

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10441	10356	10398	10425	10467	10494	Buy	Buy	Buy
Sensex	33600	33220	33410	33531	33721	33842	Buy	Buy	Buy
Nifty Futures	10477	10370	10423	10456	10510	10543	Buy	Buy	Buy
Bank Nifty	25490	25026	25258	25404	25636	25781	Buy	Buy	Buy
CNX IT	10817	10710	10764	10826	10879	10941	Sell	Sell	Buy

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	33600.3	387.1	1.17
NIFTY	10335.3	28.35	-0.27
MIDCAP	16646.6	58.63	0.35
SMLCAP	17697.2	96.69	0.55
BSEFMC	10399.9	136.2	1.33
AUTO	25362.7	-52.03	-0.20
POWER	2347.4	-1.83	-0.08
REALTY	2368.8	67.51	2.93
BSE IT	10356.6	-5.84	-0.06
BANDEX	28852.8	568.7	2.01
OILGAS	16605.8	53.48	0.32
METAL	15008.2	277.9	1.89

Currency Futures	Close	Pre. Pts	% Chg
28-Nov-17 EUR-INR	75.50	75.73	-0.28
28-Nov-17 USD-INR	64.81	64.98	-0.27
28-Nov-17 GBP-INR	86.24	85.92	0.37
28-Nov-17 JPY-INR	56.88	57.39	-0.89

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1526	1268	164
BSE	960	791	66

FII/DII Capital Mkt*	Buy	Sell	Net
FII	6132	5094	1038
DII	4520	5188	(668)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Wednesday turned out to be a remarkable day of trade for Indian equity benchmarks where bulls tightened their grip on Dalal Street, with Nifty and Sensex hitting fresh record highs and ending above their crucial 10,400 and 33,600 levels, respectively. The market mood remained upbeat through the day and benchmarks fervently gained strength to strength, as investors continued hunt for fundamentally strong stocks. Key gauges made a gap-up opening on report that India's ranking in the World Bank ease of doing business survey for 2018 climbed to record 30 notches to 100, as a range of regulatory and policy reforms put in place by the Union and state governments over the past four years started delivering results. The survey also recognized India as one of the top five reformers in this year's assessment. Finance minister Arun Jaitley has said the target of making it to the top 50 countries in the Doing Business ranking now seems doable. Apart from the World Bank report, the markets were also lifted by firm opening in European markets. Further support also came with Department of Industrial Policy and Promotion (DIPP) secretary Ramesh Abhishek's statement that the government is working with the World Bank to recognise over 200 reforms that will help propel India into the top-50 bracket in ease of doing business

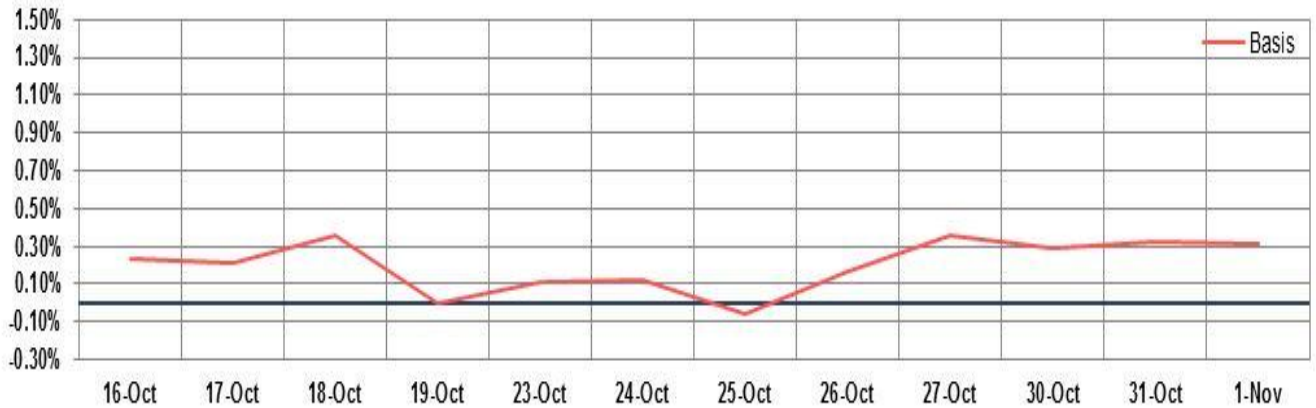
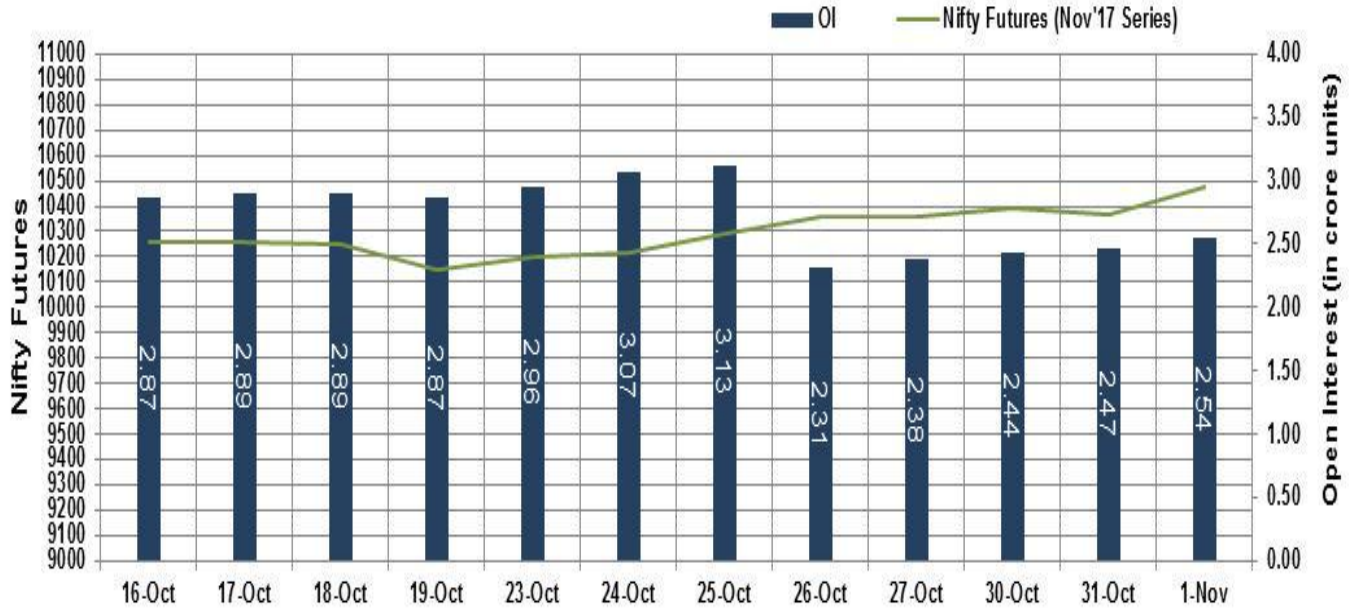
Global cues too remained supportive with European markets making a firm start, despite a terrorist attack in New York, as investors focused on earnings reports. The UK manufacturing sector continued to expand at a solid pace at the start of the fourth quarter.

Market Turnover & FII Derivative Data

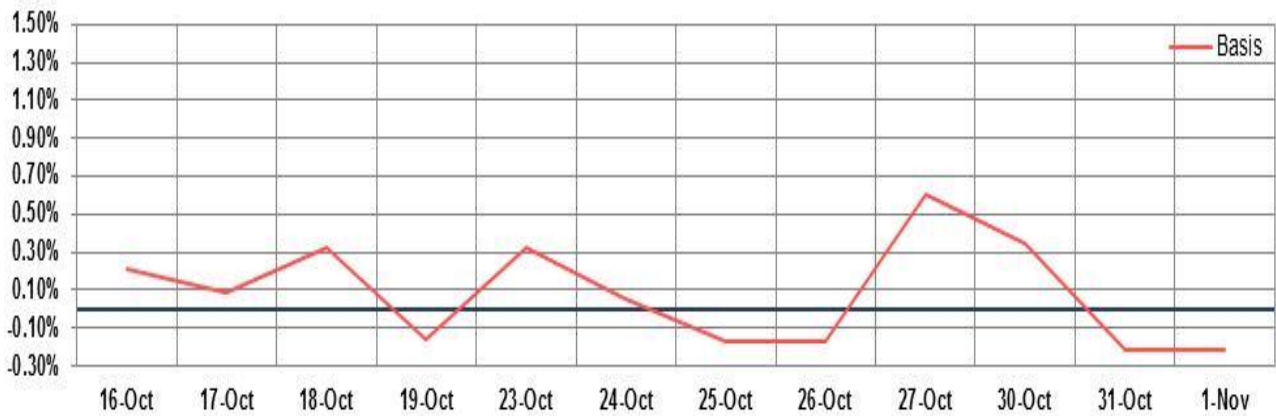
Market TO	Current	Previous	Net%
BSE CASH	5318	4818	10
NSE CASH	37911	35110	8
NSE FO	693998	345494	101

FII Derivatives	Buy	Sell	Net
Ind. Futures	1865	1914	(49)
Ind. Options	51747	51532	215
Stk. Futures	7517	7293	225
Stk. Options	6881	6881	(0)

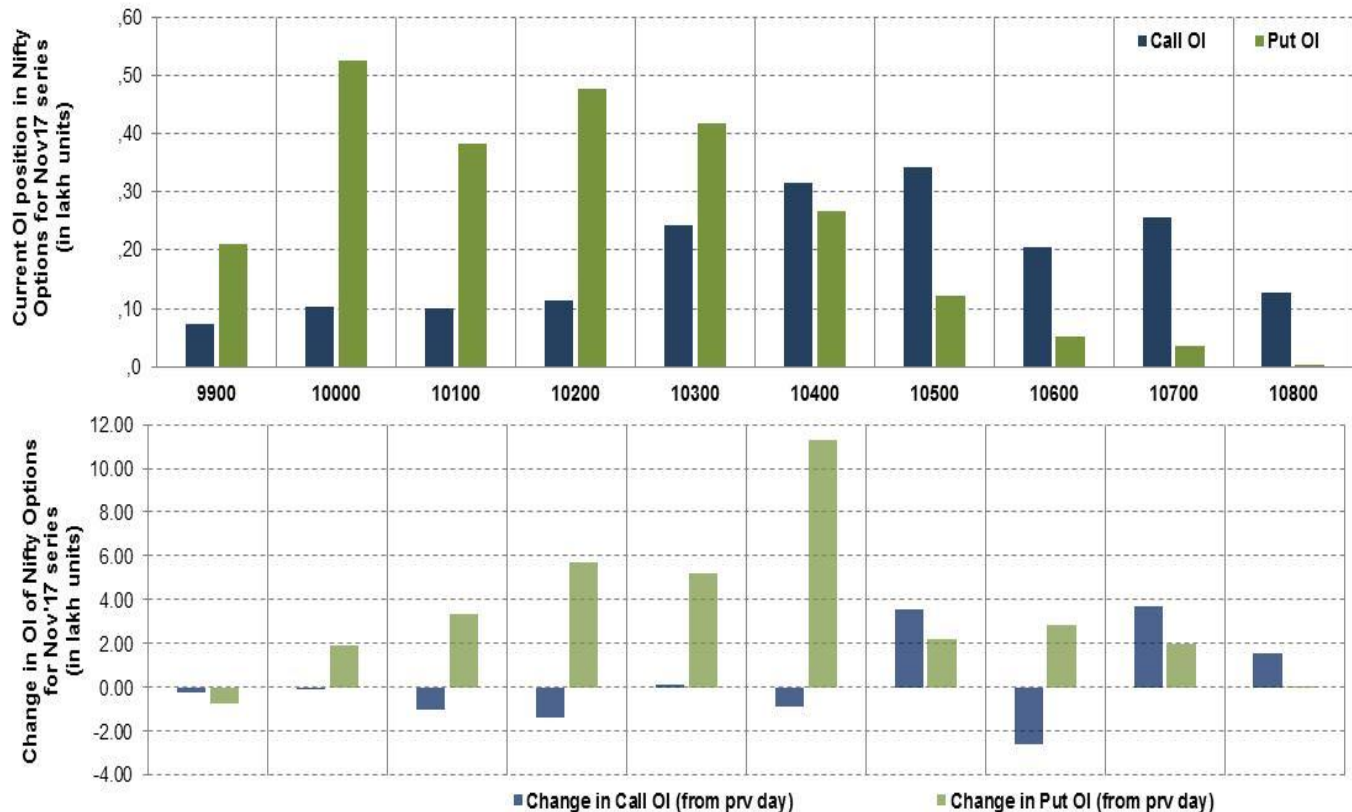
Nifty Futures



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 0.36 million in open interest.
- Among Nifty puts, 10,000 SP from the Nov month expiry was the most active put with an addition of 0.19 million open interests.
- The maximum OI outstanding for Calls was at 10,500 SP (3.42mn) and that for Puts was at 10,000 SP (5.25).

Nifty Technical & Indices Levels

1-Nifty 50 - 01/11/17
 Avg Avg



Nifty Cash prices have settled at 10440.5 up by 1.01% from its previous close. On the upper side it has resistance of 10500 and 10550 levels, while lower side it has support of 10400 and 10350 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
VGUARD	2,385,000	3,579,000	50.06	232.90	7.82
DABUR	11,940,000	15,310,000	28.22	350.00	4.81
CHOLAFIN	370,000	453,000	22.43	1237.70	6.95
IBREALEST	41,710,000	50,712,500	21.58	236.45	4.42
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
HINDZINC	9,971,200	9,830,400	-1.41	326.70	3.52
UJJIVAN	7,180,800	7,063,200	-1.64	346.15	1.45
WOCKPHARMA	3,312,000	3,251,200	-1.84	654.45	0.62
M&MFIN	9,912,500	9,711,250	-2.03	437.75	0.54
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
HEXAWARE	1,863,000	2,505,000	34.46	274.00	-3.50
ESCORTS	2,861,100	3,462,800	21.03	744.00	-2.70
POWERGRID	19,536,000	23,036,000	17.92	212.00	-0.42
EICHERMOT	148,175	171,075	15.45	31189.00	-3.90
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
JSWENERGY	77,732,500	75,981,500	-2.25	83.10	-3.32
CAPF	3,937,600	3,824,000	-2.89	750.00	-1.42
GSFC	21,802,500	20,740,500	-4.87	160.35	-0.87
VOLTAS	2,412,000	2,283,000	-5.35	563.95	-0.80

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