

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10389	9934	10161	10302	10530	10671	Buy	Buy	Buy
Sensex	33602	32127	32864	33333	34071	34539	Buy	Buy	Buy
Nifty Futures	10404	9908	10156	10308	10556	10708	Buy	Buy	Buy
Bank Nifty	25595	24181	24888	25324	26031	26467	Buy	Buy	Buy
CNX IT	11315	11004	11159	11252	11408	11501	Buy	Buy	Buy

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	33601.6	138.7	0.41
NIFTY	10388.7	55.50	0.54
MIDCAP	17104.4	129.6	0.76
SMLCAP	18252.6	82.03	0.45
BSEFMC	10553.8	1.04	0.01
AUTO	25858.2	309.0	1.21
POWER	2269.4	2.21	0.10
REALTY	2378.1	-6.80	-0.29
BSE IT	10905.4	7.82	0.07
BANKEX	28923.2	183.1	0.64
OILGAS	16331.4	41.49	0.25
METAL	14122.8	254.4	1.83

Currency Futures	Close	Pre. Pts	% Chg
27-Dec-17 EUR-INR	75.85	75.88	-0.04
27-Dec-17 USD-INR	64.29	64.14	0.24
27-Dec-17 GBP-INR	85.92	86.11	-0.22
27-Dec-17 JPY-INR	57.13	57.18	-0.21

Advance/ Decline	Adv	Dec	Un Ch.
NSE	921	824	72
BSE	1437	1209	178

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4297	4729	(432)
DII	4099	3022	1076

\*NOTE: - FII AND DII data figure is provisional

## Market Commentary

Extending gaining streak for third straight day, Indian equity benchmarks ended the Monday's trade with a gain of around half a percent, as Prime Minister Narendra Modi-led BJP looked set to win key polls in Himachal Pradesh and Gujarat. Markets made dismal start with Sensex and Nifty tumbling below their crucial 32,600 and 10,100 levels in early deals, as early trends had suggested that the BJP and the Congress are locked in a tight race to win Gujarat. However, domestic markets staged splendid recovery and entered into green terrain after the ruling party -- BJP -- made a comeback against Congress in Himachal Pradesh and Gujarat election results. Sentiments also remained up-beat with data from the commerce department, which showed that India's exports rose at a faster clip in November, reversing the contraction in the previous month. Exports grew 30.6% in November from a year ago, while imports rose 19.6%. Traders also took some encouragement with statement of an UN expert that India can achieve an 8% growth rate for the next two decades by promoting investment and improving the living conditions of its people.

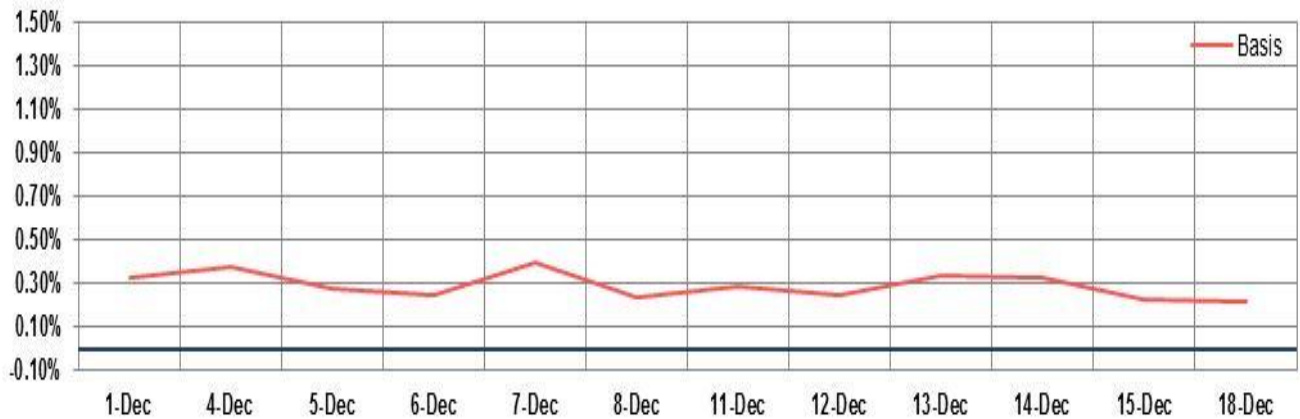
Positive opening in European counters too aided sentiments on hopes a major US tax reform bill will be passed before the end of the year. Asian markets ended mostly in green led by over one and a half a percent jump in Japanese markets, as the country's exports accelerated sharply in November, yet again pointing to growing momentum in the world's third-biggest economy.

## Market Turnover & FII Derivative Data

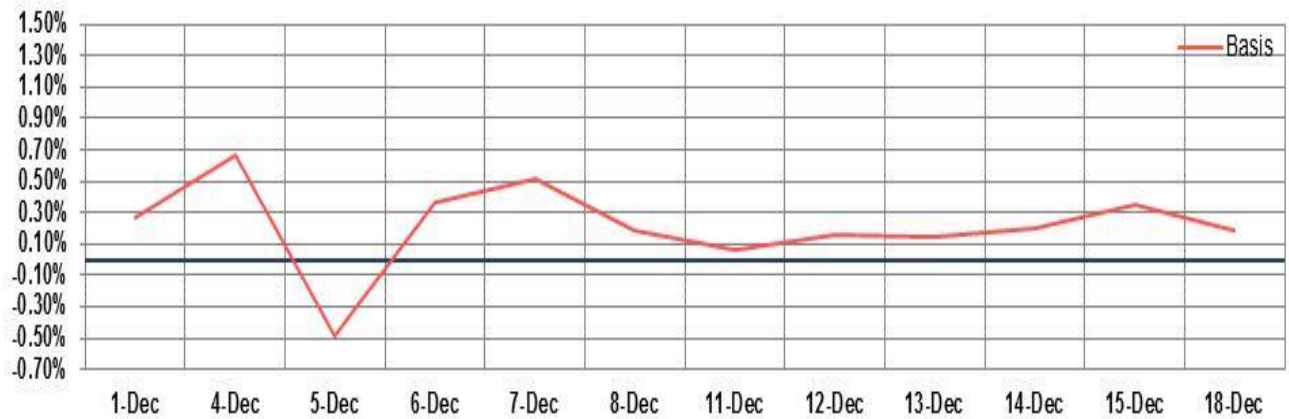
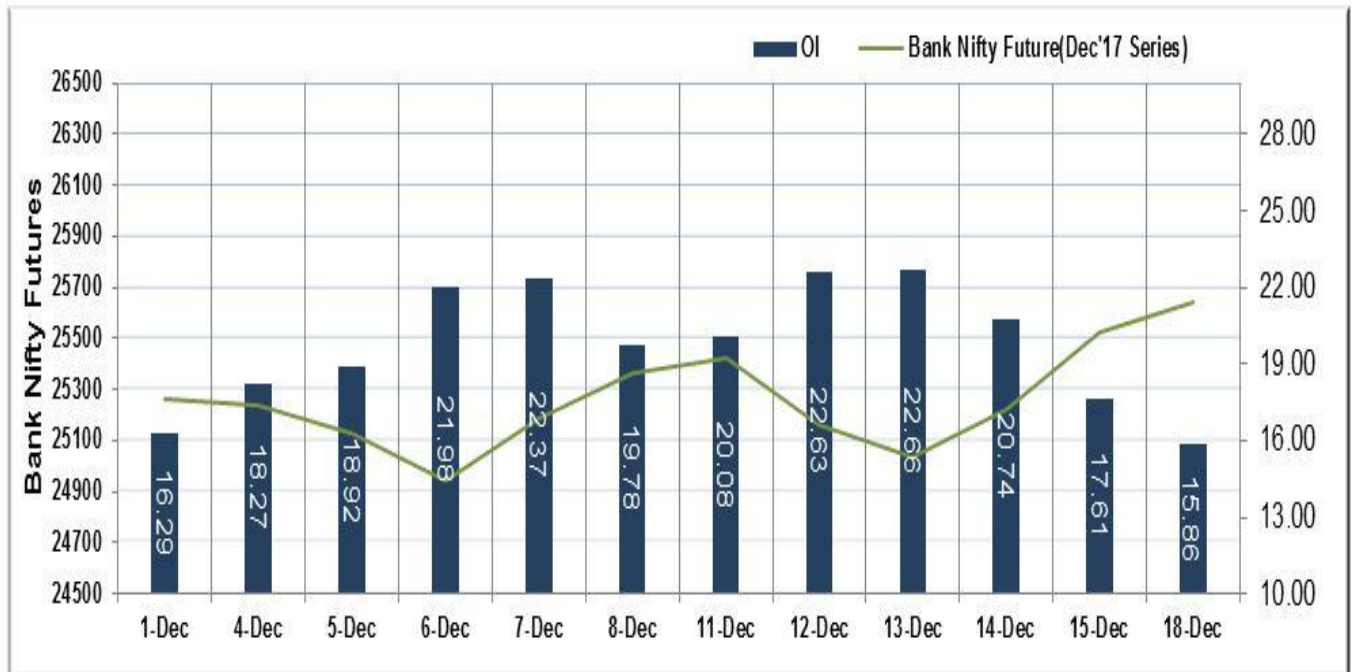
Market TO	Current	Previous	Net%
BSE CASH	5007	4792	4
NSE CASH	32616	32230	1
NSE FO	1000521	454995	120

FII Derivatives	Buy	Sell	Net
Ind. Futures	5244	5024	219
Ind. Options	135321	133171	2150
Stk. Futures	11293	11025	268
Stk. Options	9958	9956	1

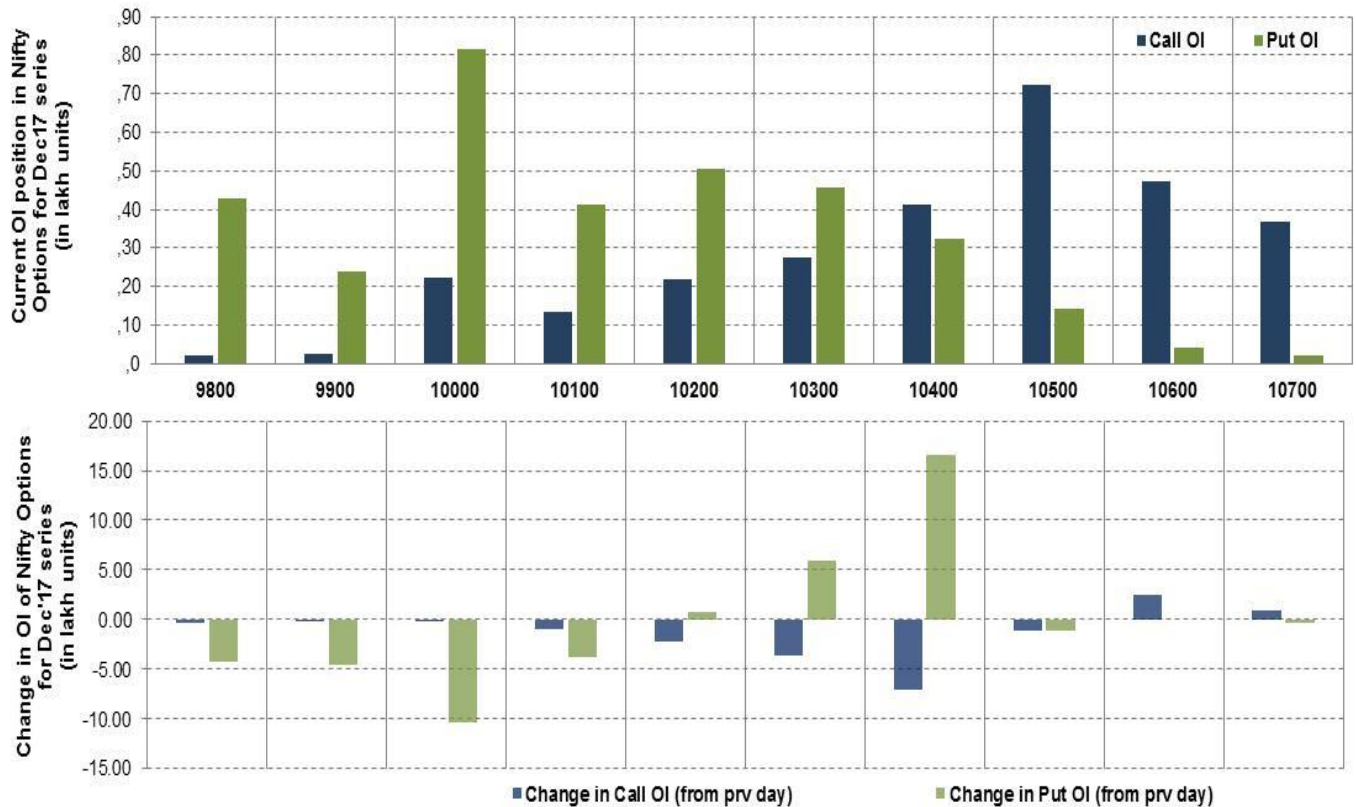
# Nifty Futures



## 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 0.12 million in open interest.
- Among Nifty puts, 10,000 SP from the Nov month expiry was the most active put with a reduction of 1.04 million open interests.
- The maximum OI outstanding for Calls was at 10,500 SP (7.24mn) and that for Puts was at 10,000 SP (8.15).

## Nifty Technical & Indices Levels

1-Nifty 50 - 18/12/17  
 Avg Avg



Nifty Cash prices have settled at 10388.75 up 0.54% 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
DCBBANK	5,026,500	6,849,000	36.26	195.95	2.56
PAGEIND	30,400	40,350	32.73	24279.95	7.02
M&M	6,088,500	6,762,000	11.06	1519.00	2.49
SUNTV	5,397,000	5,982,000	10.84	954.90	2.13
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
KAJARIACER	1,772,800	1,701,600	-4.02	703.40	1.16
MUTHOOTFIN	2,857,500	2,737,500	-4.20	441.35	2.64
CIPLA	9,353,000	8,866,000	-5.21	593.60	2.59
PIDILITIND	1,152,000	1,067,000	-7.38	885.90	2.13
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
UPL	12,402,000	13,669,200	10.22	714.30	-0.93
TATAPOWER	47,601,000	52,362,000	10.00	91.40	-0.05
DISHTV	32,949,000	35,833,000	8.75	80.25	-0.12
CHOLAFIN	461,500	500,500	8.45	1281.00	-1.11
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
COALINDIA	21,533,900	21,301,000	-1.08	268.15	-1.36
JSWENERGY	63,163,500	61,531,500	-2.58	80.00	-1.30
JETAIRWAYS	6,931,200	6,751,200	-2.60	695.50	-1.51
BATAINDIA	2,405,700	2,253,900	-6.31	731.00	-0.58

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