

# Daily Derivatives & Market Report

## CONTENTS

Page No.	Particulars
2	Market Summary
3	Nifty Futures – Derivatives Snap
4	Bank Nifty Futures – Derivatives Snap
5	Activity in Nifty Options
6	What do Nifty Technical suggest
7	Derivative Analysis
8	Disclaimer

## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10215	10102	10159	10195	10252	10288	Buy	Buy	Buy
Sensex	33107	32699	32903	33034	33238	33369	Buy	Buy	Buy
Nifty Futures	10251	10123	10187	10226	10290	10329	Buy	Buy	Buy
Bank Nifty	25447	25183	25315	25405	25537	25628	Buy	Buy	Buy
CNX IT	11317	10955	11136	11240	11421	11525	Buy	Buy	Buy

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	33106.8	346.3	1.06
NIFTY	10214.7	96.7	0.96
MIDCAP	16504.1	175.4	1.07
SMLCAP	17462.8	189.5	1.10
BSEFMC	10190.2	90.36	0.89
AUTO	24875.9	145.8	0.59
POWER	2255.1	29.47	1.32
REALTY	2277.7	27.97	1.24
BSE IT	10882.6	230.6	2.16
BANKEK	28902.4	278.2	0.97
OILGAS	15662.0	88.49	0.57
METAL	13997.1	157.3	1.14

Currency Futures	Close	Pre. Pts	% Chg
28-Nov-17 EUR-INR	76.95	77.39	-0.58
28-Nov-17 USD-INR	65.40	65.34	0.11
28-Nov-17 GBP-INR	86.28	86.02	0.27
28-Nov-17 JPY-INR	57.79	57.95	-0.29

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1142	580	73
BSE	1683	982	159

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4552	4999	(447)
DII	3181	2334	847

\*NOTE: - FII AND DII data figure is provisional

## Market Commentary

Thursday 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 recapturing their crucial 10,200 and 33,100 levels, respectively. The markets' mood remained up-beat throughout the day and benchmarks fervently gained from strength to strength to end near intraday high levels, as investors continued hunt for fundamentally strong stocks. Key gauges made a positive opening with Finance Minister Arun Jaitley's statement that with greater digitisation and formalisation of financial activities and businesses, India is set to become an "extremely attractive" country to do business. He, however, acknowledged short-term challenges for the country in implementing strategic initiatives such as demonetisation and the GST. Adding to the optimism, Arun Jaitley said that India's economic slowdown has bottomed out and now it should start moving upwards after recovering from the temporary blip seen during the recent structural changes. The finance minister also assured investors of a strong banking sector in India.

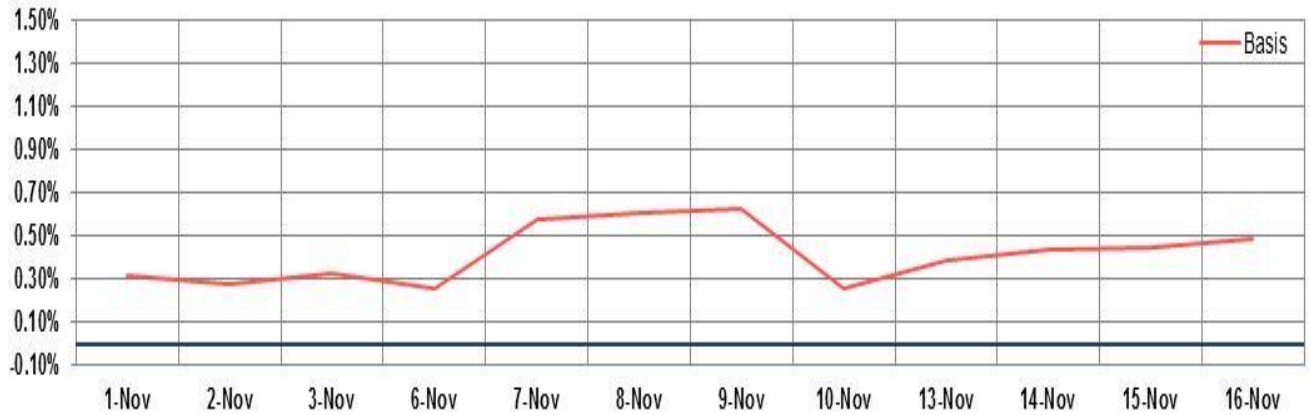
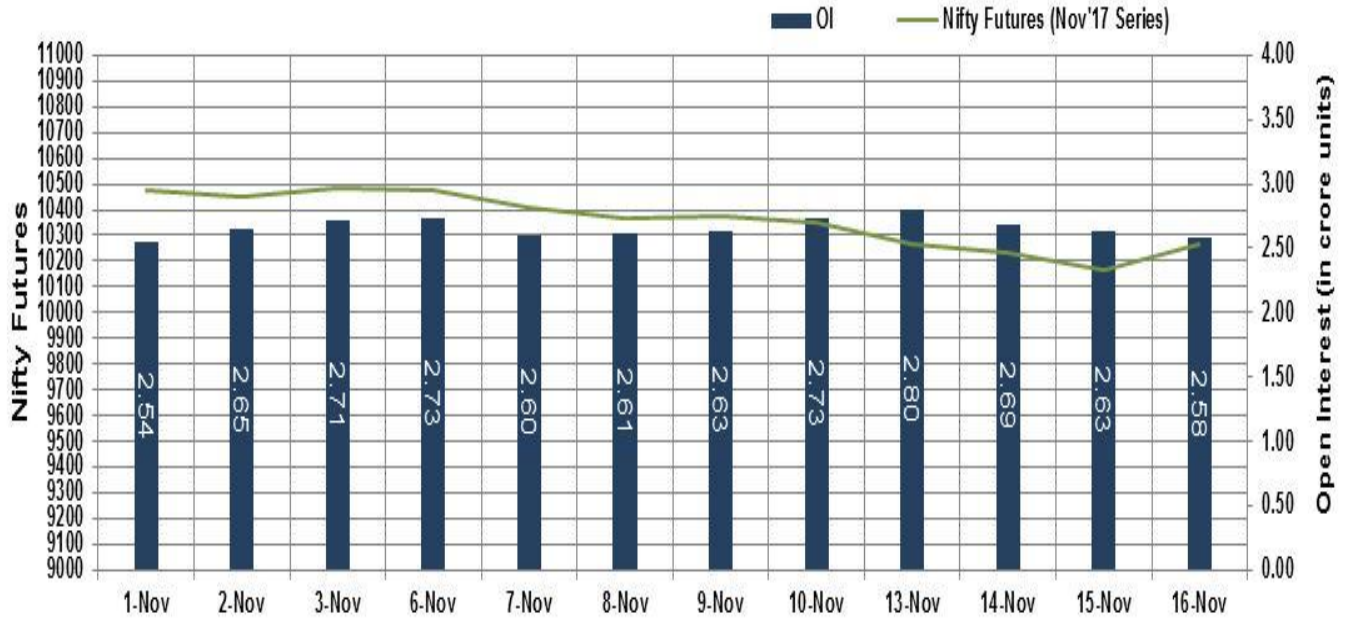
Firm opening in European markets too aided sentiments with CAC, DAX and FTSE trading in green in early deals as the cyclical sectors which had driven a market-wide sell-off made a comeback. Retail sales in the UK rose more than expected in October, bolstering optimism over the British economy. Asian markets exhibited mixed trend as traders remained on sidelines ahead to the US House vote on a sweeping tax reform bill later today.

## Market Turnover & FII Derivative Data

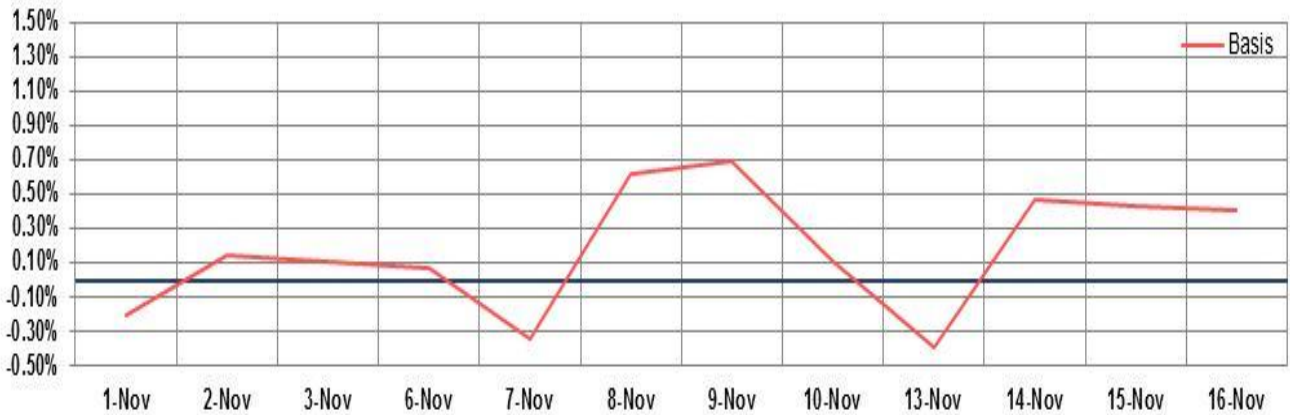
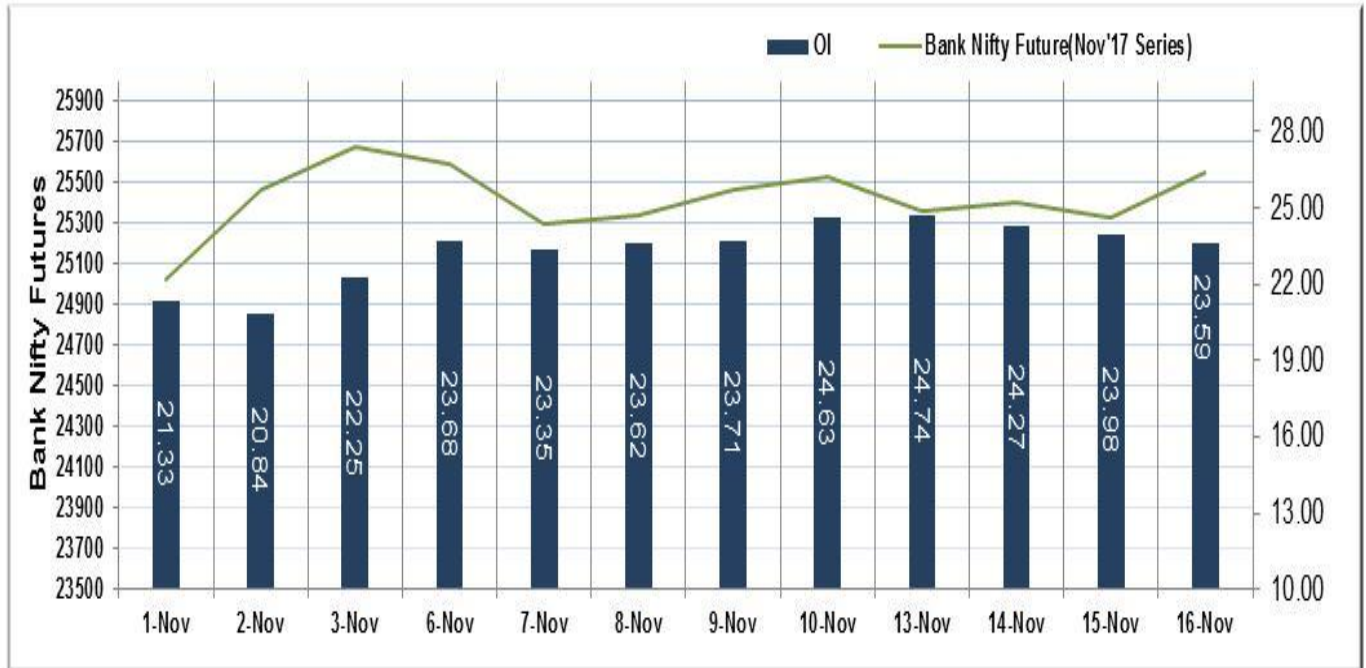
Market TO	Current	Previous	Net%
BSE CASH	3894	3945	(1)
NSE CASH	28952	30570	(5)
NSE FO	1026308	696621	47

FII Derivatives	Buy	Sell	Net
Ind. Futures	1986	3311	(1325)
Ind. Options	64554	65375	(821)
Stk. Futures	8370	8962	(592)
Stk. Options	7610	7710	(100)

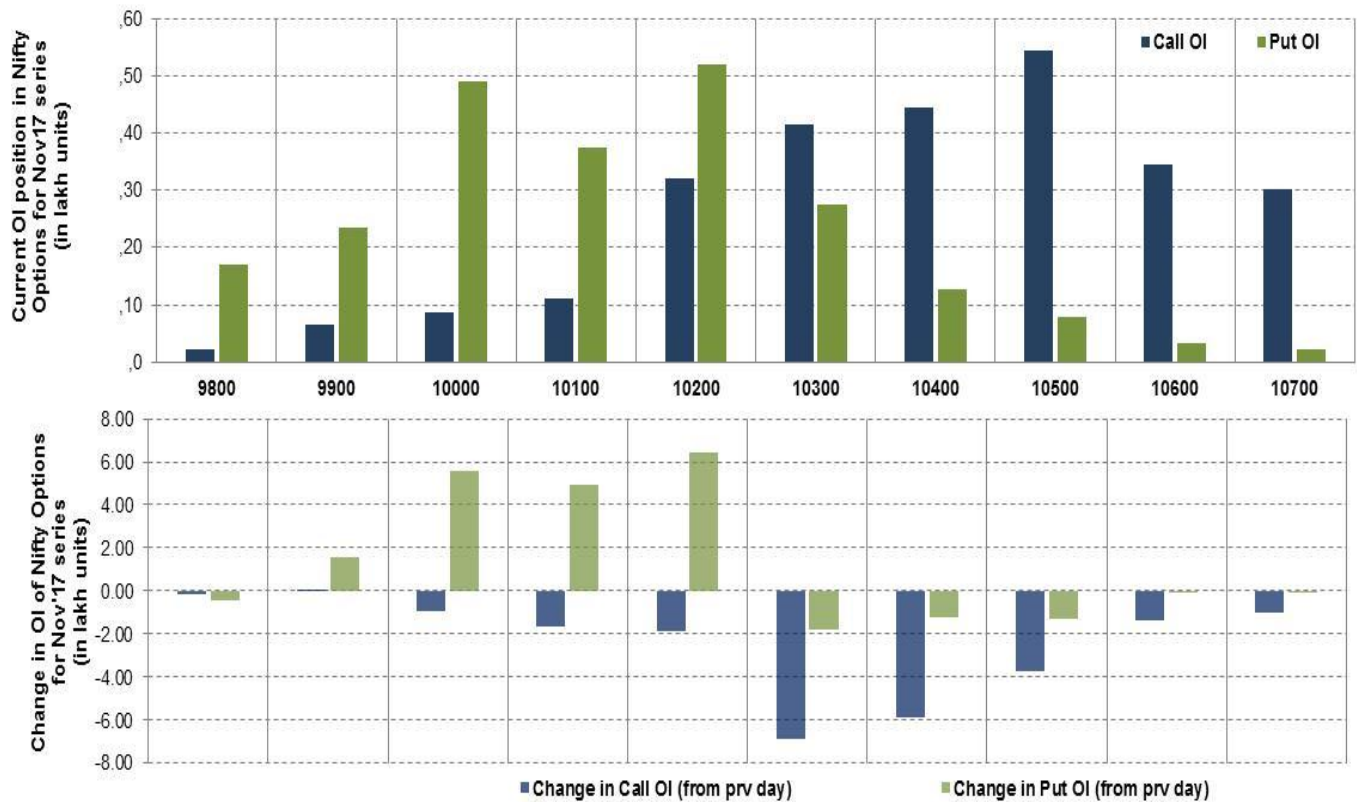
# Nifty Futures



## 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 a reduction of 0.38 million in open interest.
- Among Nifty puts, 10,200 SP from the Nov month expiry was the most active put with an addition of 0.64 million open interests.
- The maximum OI outstanding for Calls was at 10,500 SP (5.45mn) and that for Puts was at 10,200 SP (5.19).

## Nifty Technical & Indices Levels

1-Nifty 50 - 16/11/17  
Avg Avg



Nifty Cash prices have settled at 10214.75 up by 0.96% from its previous close. On the upper side it has resistance of 10250 and 10300 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
VOLTAS	2,467,000	3,461,000	40.29	613.60	4.61
PAGEIND	36,150	47,750	32.09	23850.00	5.20
BANKINDIA	14,706,000	17,538,000	19.26	209.75	7.07
INDIANB	3,836,000	4,496,000	17.21	416.85	5.89
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
BAJFINANCE	5,856,000	5,716,500	-2.38	1778.65	3.21
HINDZINC	7,673,600	7,475,200	-2.59	304.15	2.20
RAMCOCEM	620,800	593,600	-4.38	715.90	1.77
RCOM	119,126,000	113,274,000	-4.91	11.90	17.24
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
MGL	1,030,800	1,206,600	17.05	1096.00	-2.17
ADANI PORTS	8,942,500	10,075,000	12.66	399.90	-2.33
DCBBANK	5,737,500	6,255,000	9.02	175.95	-0.11
IGL	5,582,500	6,072,000	8.77	302.00	-1.18
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
KSCL	4,443,000	4,297,500	-3.27	515.55	-0.09
JETAIRWAYS	7,639,200	7,326,000	-4.10	684.15	-1.33
BALKRISIND	401,600	370,800	-7.67	2071.60	-4.19
KSCL	4,443,000	4,297,500	-3.27	515.55	-0.09

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