

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10327	10290	10308	10334	10352	10377	Buy	Buy	Buy
Sensex	33478	33326	33402	33514	33590	33701	Buy	Buy	Buy
Nifty Futures	10352	10308	10330	10360	10382	10412	Buy	Buy	Buy
Bank Nifty	25758	25640	25699	25785	25844	25930	Buy	Buy	Buy
CNX IT	11119	11045	11082	11124	11161	11204	Buy	Buy	Buy

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	33478.3	118.4	0.36
NIFTY	10326.9	28.15	0.27
MIDCAP	16794.2	16.44	0.10
SMLCAP	17813.1	65.86	0.37
BSEFMC	10296.4	-17.38	-0.17
AUTO	25214.6	68.38	0.27
POWER	2306.4	12.73	0.56
REALTY	2382.2	-32.23	-1.33
BSE IT	10704.3	16.23	0.15
BANDEX	29207.0	-13.94	-0.05
OILGAS	15946.6	132.5	0.84
METAL	14459.0	20.78	0.14

Currency Futures	Close	Pre. Pts	% Chg
28-Nov-17 EUR-INR	76.17	76.80	-0.80
28-Nov-17 USD-INR	64.93	65.15	-0.34
28-Nov-17 GBP-INR	85.95	86.34	-0.42
28-Nov-17 JPY-INR	57.70	58.07	-0.66

Advance/ Decline	Adv	Dec	Un Ch.
NSE	965	766	85
BSE	1455	1243	160

FII/DII Capital Mkt*	Buy	Sell	Net
FII	5996	6723	(727)
DII	4073	3248	826

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity benchmarks extended their gaining streak for fifth straight day and settled with a gain of around one third of a percent amid sanguine global cues. Markets traded in fine fettle throughout the session, though markets ended off day highs on late hour profit booking. Sentiments remained up-beat since beginning of the trade with traders taking support with international rating agency Moody's report which expecting growth to revive next year, has said a 7.6% GDP expansion can result in corporates reporting a pre-tax profit growth of 5-6% over the next 12-18 months. The rating agency over the weekend had revised upwards sovereign ratings to Baa2 after almost 14 years. According to the rating agency, growth will "rebound strongly in 2018 because the supply chain disruptions of 2017 will end soon". Some support also came with report that investors pumped over Rs 51,000 crore into various mutual fund schemes in October after pulling out more than Rs 16,000 crore in the preceding month.

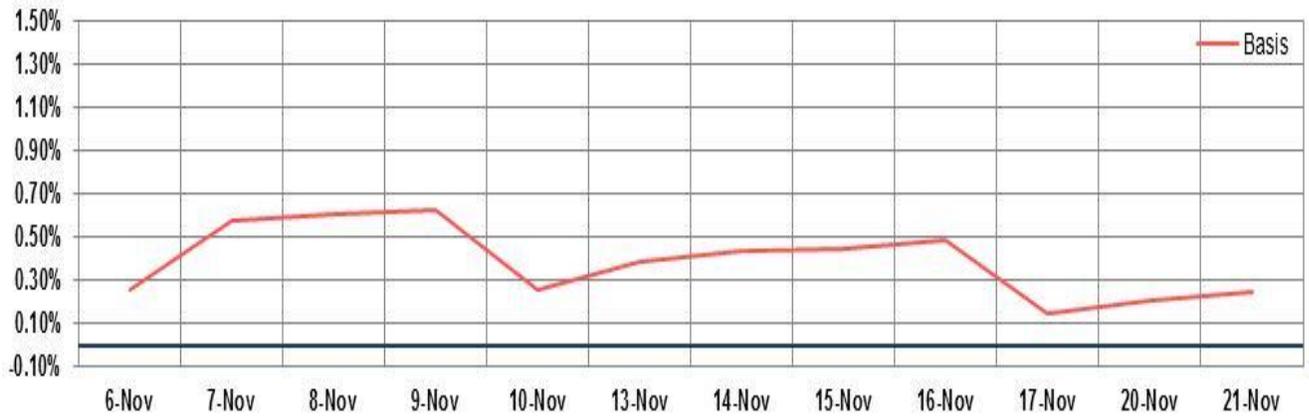
Firm trade in European markets too aided sentiments with CAC, DAX and FTSE trading in green and the euro hit an eight-day low against sterling, with investors' sentiments curbed by a political impasse in Germany. Britain's budget gap unexpectedly widened last month, underscoring finance minister Philip Hammond's challenge as he juggles calls for more spending in his budget on Wednesday with the prospect of weaker economic growth ahead. Asian markets ended mostly in green, supported by over half a percent gain in Nikkei, as the greenback remained supported by higher US bond yields.

Market Turnover & FII Derivative Data

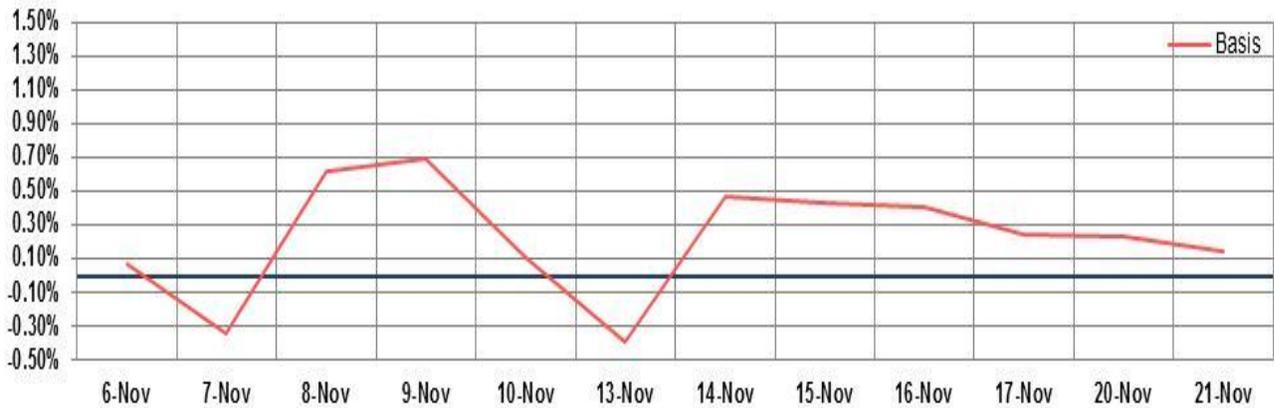
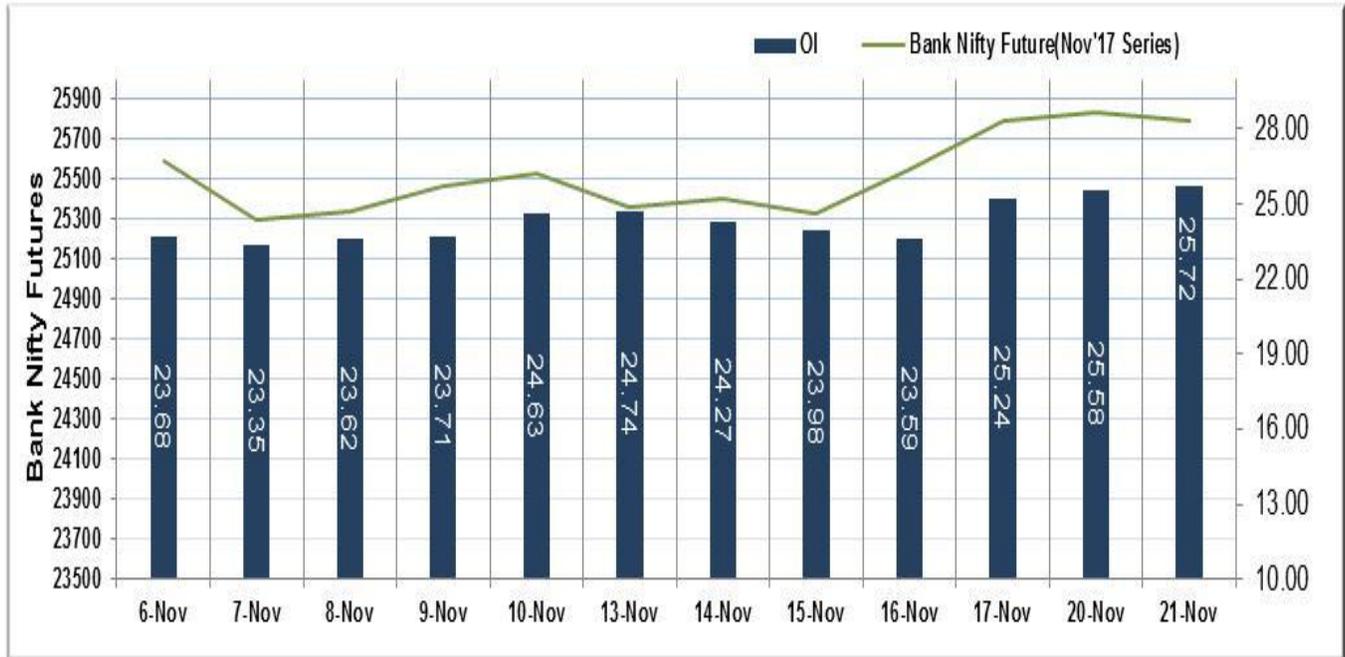
Market TO	Current	Previous	Net%
BSE CASH	4826	3572	35
NSE CASH	33644	27900	21
NSE FO	495591	369323	34

FII Derivatives	Buy	Sell	Net
Ind. Futures	2265	1386	878
Ind. Options	44857	45124	(266)
Stk. Futures	7914	9348	(1434)
Stk. Options	6126	6114	12

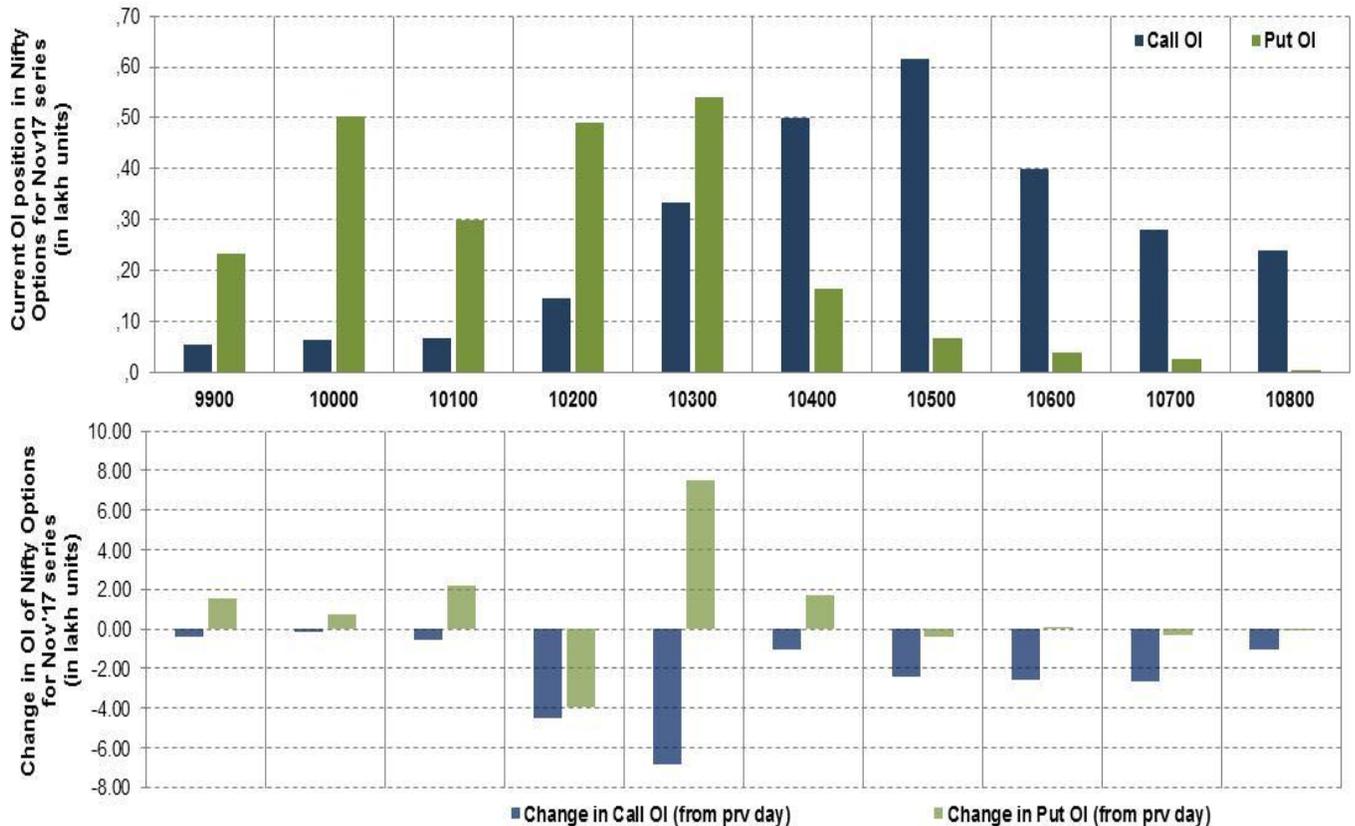
Nifty Futures



Bank Nifty Futures



Nifty Options



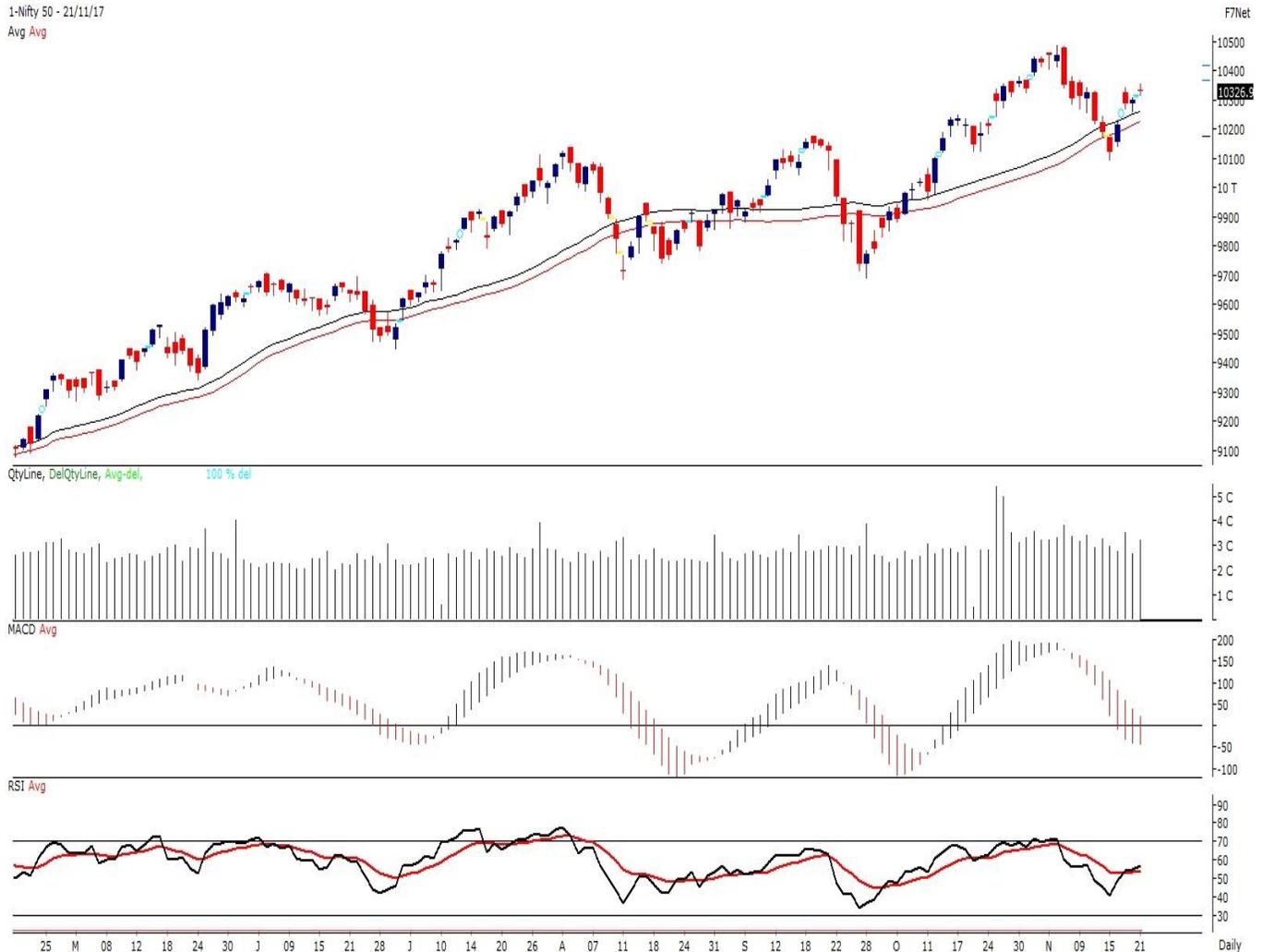
Note – Change in OI of Nifty Options refers to change from previous trading day
 Source-NSE, SIHL Derivatives Research (Institutional Equities)

- Among Nifty calls 10,500 SP from the Nov month expiry was the most active call with a reduction of 0.24 million in open interest.
- Among Nifty puts, 10,300 SP from the Nov month expiry was the most active put with an addition of 0.75 million open interests.
- The maximum OI outstanding for Calls was at 10,500 SP (6.16mn) and that for Puts was at 10,300 SP (5.39).

Nifty Technical & Indices Levels

1-Nifty 50 - 21/11/17

Avg Avg



Nifty Cash prices have settled at 10326.9 up by 0.27% from its previous close. On the upper side it has resistance of 10350 and 10400 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
KAJARIACER	1,155,200	1,859,200	60.94	722.60	0.99
NTPC	29,780,000	34,136,000	14.63	182.80	1.36
VGUARD	3,147,000	3,540,000	12.49	232.80	2.35
SAIL	67,920,000	73,344,000	7.99	83.30	1.77
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
RCOM	97,692,000	91,266,000	-6.58	13.65	11.89
RAMCOCEM	642,400	599,200	-6.72	711.60	1.40
AJANTPHARM	1,140,400	1,062,800	-6.80	1346.80	0.37
RNAVAL	12,942,000	12,006,000	-7.23	43.75	2.82
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
L&TFH	32,868,000	46,138,500	40.38	179.30	-4.86
SHREECEM	40,950	48,000	17.22	17060.85	-2.64
POWERGRID	23,884,000	25,928,000	8.56	206.85	-0.93
LT	12,723,750	13,671,750	7.45	1221.55	-0.70
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
HDIL	33,776,000	31,560,000	-6.56	62.70	-2.79
UBL	2,112,600	1,967,000	-6.89	1070.30	-0.96
LICHSGFIN	14,725,700	13,691,700	-7.02	603.40	-0.76
JUSTDIAL	3,469,200	3,076,800	-11.31	538.20	-2.84

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