

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10390	10343	10366	10385	10409	10428	Buy	Buy	Buy
Sensex	33679	33587	33633	33686	33732	33784	Buy	Buy	Buy
Nifty Futures	10409	10342	10376	10400	10433	10458	Buy	Buy	Buy
Bank Nifty	25780	25693	25736	25793	25836	25892	Buy	Buy	Buy
CNX IT	11306	11181	11244	11298	11361	11415	Buy	Buy	Buy

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	33679.2	91.66	0.27
NIFTY	10389.7	40.95	0.40
MIDCAP	16934.3	98.14	0.45
SMLCAP	18024.5	80.69	0.45
BSEFMC	10357.8	44.06	0.43
AUTO	25328.3	95.45	0.38
POWER	2326.03	13.55	0.59
REALTY	2385.6	1.57	0.07
BSE IT	10936.5	92.20	0.85
BANKEKX	29221.4	31.29	0.11
OILGAS	16120.2	109.73	0.69
METAL	14228.9	-85.3	-0.60

Currency Futures	Close	Pre. Pts	% Chg
28-Nov-17 EUR-INR	76.76	76.48	0.29
28-Nov-17 USD-INR	64.70	64.58	0.14
28-Nov-17 GBP-INR	86.19	85.97	0.24
28-Nov-17 JPY-INR	58.03	58.06	-0.10

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1029	730	68
BSE	2894	1511	1225

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4327	4744	(416)
DII	3390	2962	428

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Extending their winning streak for seventh straight session, Indian equity benchmarks ended the trade with a gain of over quarter a percent, recapturing their crucial 10,350 (Nifty) and 33,600 (Sensex) levels. Sentiments remained upbeat throughout the session with traders taking support from a private report that the slowdown in the economy has bottomed out, and going forward, the pace of recovery will depend on initiatives the government takes to boost growth momentum, especially private investment. The report added that there has been improvement on some parameters of the economy following the slowdown, post demonetization and GST. Traders also took some encouragement with the Union minister Suresh Prabhu's statement that the commerce and industry ministry is chalking out a 'proper' business plan based on market research in its bid to promote exports of goods and services. He added that proper market segmentation is the need of the hour to understand the potential of domestic goods and services.

Markets continued taking support from report that the global ratings agency Standard & Poor's (S&P) will revise India's sovereign ratings. In 2012, the outlook for the country was lowered to negative, which was raised to stable soon after the Modi government assumed office in 2014. The rating, however, remained unchanged at 'BBB-'. Some support also came with Confederation of Indian Industry's (CII) statement that the government's recent move to give infrastructure status to the logistics industry in India, will not only spur growth, but will also bring in more investments into this sector.

Market Turnover & FII Derivative Data

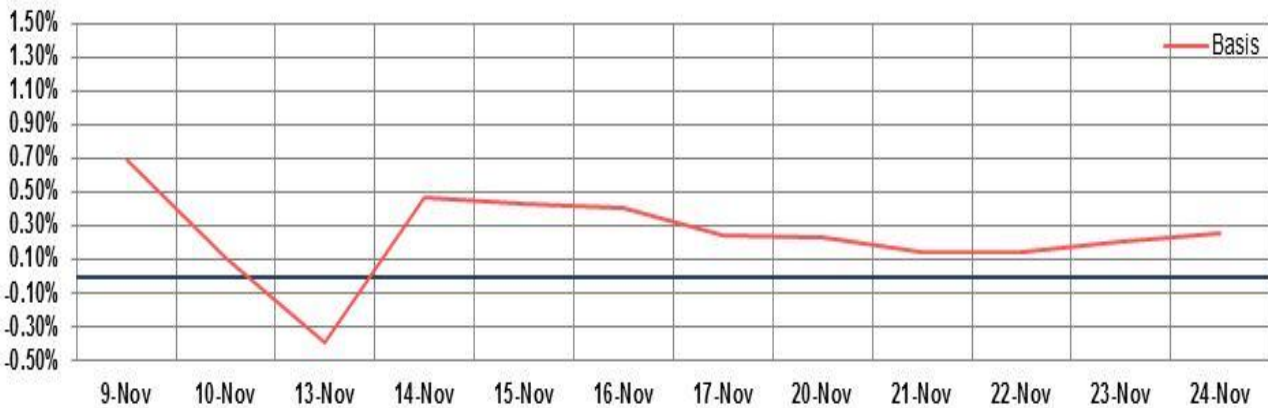
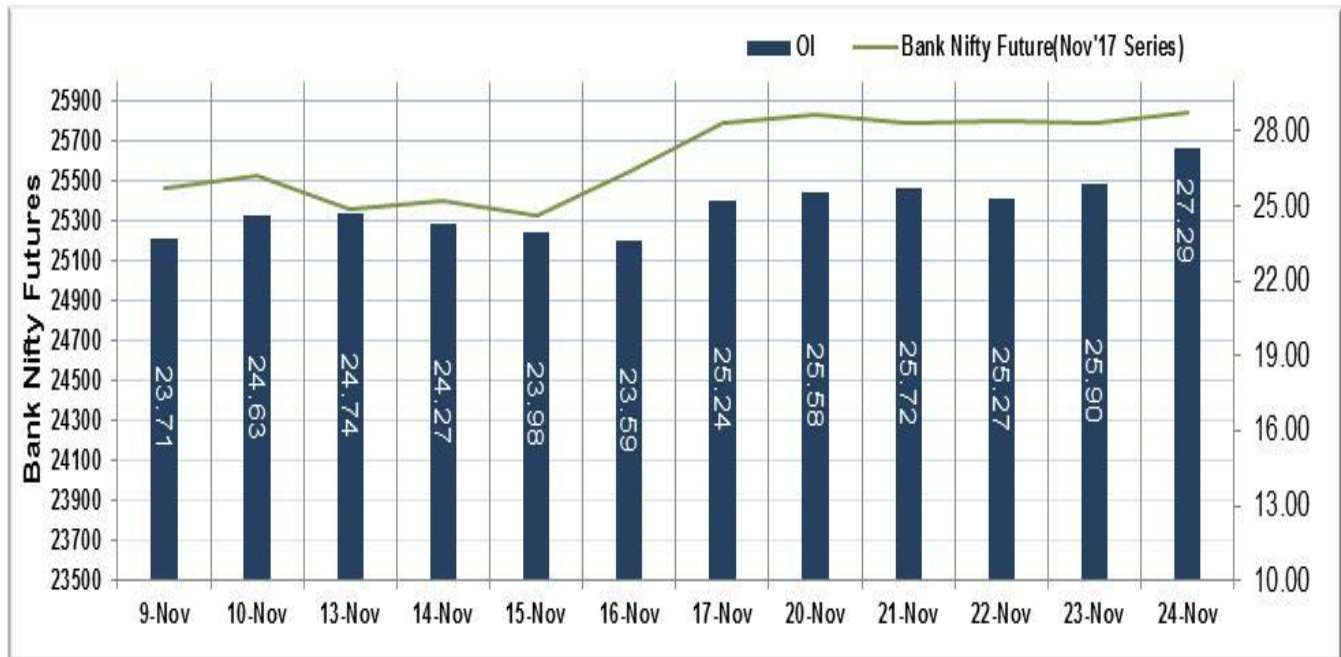
Market TO	Current	Previous	Net%
BSE CASH	4488	4422	1
NSE CASH	28832	29651	(3)
NSE FO	408897	1134036	(64)

FII Derivatives	Buy	Sell	Net
Ind. Futures	2451	2102	349
Ind. Options	35990	36006	(16)
Stk. Futures	7688	7924	(236)
Stk. Options	5732	5759	(27)

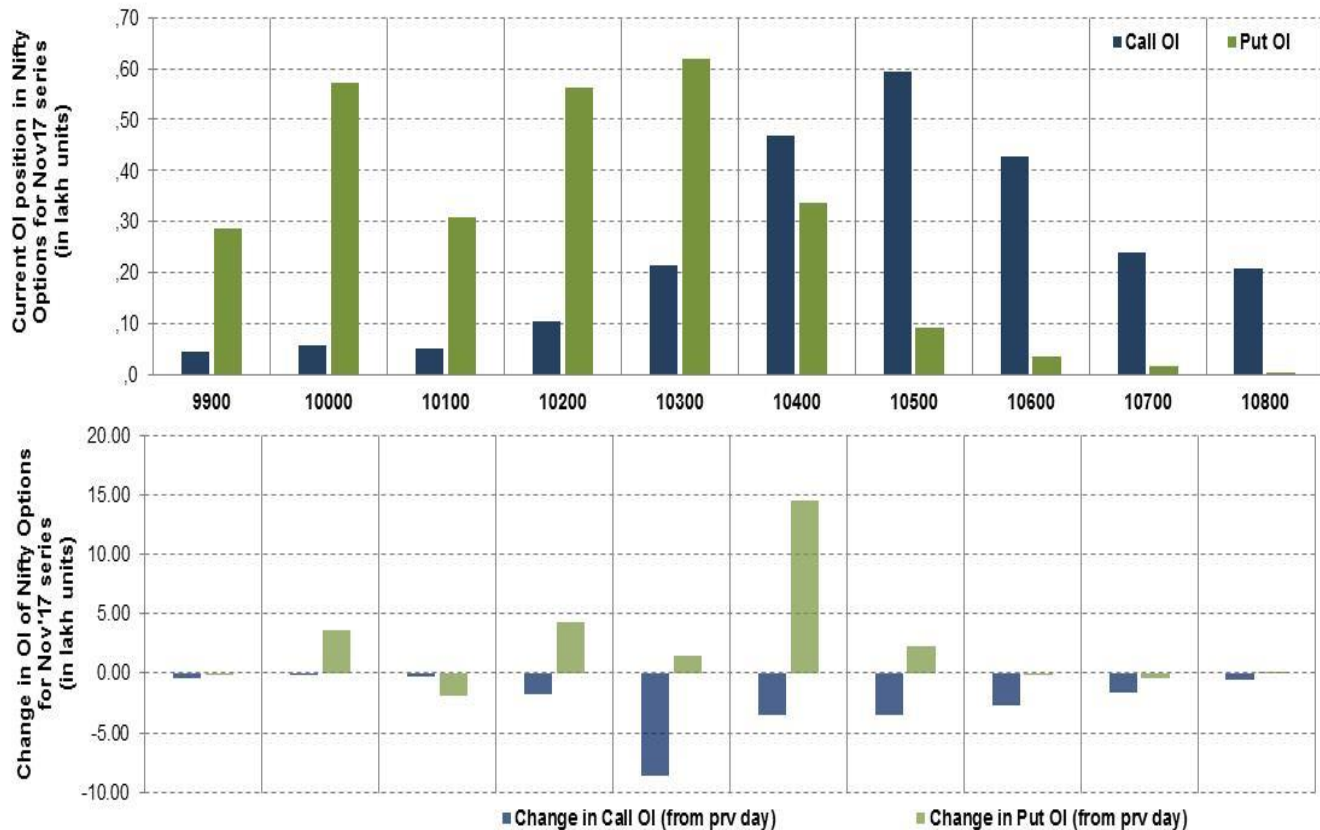
Nifty Futures



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 0.34 million in open interest.
- Among Nifty puts, 10,300 SP from the Nov month expiry was the most active put with an addition of 0.14 million open interests.
- The maximum OI outstanding for Calls was at 10,500 SP (5.95mn) and that for Puts was at 10,300 SP (6.17).

Nifty Technical & Indices Levels

1-Nifty 50 - 24/11/17

Avg Avg



Nifty Cash prices have settled at 10389.7 up by 0.40% 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
JUBLFOOD	1,251,000	1,793,000	43.33	1799.40	4.51
AMARAJABAT	2,059,800	2,432,400	18.09	788.00	0.05
TITAN	5,766,000	6,441,000	11.71	831.00	2.82
SYNDIBANK	20,898,000	22,797,000	9.09	94.25	3.01
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
CUMMINSIND	844,800	804,000	-4.83	864.40	0.52
SUNPHARMA	39,348,000	37,392,800	-4.97	550.00	0.62
HAVELLS	4,964,000	4,712,000	-5.08	520.00	2.57
BIOCON	6,840,000	6,301,800	-7.87	414.95	0.35
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
PVR	562,800	643,600	14.36	1306.60	-3.32
NESTLEIND	162,700	177,000	8.79	7522.00	-1.42
CANBK	11,068,480	11,854,900	7.11	391.45	-1.01
GODFRYPHLP	549,000	580,000	5.65	1017.95	-0.58
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
VOLTAS	3,042,000	2,892,000	-4.93	625.00	-0.18
JETAIRWAYS	6,411,600	6,069,600	-5.33	653.50	-1.63
SRF	1,079,000	997,000	-7.60	1855.50	-0.71
INFIBEAM	32,948,000	29,572,000	-10.25	176.95	-0.39

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