

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10452	10375	10414	10452	10490	10529	Buy	Buy	Buy
Sensex	33686	33449	33567	33650	33769	33852	Buy	Buy	Buy
Nifty Futures	10490	10399	10444	10487	10533	10576	Buy	Buy	Buy
Bank Nifty	25571	25433	25502	25598	25667	25764	Sell	Buy	Buy
CNX IT	10930	10768	10849	10901	10981	11033	Buy	Buy	Buy

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	33731.2	45.63	0.14
NIFTY	10452.5	28.7	0.28
MIDCAP	16789.8	76.68	0.46
SMLCAP	17910.9	54.87	0.31
BSEFMC	10329.8	23.93	0.23
AUTO	25560.8	293.1	1.16
POWER	2333.3	-13.8	-0.59
REALTY	2384.5	8.65	0.36
BSE IT	10474.5	91.35	0.88
BANDEX	28997.4	-94.76	-0.33
OILGAS	16527.7	3.70	0.02
METAL	14988.6	44.82	0.30

Currency Futures	Close	Pre. Pts	% Chg
28-Nov-17 EUR-INR	75.29	75.47	-0.28
28-Nov-17 USD-INR	64.85	64.73	0.18
28-Nov-17 GBP-INR	85.07	84.73	0.43
28-Nov-17 JPY-INR	56.90	56.76	0.19

Advance/ Decline	Adv	Dec	Un Ch.
NSE	853	883	82
BSE	1419	1375	196

FII/DII Capital Mkt*	Buy	Sell	Net
FII	5164	4588	576
DII	3987	4251	(264)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity benchmarks witnessed consolidation on Monday amid volatility, as traders remained on sidelines ahead of GST Council meeting, slated later during the week which is expected to consider lowering of the 28 percent GST rate on certain common use items. After a cautious start markets traded choppy in first half, as sentiments remained dampened on foreign brokerage report which highlighting adverse macroeconomic impact of rise in crude oil prices, said every \$10 per barrel rise in the price will worsen India's fiscal balance by 0.1 percent and current account balance by 0.4 percent of GDP. At the same time, it also estimated that every \$10/bbl rise in crude oil price would hit the central government's fiscal balance by 0.1 percent of GDP. It also added that every \$10/bbl rise in crude oil price would increase CPI inflation by 0.6-0.7 percentage points.

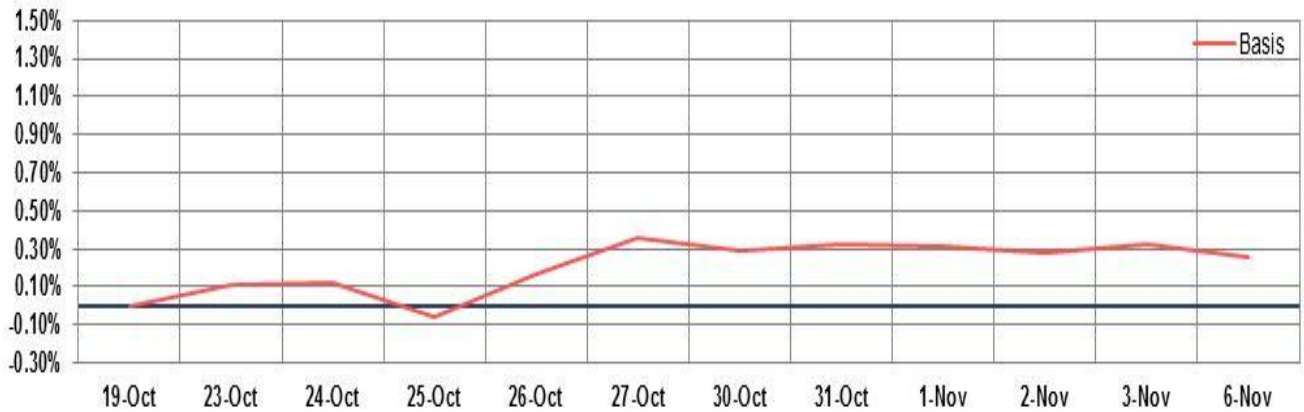
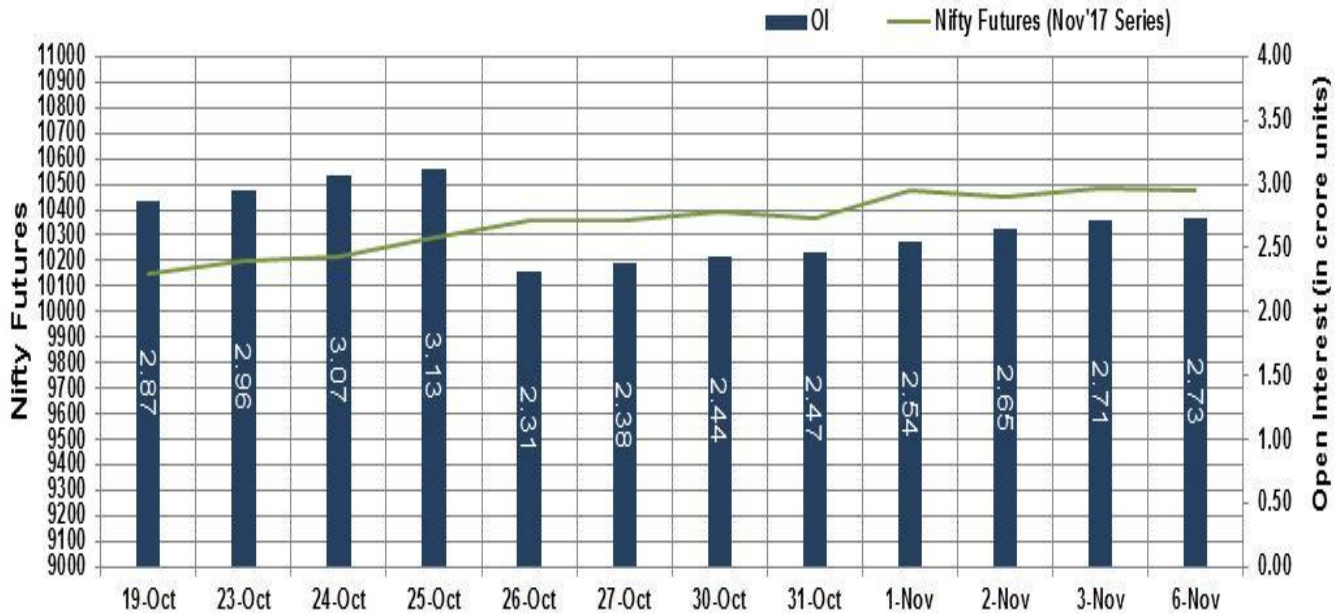
Markets gained momentum and entered into green terrain in second half of trade to hit all time record highs. Traders took some help with report that government could consider a proposal to stagger deadlines for filing of monthly returns under the Goods and Services Tax for small and large firms. The move would ensure that the rush towards the last few days gets partly dissipated and leads to lower burden on the IT systems as well that often leads to large delays in uploading of returns and invoices. Some support also came with Prime Minister Narendra Modi's statement that the recently introduced GST regime will further improve India's ranking in the ease of doing business and pointed that the recent ranking did not take into account implementation of GST.

Market Turnover & FII Derivative Data

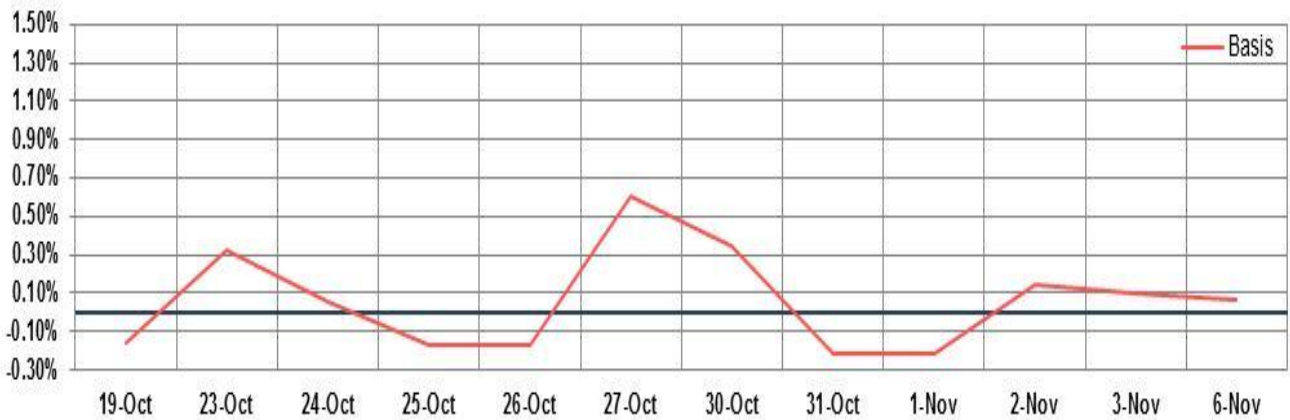
Market TO	Current	Previous	Net%
BSE CASH	15285	5055	202
NSE CASH	35436	34160	4
NSE FO	400546	382974	5

FII Derivatives	Buy	Sell	Net
Ind. Futures	772	1701	(929)
Ind. Options	34059	33624	435
Stk. Futures	6555	7288	(733)
Stk. Options	7310	7249	61

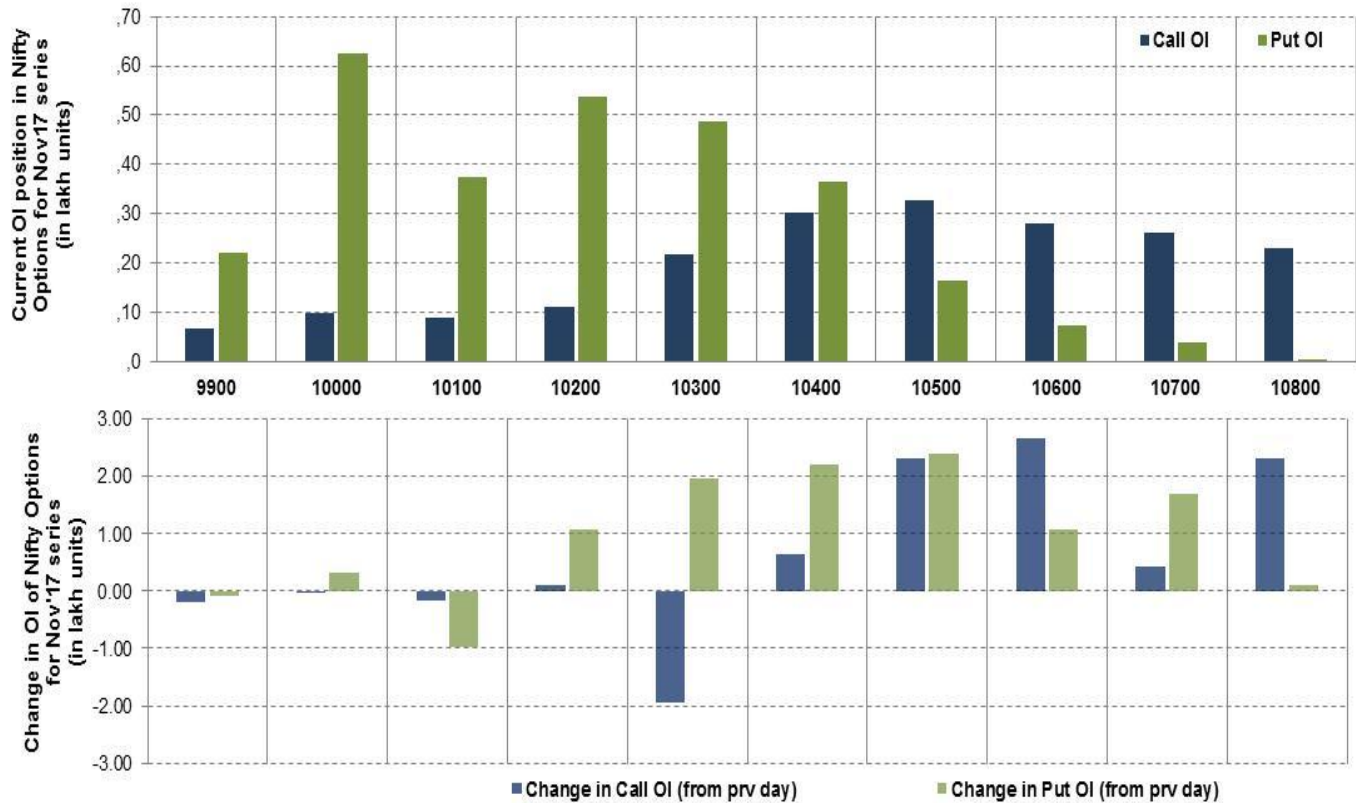
Nifty Futures



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 0.23 million in open interest.
- Among Nifty puts, 10,000 SP from the Nov month expiry was the most active put with an addition of 0.03 million open interests.
- The maximum OI outstanding for Calls was at 10,500 SP (3.29mn) and that for Puts was at 10,000 SP (6.25).

Nifty Technical & Indices Levels

1-Nifty 50 - 06/11/17
 Avg Avg



Nifty Cash prices have settled at 10451.8 down by 0.01% 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
WOCKPHARMA	2,782,400	3,802,400	36.66	727.00	6.83
NESTLEIND	104,100	135,800	30.45	7677.00	2.81
TITAN	7,435,500	9,322,500	25.38	784.00	18.37
CUMMINSIND	756,000	928,200	22.78	910.05	0.53
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
MARICO	6,086,600	5,951,400	-2.22	315.10	0.70
IBREALEST	49,175,000	47,937,500	-2.52	233.40	0.58
DCBBANK	6,511,500	6,327,000	-2.83	182.10	0.19
KPIT	11,956,000	11,612,000	-2.88	157.50	2.91
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
RECLTD	36,762,000	42,336,000	15.16	165.70	-7.59
IOC	13,252,500	15,037,500	13.47	412.90	-0.58
PIDILITIND	1,995,000	2,225,000	11.53	767.20	-0.99
SRF	785,500	875,000	11.39	1668.70	-3.01
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
MCDOWELL-N	2,279,250	2,241,500	-1.66	3116.00	-0.09
POWERGRID	27,132,000	26,500,000	-2.33	210.50	-0.33
PAGEIND	22,950	22,400	-2.40	20269.60	-1.63
KTKBANK	25,083,800	24,270,600	-3.24	166.20	-2.00

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