

Daily Derivatives & Market Report

CONTENTS

Page No.	Particulars
2	Market Summary
3	Nifty Futures – Derivatives Snap
4	Bank Nifty Futures – Derivatives Snap
5	Activity in Nifty Options
6	What do Nifty Technical suggest
7	Derivative Analysis
8	Disclaimer

Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10266	10168	10217	10244	10293	10320	Buy	Buy	Sell
Sensex	33250	32939	33094	33190	33346	33442	Buy	Buy	Sell
Nifty Futures	10292	10180	10236	10267	10323	10354	Buy	Buy	Sell
Bank Nifty	25321	25056	25189	25278	25411	25500	Buy	Buy	Sell
CNX IT	11173	11105	11139	11194	11229	11284	Sell	Buy	Buy

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	33250.3	301.1	0.91
NIFTY	10265.6	98.95	0.97
MIDCAP	17044.4	150.7	0.89
SMLCAP	18211.8	180.6	1.00
BSEFMC	10562.4	230.5	2.23
AUTO	25323.6	244.5	0.97
POWER	2294.6	12.31	0.54
REALTY	2429.7	17.25	0.72
BSE IT	10809.8	9.11	0.08
BANDEX	28649.1	261.3	0.92
OILGAS	16113.1	162.3	1.02
METAL	13762.9	184.5	1.36

Currency Futures	Close	Pre. Pts	% Chg
27-Dec-17 EUR-INR	75.85	76.50	-0.56
27-Dec-17 USD-INR	64.56	64.64	-0.19
27-Dec-17 GBP-INR	87.00	86.53	0.39
27-Dec-17 JPY-INR	56.94	57.66	-0.87

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1066	688	74
BSE	1581	1112	155

FII/DII Capital Mkt*	Buy	Sell	Net
FII	6124	6799	(675)
DII	4427	3184	1243

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Extending previous session's northward journey, Indian equity benchmarks displayed spirited performance on Friday, with frontline gauges recapturing their crucial 33,200 (Sensex) and 10,250 (Nifty) levels. The markets' mood remained up-beat throughout the day and benchmarks, after a gap-up opening, fervently gained from strength to strength, as investors continued hunt for fundamentally strong stocks amid firm global cues. Sentiments remained positive since beginning with International Energy Agency's (IEA) report that India is emerging as a 'major driving force' in global energy trends, with all modern fuels and technologies playing a part. Meanwhile, the finance ministry has said that the FRDI Bill, under consideration of a joint parliamentary committee, is depositor friendly and provides more protection to them compared to existing provisions. It has clarified that the provisions in the FRDI Bill do not modify current protections for depositors adversely at all, the ministry held, maintaining that these rather provide additional protections in a more transparent manner.

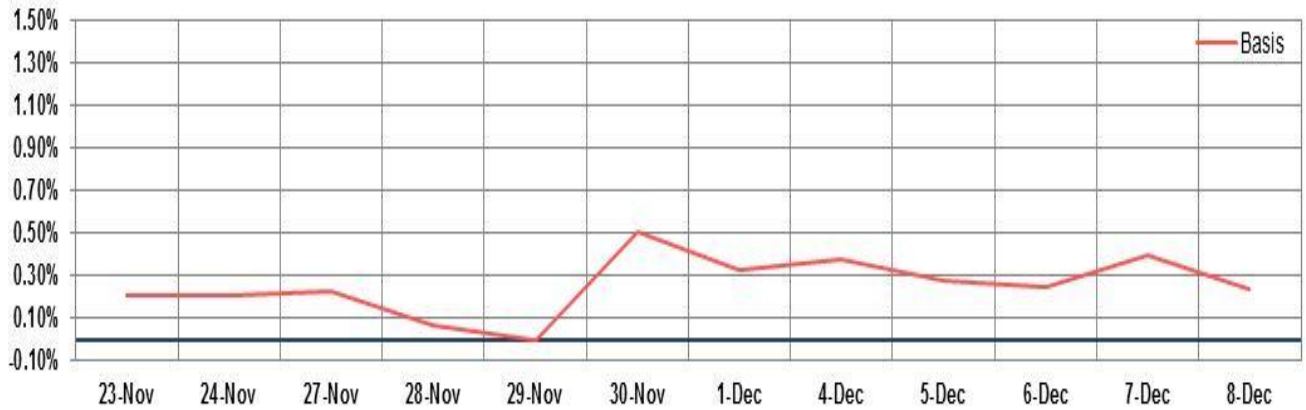
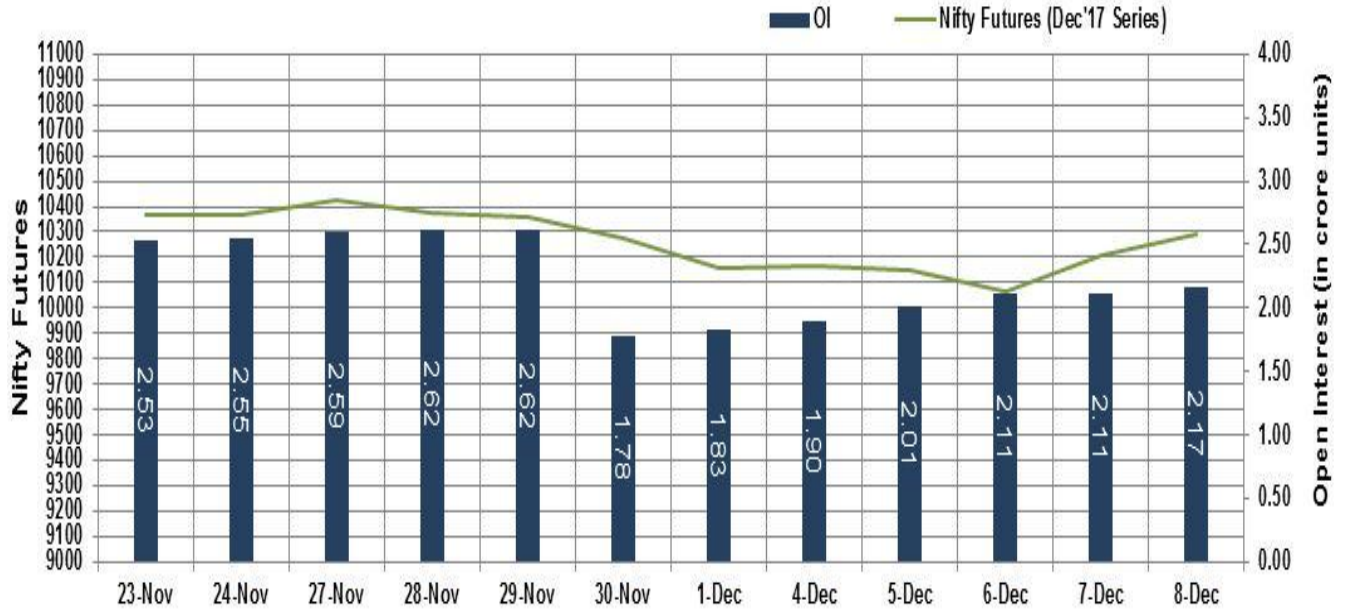
Firm opening in European counters too aided sentiments with British manufacturing output expanding for the sixth month in a row during October, the longest such run in at least 20 years, helped by the production of cars for export. Asian markets too ended in green, as economic news from China and Japan beat all expectations. China's exports and imports unexpectedly accelerated last month after slowing in October.

Market Turnover & FII Derivative Data

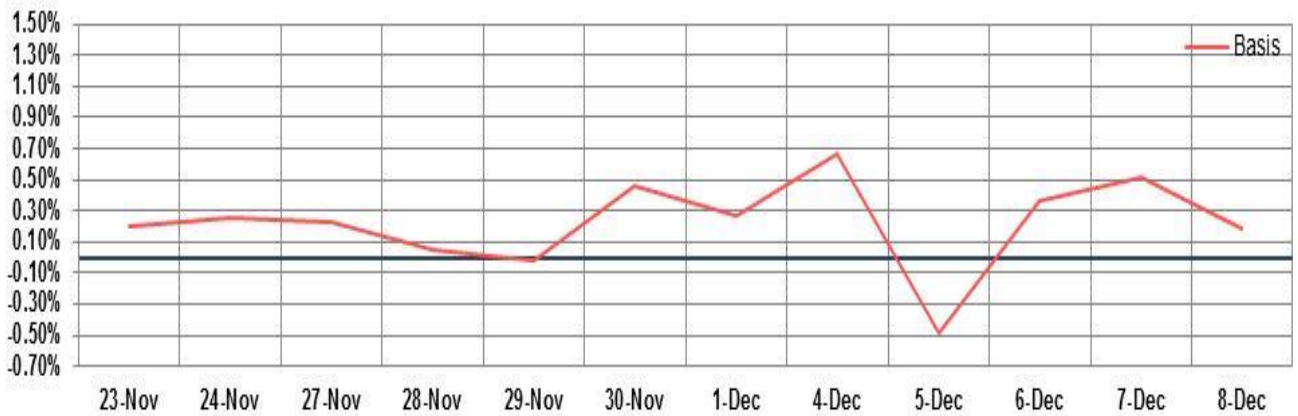
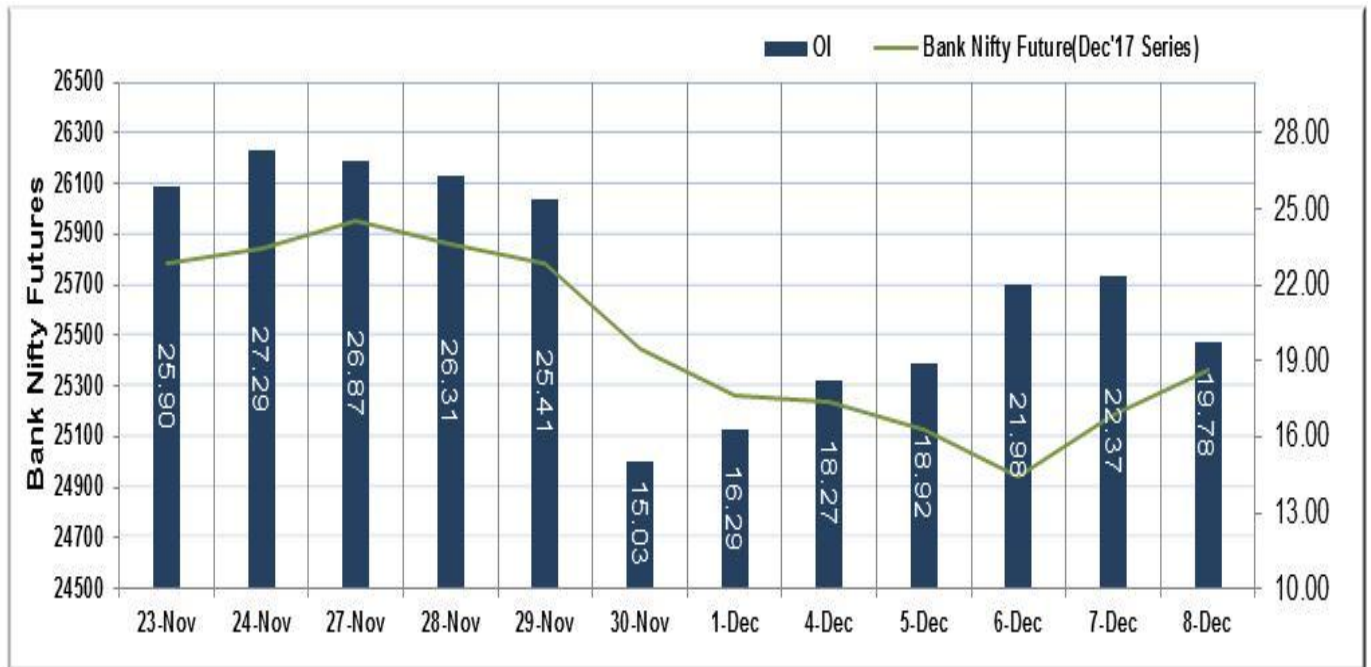
Market TO	Current	Previous	Net%
BSE CASH	5633	3898	45
NSE CASH	30836	27198	13
NSE FO	371532	1162965	(68)

FII Derivatives	Buy	Sell	Net
Ind. Futures	2326	3071	(745)
Ind. Options	38469	36275	2194
Stk. Futures	7941	7722	219
Stk. Options	6041	6074	(33)

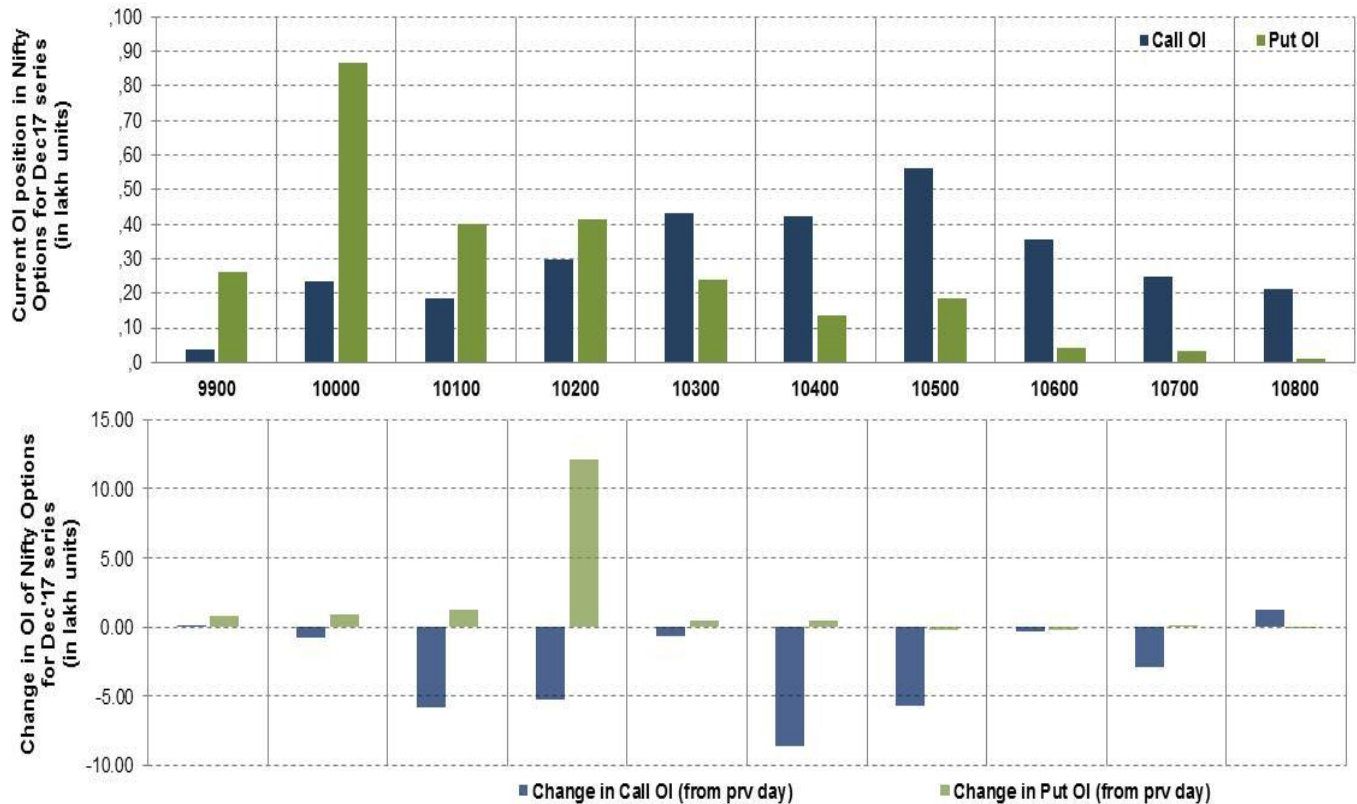
Nifty Futures



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 0.57 million in open interest.
- Among Nifty puts, 10,000 SP from the Nov month expiry was the most active put with an addition of 0.08 million open interests.
- The maximum OI outstanding for Calls was at 10,500 SP (5.63mn) and that for Puts was at 10,000 SP (8.68).

Nifty Technical & Indices Levels

1-Nifty 50 - 08/12/17

Avg Avg



Nifty Cash prices have settled at 10265.65 up 0.97% from its previous close. On the upper side it has resistance of 10300 and 10350 levels, while lower side it has support of 10200 and 10150 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	437,600	623,600	42.50	2387.00	6.62
PIDILITIND	903,000	1,252,000	38.65	891.05	4.61
JPASSOCIAT	202,810,000	242,454,000	19.55	18.00	5.57
AJANTPHARM	755,200	897,600	18.86	1443.00	8.35
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
EQUITAS	18,428,800	18,185,600	-1.32	142.95	1.10
NHPC	41,553,000	40,824,000	-1.75	28.55	0.71
PTC	21,288,000	20,824,000	-2.18	115.05	2.18
ASHOKLEY	69,888,000	68,348,000	-2.20	119.15	1.32
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
MINDTREE	1,939,200	2,356,800	21.53	549.80	-1.67
PAGEIND	27,750	32,050	15.50	22297.55	-0.26
UNIONBANK	14,372,000	16,388,000	14.03	156.20	-1.20
IGL	5,931,750	6,663,250	12.33	329.05	-1.60
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
DHFL	30,105,000	29,824,500	-0.93	602.60	-0.40
NIITTECH	939,000	930,000	-0.96	632.50	-0.02
IRB	18,757,500	18,197,500	-2.99	204.40	-0.56
HDIL	41,120,000	39,512,000	-3.91	57.05	-1.64

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