

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10225	10141	10183	10258	10301	10376	Sell	Sell	Buy
Sensex	33034	32733	32883	33150	33301	33568	Sell	Sell	Buy
Nifty Futures	10269	10199	10234	10294	10329	10389	Sell	Sell	Buy
Bank Nifty	25358	25161	25260	25436	25534	25710	Sell	Sell	Buy
CNX IT	11236	11102	11169	11255	11322	11408	Sell	Buy	Buy

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	33033.5	-281.0	-0.84
NIFTY	10224.9	-96.8	-0.94
MIDCAP	16530.9	-31.72	-0.19
SMLCAP	17570.7	-73.05	-0.41
BSEFMC	10268.4	-84.99	-0.82
AUTO	24814.8	-116.9	-0.47
POWER	2274.7	-16.3	-0.71
REALTY	2273.3	-34.6	-1.50
BSE IT	10752.4	19.8	0.18
BANKEX	28780.2	-140.7	-0.49
OILGAS	15808.8	-169.7	-1.06
METAL	14364.3	-269.3	-1.84

Currency Futures	Close	Pre. Pts	% Chg
28-Nov-17 EUR-INR	76.40	76.10	0.37
28-Nov-17 USD-INR	65.56	65.32	0.39
28-Nov-17 GBP-INR	85.82	85.92	-0.10
28-Nov-17 JPY-INR	57.86	57.59	0.47

Advance/ Decline	Adv	Dec	Un Ch.
NSE	643	1096	186
BSE	1080	1630	174

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4621	4854	(234)
DII	3659	3928	(269)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity benchmarks started the new week on pessimistic note with frontline gauges ending near intraday low levels, breaching their crucial 10,250 (Nifty) and 33,100 (Sensex) levels, as traders stayed away of risky assets, keeping an eye on the ongoing tensions in the West Asia. Soon after a positive start markets entered into red terrain, as traders reacted negatively to industrial output growth data which fell to 3.8% during the month of September from a revised 4.5% rise in August. The slowdown was mainly due to subdued performance of the manufacturing sector, coupled with contraction in output of consumer durables. Manufacturing sector, which accounts for more than three-fourths of the entire index, slowed to 3.4% in September, from 5.8% in the same month previous year. Afterwards markets never looked confident and extended their southward journey to at day's lows.

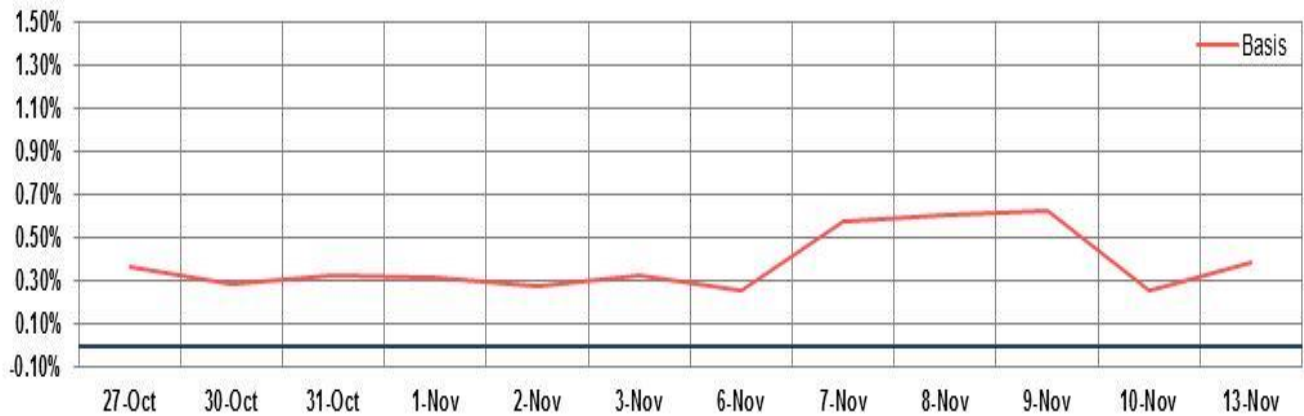
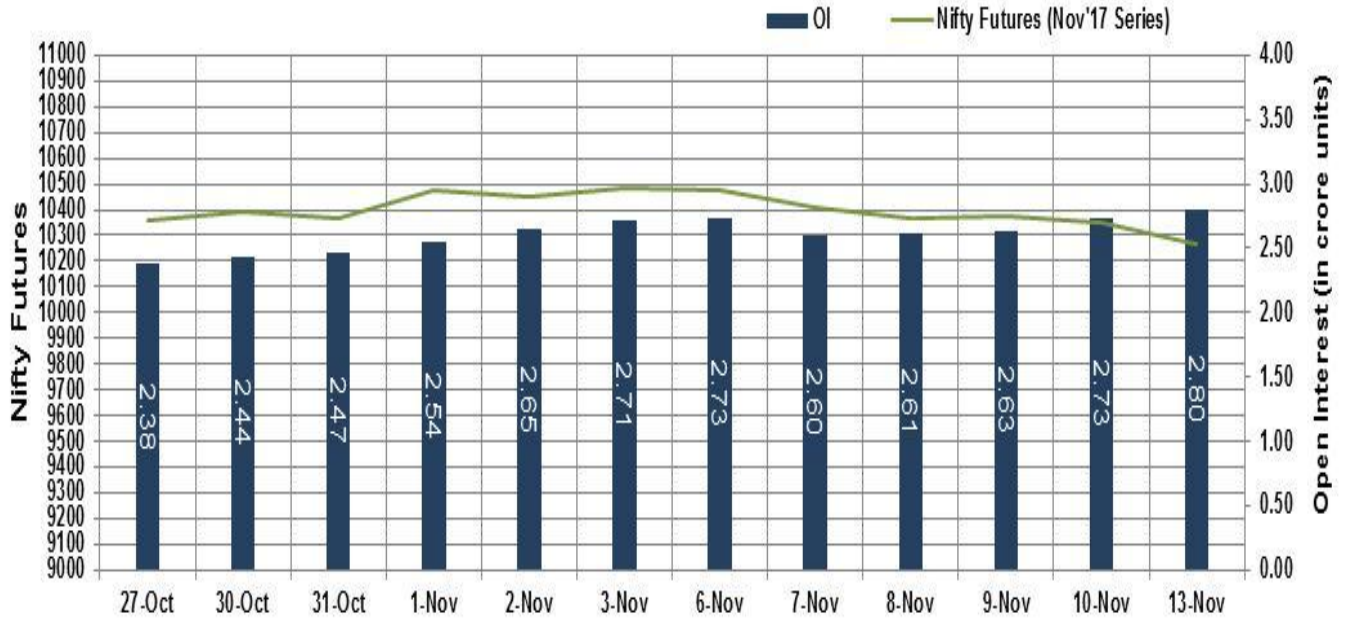
Weakness in European counters too dampened sentiments, as investors focused on a fresh batch of earnings reports, ongoing concerns over Brexit negotiations and US tax reform plans. Investors also remained cautious following reports over the weekend that 40 Conservative members of the UK parliament agreed to sign a letter of no-confidence in Prime Minister Theresa May. Asian markets ended mostly in red, as investors look to see whether US Republicans can hammer a tax reform deal quickly, while the British pound fell on growing doubts over Prime Minister Theresa May's leadership.

Market Turnover & FII Derivative Data

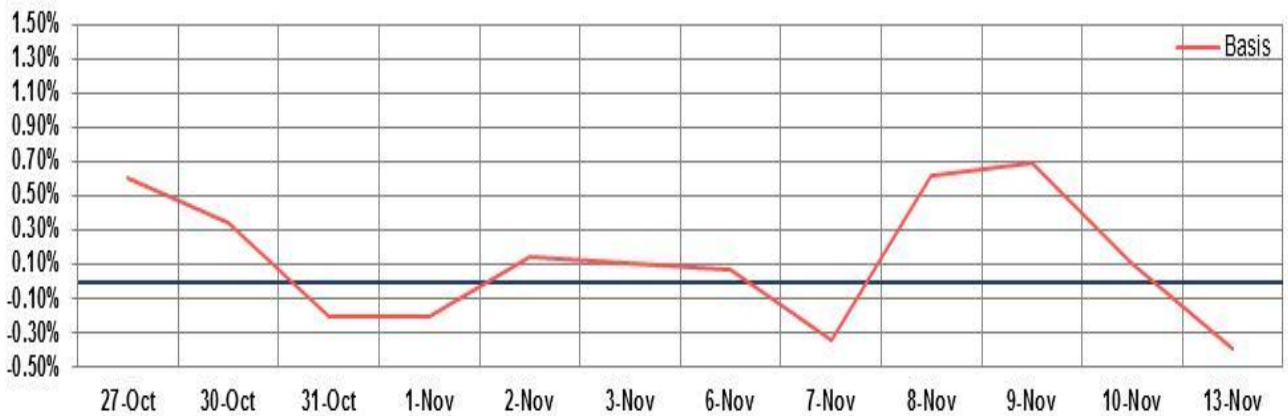
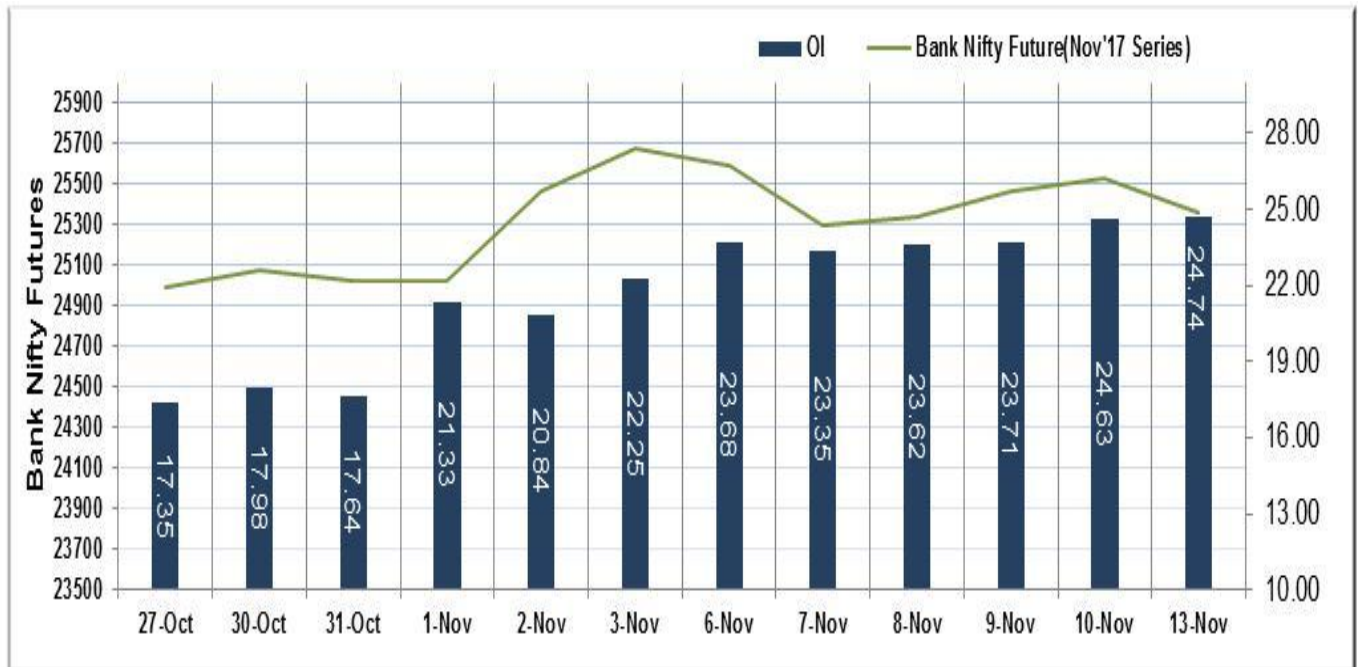
Market TO	Current	Previous	Net%
BSE CASH	4375	4964	(12)
NSE CASH	30448	36053	(16)
NSE FO	400711	539062	(26)

FII Derivatives	Buy	Sell	Net
Ind. Futures	1837	1558	279
Ind. Options	41106	40739	367
Stk. Futures	6863	7202	(339)
Stk. Options	7572	7591	(19)

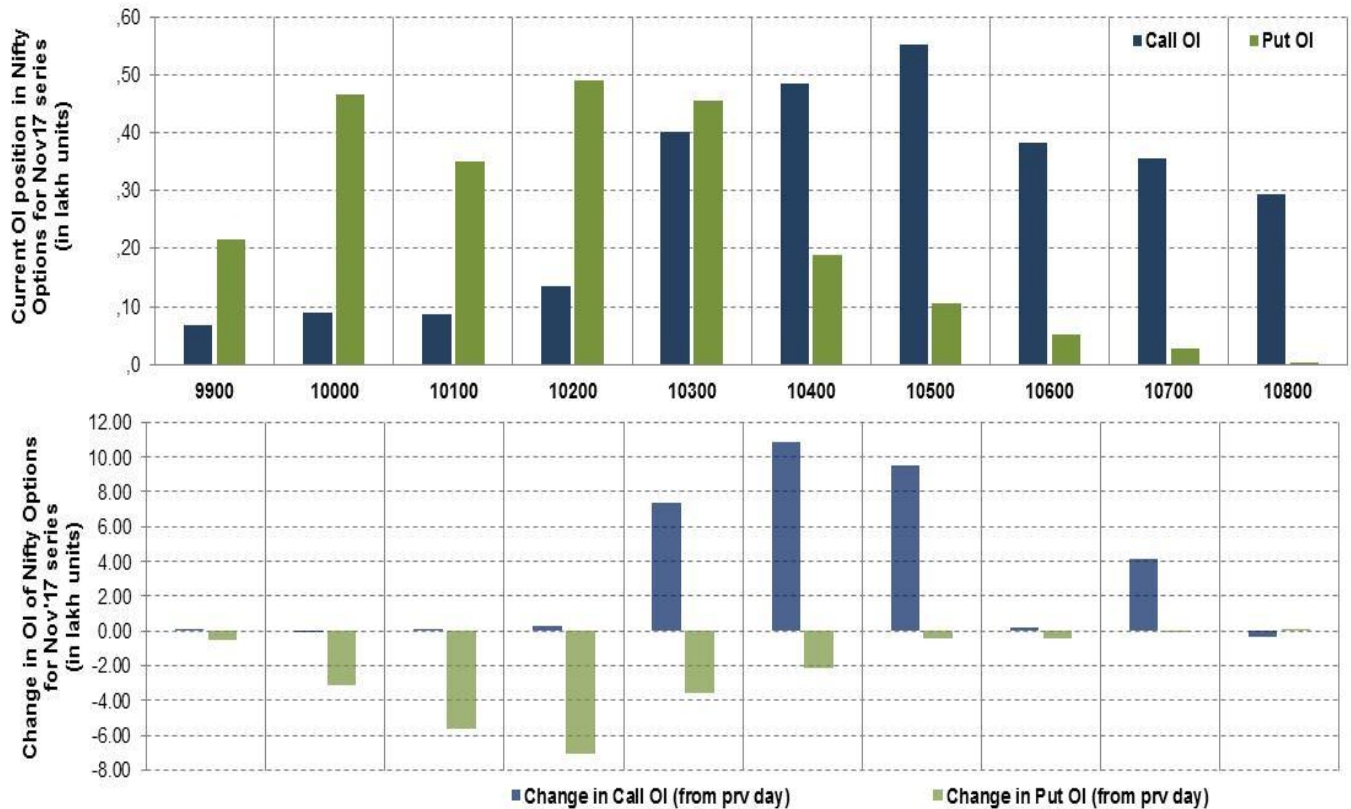
Nifty Futures



Bank Nifty Futures



Nifty Options

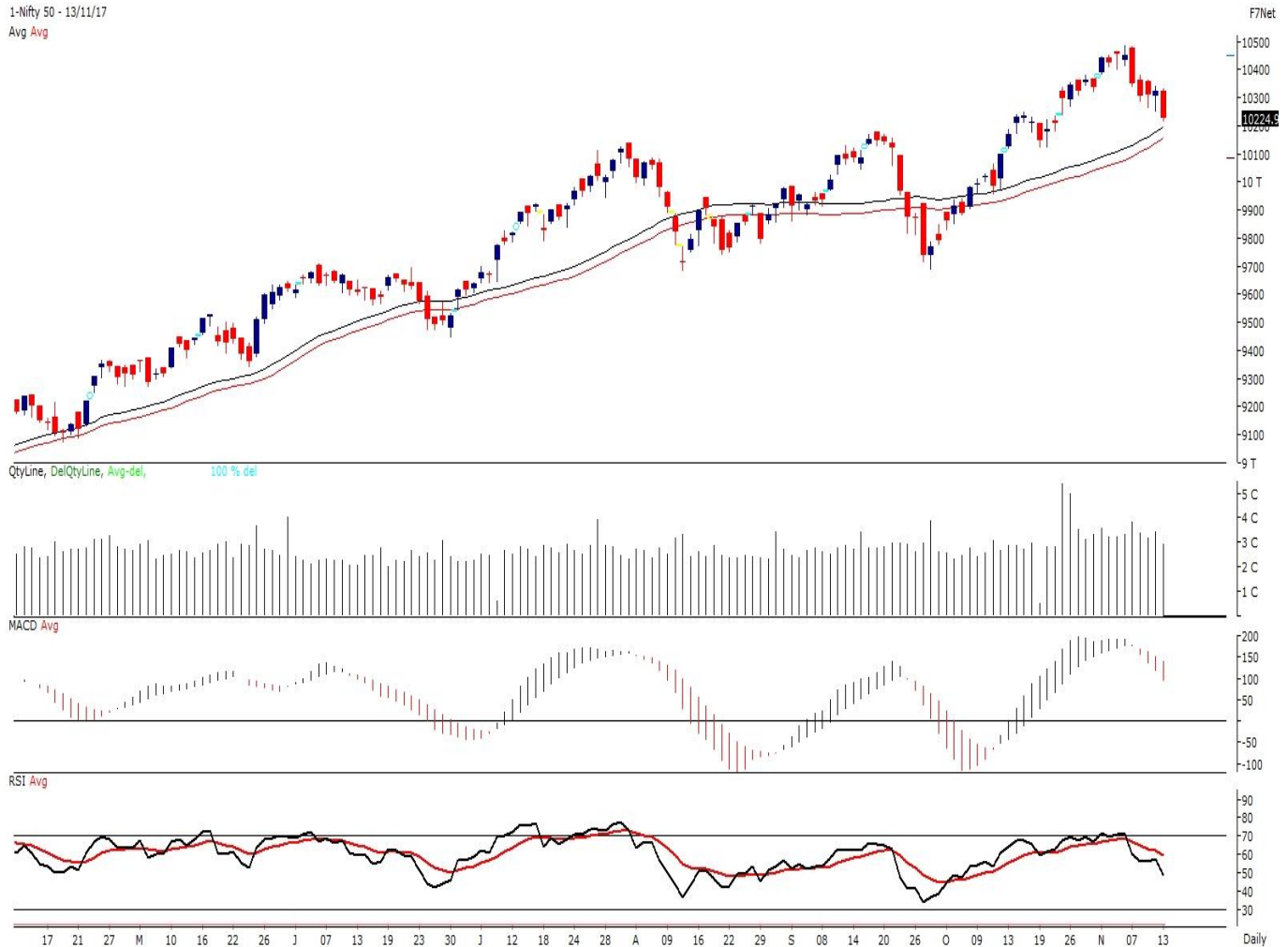


Note – Change in OI of Nifty Options refers to change from previous trading day
 Source-NSE, SIHL Derivatives Research (Institutional Equities)

- Among Nifty calls 10,500 SP from the Nov month expiry was the most active call with an addition of 0.95 million in open interest.
- Among Nifty puts, 10,200 SP from the Nov month expiry was the most active put with a reduction of 0.70 million open interests.
- The maximum OI outstanding for Calls was at 10,500 SP (4.52mn) and that for Puts was at 10,200 SP (4.92).

Nifty Technical & Indices Levels

1-Nifty 50 - 13/11/17
 Avg Avg



Nifty Cash prices have settled at 10224.9 down by 0.94% from its previous close. On the upper side it has resistance of 10300 and 10350 levels, while lower side it has support of 10150 and 10100 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
BALKRISIND	416,000	520,000	25.00	2036.50	5.19
BRITANNIA	819,000	957,800	16.95	4924.85	0.88
M&MFIN	8,782,500	10,133,750	15.39	433.60	3.82
PETRONET	13,830,000	15,786,000	14.14	266.00	0.55
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
REPCOHOME	871,500	856,100	-1.77	597.15	1.02
NCC	24,456,000	24,000,000	-1.86	104.00	0.43
HAVELLS	5,682,000	5,546,000	-2.39	511.70	1.58
SRF	954,500	913,500	-4.30	1756.00	1.03
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
CADILAHC	3,694,400	4,292,800	16.20	446.00	-4.28
APOLLOHOSP	2,285,000	2,588,000	13.26	991.00	-0.61
DLF	38,850,000	43,505,000	11.98	203.55	-2.56
HDFC	10,884,500	12,155,500	11.68	1679.00	-2.10
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
INDIACEM	29,134,000	28,252,000	-3.03	165.00	-3.68
UJJIVAN	7,726,800	7,476,000	-3.25	372.50	-3.21
COALINDIA	21,209,200	20,462,900	-3.52	274.80	-1.75
KAJARIACER	1,338,400	1,275,200	-4.72	709.00	-0.53

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