

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10350	10247	10299	10392	10444	10537	Sell	Sell	Buy
Sensex	33371	33002	33186	33526	33711	34050	Sell	Sell	Buy
Nifty Futures	10410	10301	10356	10435	10490	10569	Sell	Sell	Buy
Bank Nifty	25301	24968	25135	25415	25581	25862	Sell	Sell	Buy
CNX IT	11172	10808	10990	11117	11299	11425	Sell	Sell	Buy

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	33370.7	-360.4	-1.07
NIFTY	10350.1	-101.6	-0.97
MIDCAP	16543.5	-246.3	-1.47
SMLCAP	17668.4	-242.5	-1.35
BSEFMC	10306.6	-23.14	-0.22
AUTO	25323.3	-237.5	-0.93
POWER	2291.2	-42.14	-1.81
REALTY	2330.9	-53.53	-2.24
BSE IT	10690.2	215.8	2.06
BANKEX	28631.3	-366.0	-1.26
OILGAS	16310.2	-217.5	-1.32
METAL	14742.9	-245.7	-1.64

Currency Futures	Close	Pre. Pts	% Chg
28-Nov-17 EUR-INR	75.45	75.29	0.15
28-Nov-17 USD-INR	65.20	64.85	0.53
28-Nov-17 GBP-INR	85.76	85.07	0.76
28-Nov-17 JPY-INR	57.17	56.90	0.44

Advance/ Decline	Adv	Dec	Un Ch.
NSE	450	1282	69
BSE	839	1916	116

FII/DII Capital Mkt*	Buy	Sell	Net
FII	5563	5102	461
DII	4169	6215	(2046)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Tuesday turned out to be a dismal day of trade for Indian equity benchmarks, where key gauges went home with a cut of around a percent, breaching their crucial 33,400 (Sensex) and 10,400 (Nifty) levels. After making an optimistic start, markets failed to hold momentum and entered into red terrain with traders shifting focus on corporate earnings and developments related to PSUs. Sentiments remained dampened with oil prices hitting their highest since July 2015 on Monday as Saudi Arabia's crown prince cemented his power over the weekend through an anti-corruption crackdown. Traders also remained concerned with a foreign brokerage which reported that a year after the Indian government scrapped high denomination currency notes, a wide range of indicators suggest the economy is still coming to terms with the move. The report highlighted that while the initial scenes of long queues of people exchanging notes disappeared within a month or so, the shock measure left a rather lasting impact on informal economic activities, bank deposits and digital transactions.

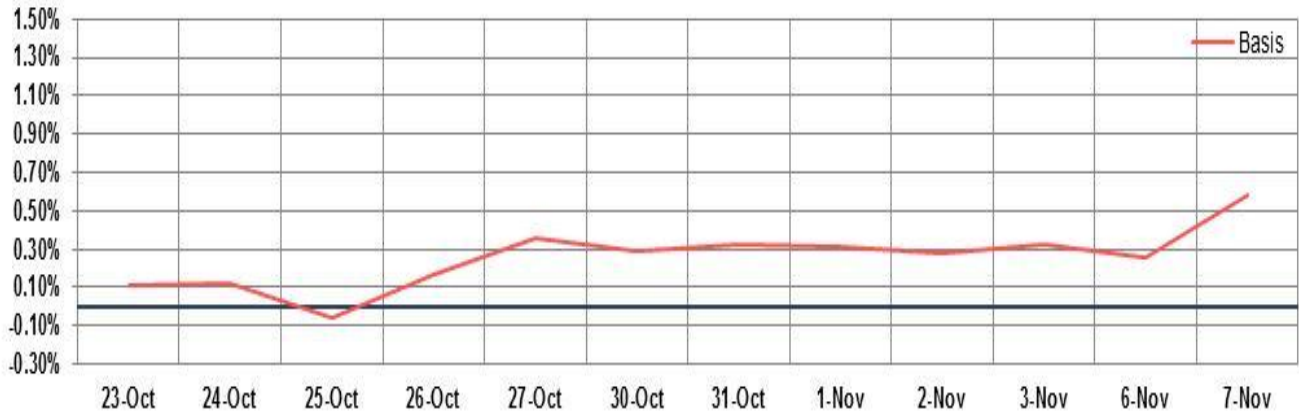
Weakness in European counters too dampened sentiments, while sluggishness in the euro boosted the export-oriented DAX to a new record high. A survey showed that British retail spending fell last month at the fastest pace for any October since 2008 as consumers curbed purchases of non-food goods in the face of rising inflation. Asian markets ended mostly in green, boosted by rallying oil prices and corporate deal-making news.

Market Turnover & FII Derivative Data

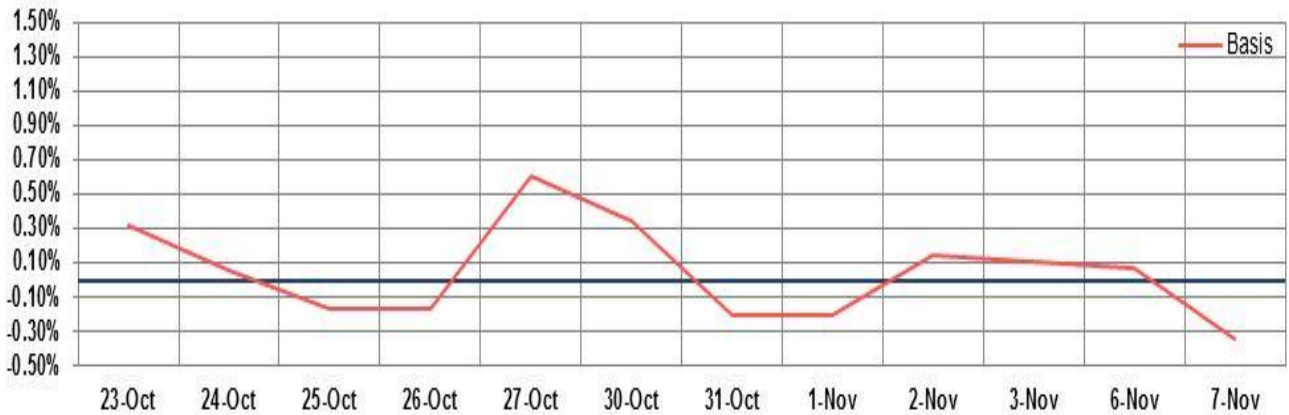
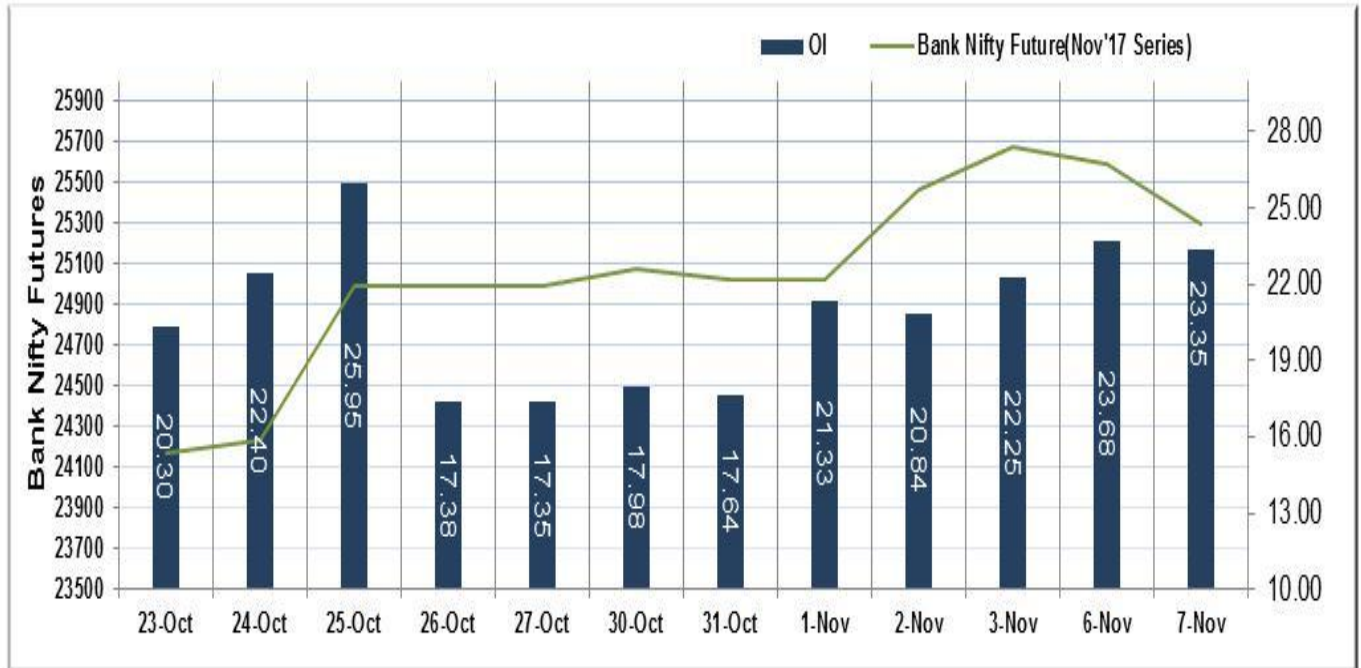
Market TO	Current	Previous	Net%
BSE CASH	5239	5127	2
NSE CASH	40573	35436	14
NSE FO	684815	400546	71

FII Derivatives	Buy	Sell	Net
Ind. Futures	2778	3545	(768)
Ind. Options	71204	69485	1719
Stk. Futures	8334	9239	(905)
Stk. Options	8697	8570	127

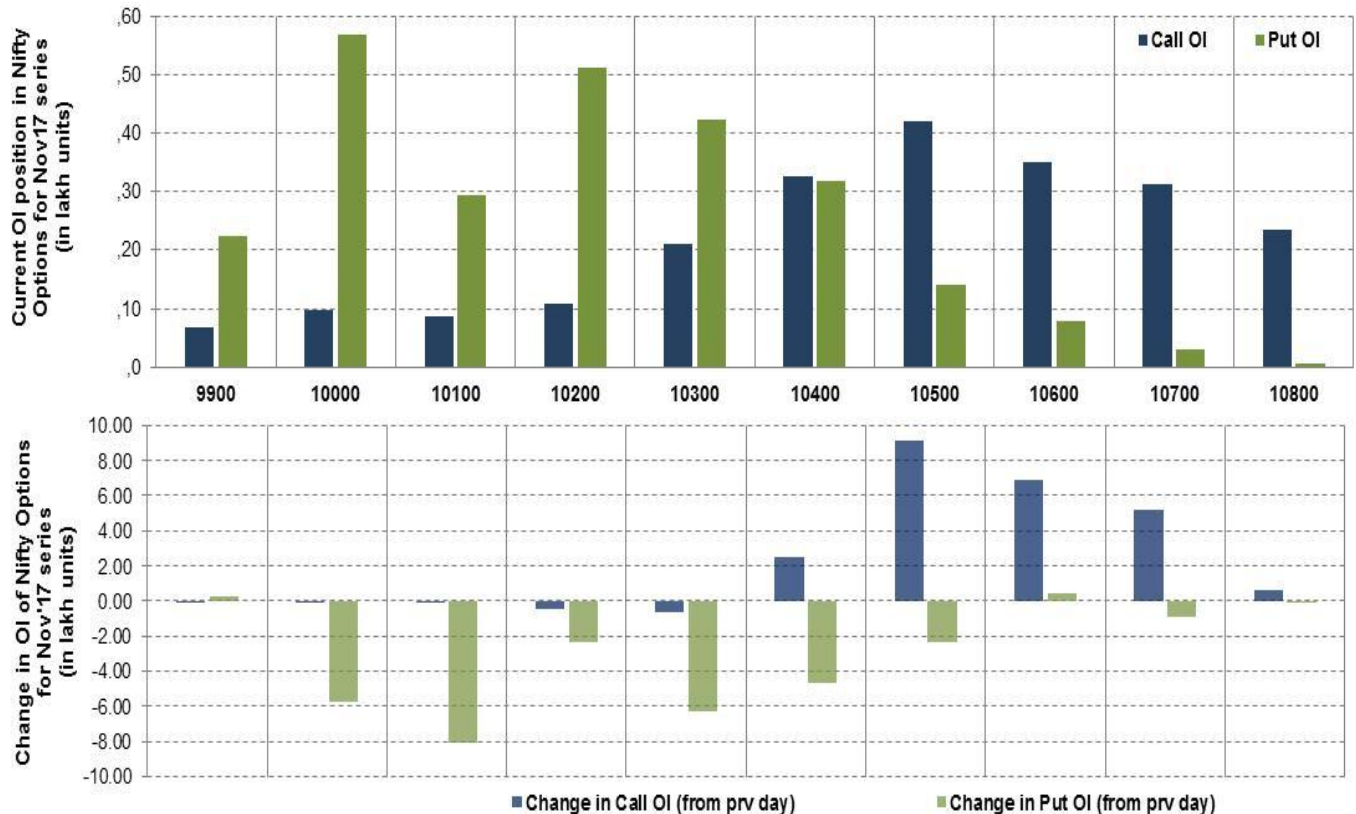
Nifty Futures



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 0.91 million in open interest.
- Among Nifty puts, 10,000 SP from the Nov month expiry was the most active put with a reduction of 0.58 million open interests.
- The maximum OI outstanding for Calls was at 10,500 SP (4.19mn) and that for Puts was at 10,000 SP (5.68).

Nifty Technical & Indices Levels

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



Nifty Cash prices have settled at 10350.15 down by 0.97% 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
OFSS	52,950	74,400	40.51	3658.00	2.98
NBCC	4,281,000	5,559,000	29.85	287.30	8.58
HEXAWARE	2,865,000	3,474,000	21.26	336.90	5.23
ARVIND	7,432,000	8,710,000	17.20	457.70	3.47
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
ITC	70,956,000	70,432,800	-0.74	266.85	0.09
DCBBANK	6,214,500	6,115,500	-1.59	182.65	0.27
INDUSINDBK	5,526,300	5,407,500	-2.15	1658.05	0.28
KOTAKBANK	9,320,800	8,917,600	-4.33	1016.95	0.12
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
LUPIN	7,976,400	12,169,200	52.57	866.00	-16.79
BHEL	45,060,000	53,587,500	18.92	93.95	-5.10
MUTHOOTFIN	1,978,500	2,269,500	14.71	471.10	-4.71
IOC	14,640,000	16,525,500	12.88	402.55	-2.60
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
BANKINDIA	13,428,000	12,858,000	-4.24	194.85	-5.57
HDFCBANK	21,650,000	20,493,500	-5.34	1834.00	-0.03
RAMCOCEM	684,800	647,200	-5.49	716.60	-2.54
CEATLTD	2,160,550	2,031,400	-5.98	1728.10	-4.02

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