

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10303	10226	10264	10324	10363	10423	Sell	Sell	Buy
Sensex	33219	32960	33089	33287	33416	33614	Sell	Sell	Buy
Nifty Futures	10355	10281	10318	10370	10407	10460	Sell	Sell	Buy
Bank Nifty	25184	24930	25057	25246	25373	25563	Sell	Sell	Buy
CNX IT	11246	11141	11194	11250	11302	11359	Buy	Buy	Buy

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	33218.8	-151.9	-0.46
NIFTY	10303.1	-47.00	-0.45
MIDCAP	16416.6	-126.8	-0.77
SMLCAP	17497.9	-170.4	-0.96
BSEFMC	10296.9	-9.67	-0.09
AUTO	25152.9	-170.3	-0.67
POWER	16097.6	-212.6	-1.30
REALTY	2307.9	-23.0	-0.99
BSE IT	10731.7	41.5	0.39
BANDEX	28482.6	-148.7	-0.52
OILGAS	16097.6	-212.6	-1.30
METAL	14514.0	-228.9	-1.55

Currency Futures	Close	Pre. Pts	% Chg
28-Nov-17 EUR-INR	75.62	75.45	0.20
28-Nov-17 USD-INR	65.15	65.20	-0.12
28-Nov-17 GBP-INR	85.53	85.76	-0.25
28-Nov-17 JPY-INR	57.35	57.17	0.36

Advance/ Decline	Adv	Dec	Un Ch.
NSE	562	1164	79
BSE	1014	1745	115

FII/DII Capital Mkt*	Buy	Sell	Net
FII	12418	16257	(3838)
DII	6917	3879	3038

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity benchmarks ended the Wednesday's trade in red terrain and key gauges went home with around half a percent cut amid feeble global cues. After a cautious start, markets traded choppy for most part of the day, as there was some cautiousness in the India Inc with the Insolvency and Bankruptcy Board of India (IBBI) tightening the due diligence framework on resolution applicants, including promoters. Corporate resolution applicants including promoters will now be put through a stringent test as regards their credibility and creditworthiness before a resolution plan is approved by the committee of creditors. Selling, which emerged in last leg of trade, mainly dragged the benchmarks lower to end near intraday lows, though losses remained restricted near their support levels of 10,300 (Nifty) and 33,200 (Sensex). Sentiments also remained down beat on a private survey highlighting that India has slipped to the 7th position this quarter in business optimism ranking.

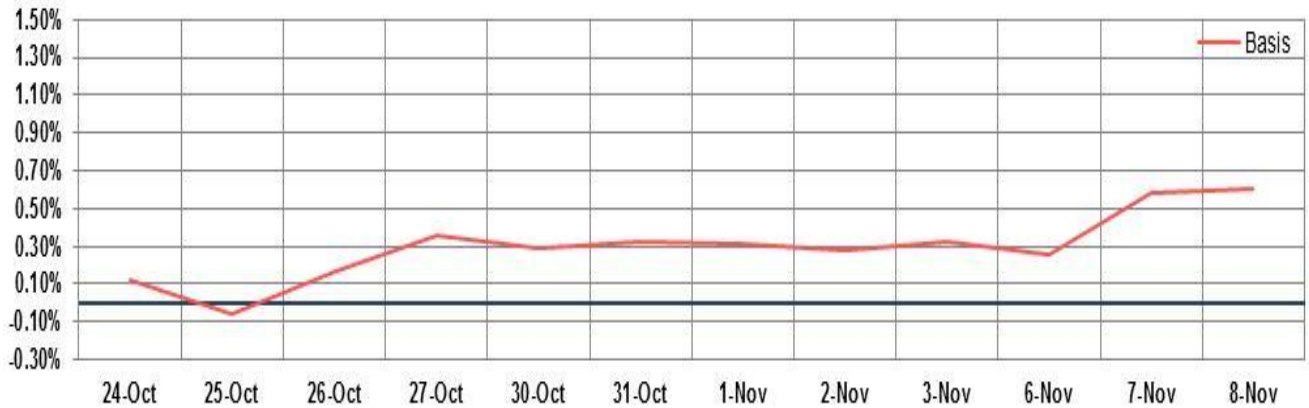
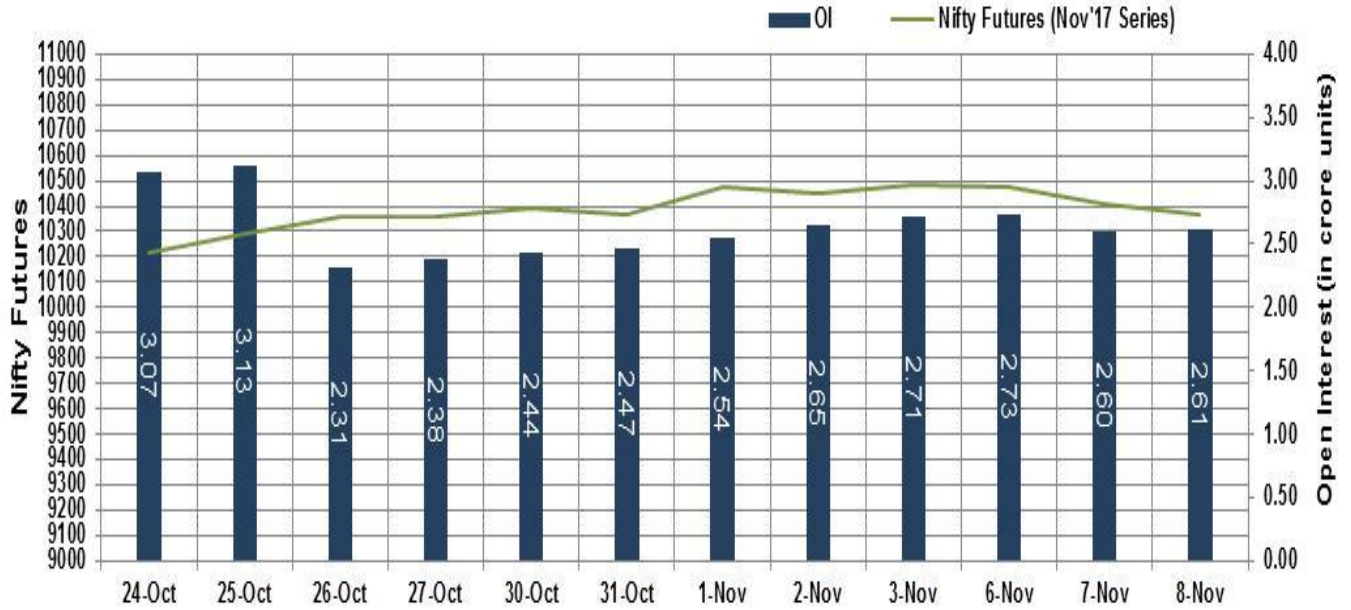
Weakness in European counters too dampened sentiments, with CAC, DAX and FTSE trading lower in early deals amid corporate earnings reports. The Bank of England said that British companies are likely to keep on increasing investment at a modest pace over the next year before weaker increases over the following two years. Asian markets ended mostly in red, as investors remained cautious, in an address to the South Korean parliament, Trump addressed tensions with North Korea, saying that it has interpreted America's past restraint as weakness.

Market Turnover & FII Derivative Data

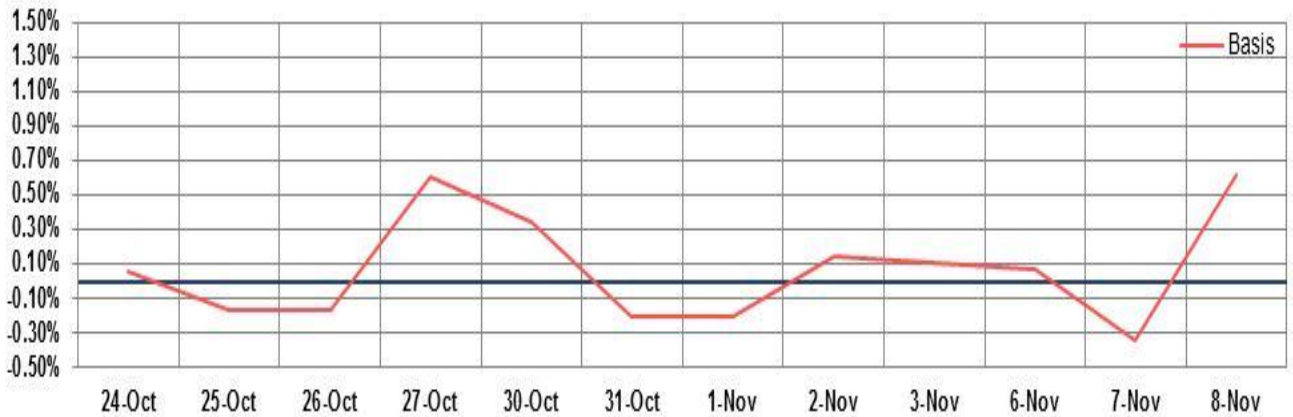
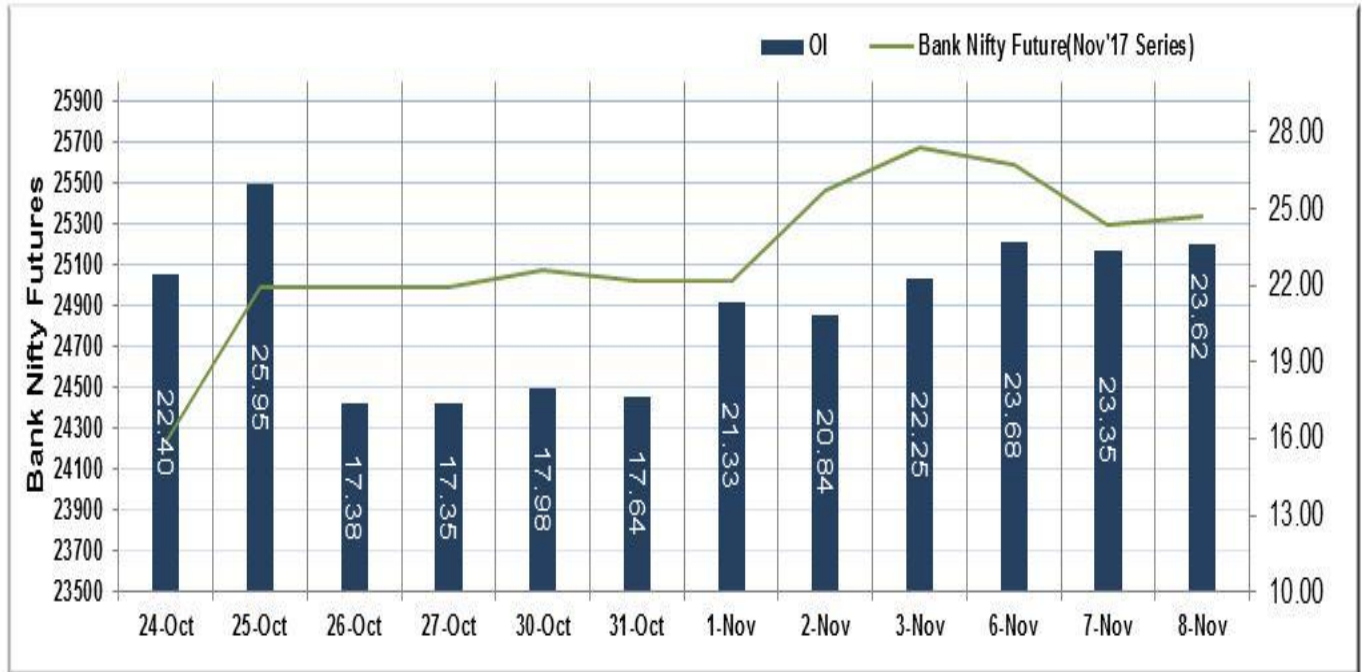
Market TO	Current	Previous	Net%
BSE CASH	17589	5239	236
NSE CASH	35158	40573	(13)
NSE FO	800879	684815	17

FII Derivatives	Buy	Sell	Net
Ind. Futures	1689	2291	(602)
Ind. Options	74195	74713	(517)
Stk. Futures	6853	9140	(2288)
Stk. Options	7331	7358	(26)

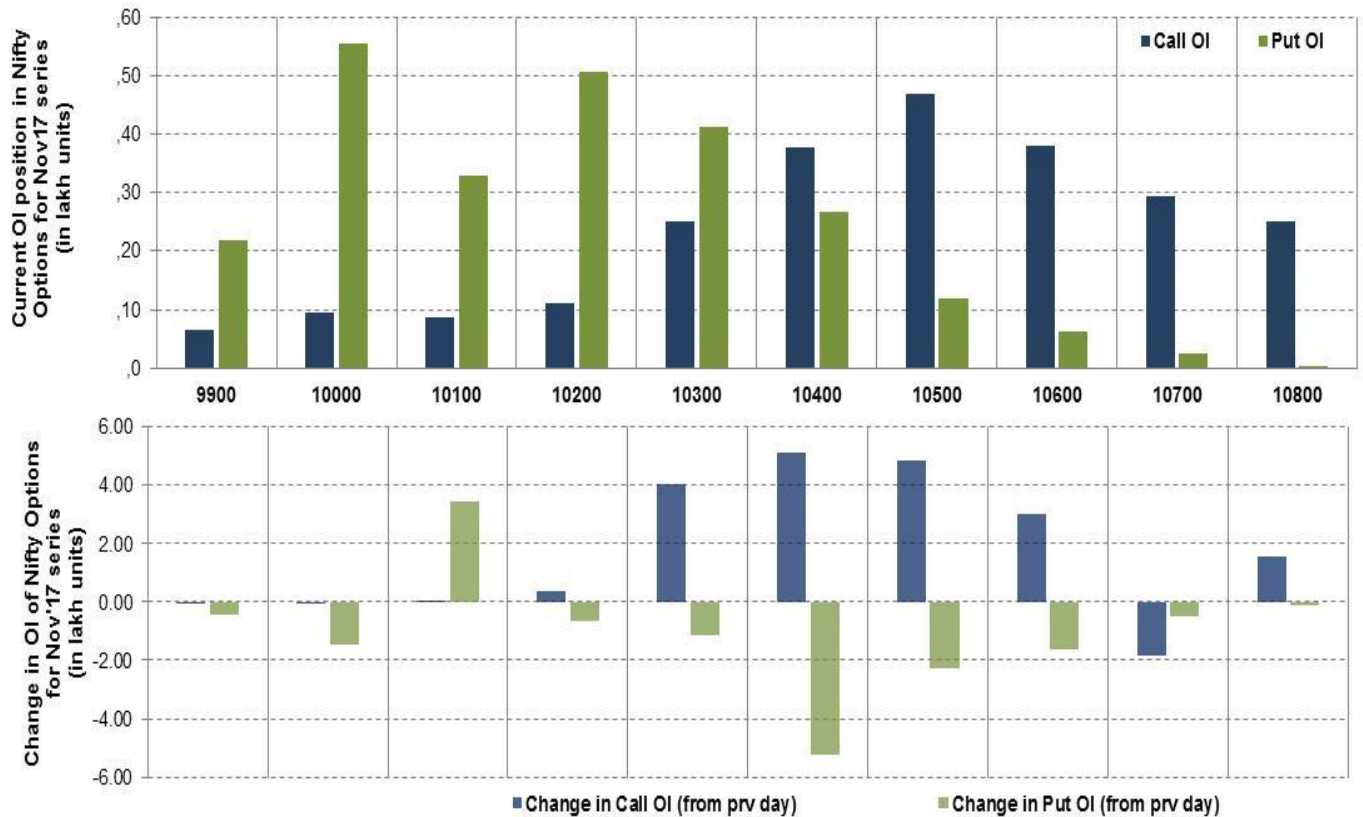
Nifty Futures



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 0.48 million in open interest.
- Among Nifty puts, 10,000 SP from the Nov month expiry was the most active put with a reduction of 0.14 million open interests.
- The maximum OI outstanding for Calls was at 10,500 SP (4.68mn) and that for Puts was at 10,000 SP (5.53).

Nifty Technical & Indices Levels

1-Nifty 50 - 08/11/17
 Avg Avg



Nifty Cash prices have settled at 10303.15 down by 0.45% from its previous close. On the upper side it has resistance of 10400 and 10450 levels, while lower side it has support of 10250 and 10200 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
INFRATEL	7,299,800	8,763,500	20.05	436.00	1.58
JETAIRWAYS	7,490,400	8,335,200	11.28	628.40	3.93
TATAELXSI	1,772,000	1,948,800	9.98	895.00	2.18
JUSTDIAL	3,928,800	4,311,600	9.74	464.70	5.58
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
BALRAMCHIN	16,600,500	15,963,500	-3.84	167.55	3.27
HEXAWARE	2,931,000	2,811,000	-4.09	341.00	1.41
INDIACEM	33,624,500	32,137,000	-4.42	176.80	0.63
JUBLFOOD	1,679,500	1,601,500	-4.64	1624.00	1.13
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
BHARTIARTL	41,017,600	65,684,600	60.14	497.20	-4.02
DCBBANK	5,539,500	6,777,000	22.34	177.00	-3.09
TATAMOTORS	56,446,500	67,734,000	20.00	442.90	-2.58
ORIENTBANK	14,256,000	16,572,000	16.25	127.90	-5.68
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
NMDC	32,106,000	31,662,000	-1.38	127.80	-2.33
BALKRISIND	602,400	590,800	-1.93	1782.00	-4.05
REPCOHOME	903,700	877,100	-2.94	578.80	-1.91
ONGC	42,348,750	40,927,500	-3.36	194.25	-0.44

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