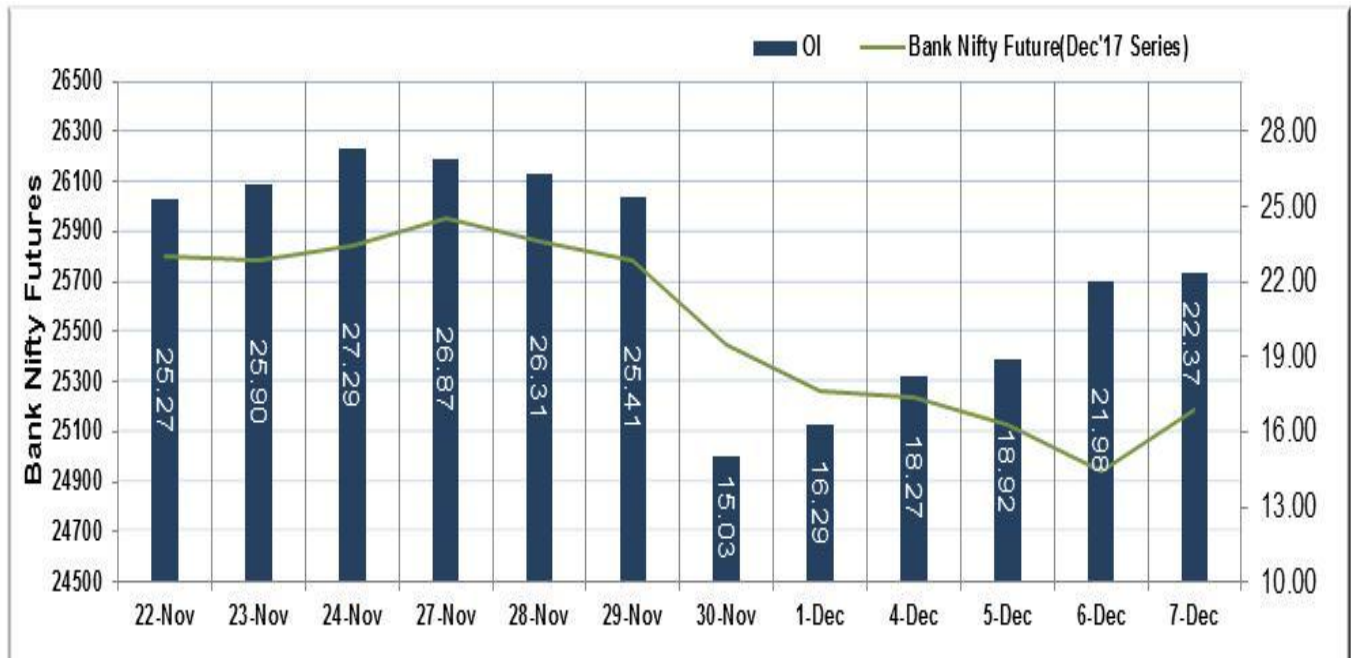
Market TO	Current	Previous	Net%
BSE CASH	3898	4187	(7)
NSE CASH	27198	25496	7
NSE FO	1162965	511011	128

FII Derivatives	Buy	Sell	Net
Ind. Futures	1851	2765	(914)
Ind. Options	80003	80107	(105)
Stk. Futures	7152	7494	(342)
Stk. Options	5101	5042	59

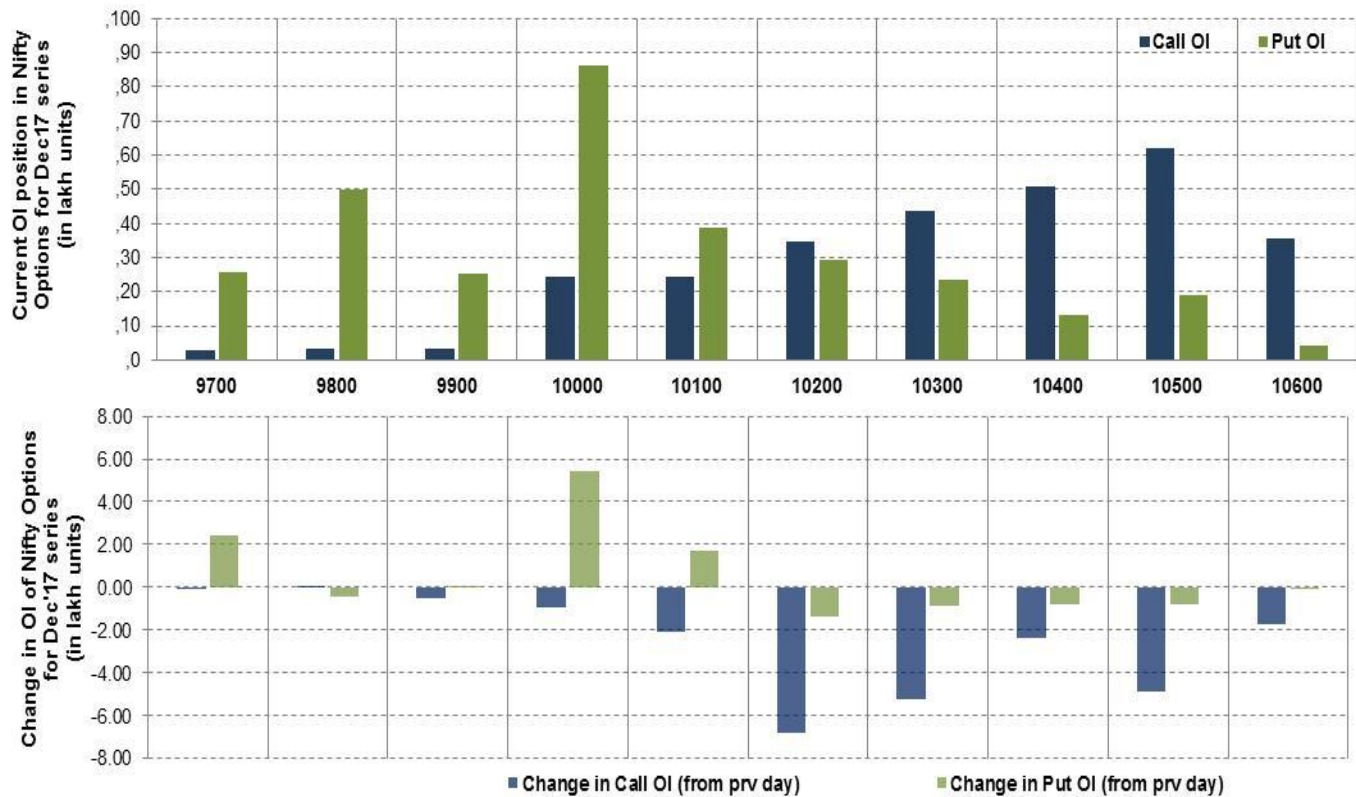
Nifty Futures



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 0.49 million in open interest.
- Among Nifty puts, 10,000 SP from the Nov month expiry was the most active put with an addition of 0.54 million open interests.
- The maximum OI outstanding for Calls was at 10,500 SP (6.19mn) and that for Puts was at 10,000 SP (8.59).

Nifty Technical & Indices Levels

1-Nifty 50 - 07/12/17

Avg Avg



Nifty Cash prices have settled at 10166.7 up by 1.22% from its previous close. On the upper side it has resistance of 10200 and 10270 levels, while lower side it has support of 10100 and 10050 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
GAIL	16,418,000	19,300,000	17.55	490.50	7.64
IDEA	44,926,000	51,422,000	14.46	98.25	5.02
VOLTAS	2,550,000	2,891,000	13.37	620.35	2.85
PAGEIND	25,700	29,100	13.23	22320.00	0.53
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
IOC	13,195,500	13,059,000	-1.03	392.65	1.17
MFSL	3,889,000	3,813,000	-1.95	541.50	1.83
JISLJALEQS	54,540,000	53,334,000	-2.21	116.95	0.39
REPCOHOME	934,500	908,600	-2.77	621.95	1.60
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
HEXAWARE	3,372,000	4,002,000	18.68	330.50	-1.74
JUBLFOOD	1,943,000	2,272,000	16.93	1663.00	-3.12
IRB	17,410,000	19,150,000	9.99	206.20	-2.02
INDIGO	2,176,800	2,361,600	8.49	1134.70	-0.67
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
INFIBeam	42,600,000	42,292,000	-0.72	161.55	-1.34
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-

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