

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10400	10315	10357	10382	10424	10449	Buy	Buy	Buy
Sensex	33724	33465	33595	33670	33800	33875	Buy	Buy	Buy
Nifty Futures	10419	10327	10373	10399	10445	10472	Buy	Buy	Buy
Bank Nifty	25892	25574	25733	25832	25991	26091	Buy	Buy	Buy
CNX IT	11314	11207	11260	11293	11347	11380	Buy	Buy	Buy

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	33724.4	45.2	0.13
NIFTY	10399.5	9.85	0.09
MIDCAP	17022.2	87.89	0.52
SMLCAP	18163.9	139.4	0.77
BSEFMC	10337.9	-19.96	-0.19
AUTO	25399.7	71.61	0.28
POWER	2354.5	28.49	1.22
REALTY	2415.1	29.47	1.24
BSE IT	10911.7	-24.81	-0.23
BANKEK	29359.4	137.9	0.47
OILGAS	16099.4	-20.8	-0.13
METAL	14136.5	-92.43	-0.65

Currency Futures	Close	Pre. Pts	% Chg
28-Nov-17 EUR-INR	77.00	76.76	0.33
28-Nov-17 USD-INR	64.50	64.70	-0.31
28-Nov-17 GBP-INR	86.05	86.19	-0.15
28-Nov-17 JPY-INR	57.96	58.03	-0.12

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1017	721	88
BSE	1548	1148	184

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4088	4513	(425)
DII	2903	2833	69

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Recovery which emerged in last leg of trade mainly helped Indian equity benchmarks to end slightly in green terrain on Monday. Markets made a negative start to the crucial week of F&O expiry and traded mostly in red throughout the session, as traders remained on sidelines ahead of GDP and PMI data for the manufacturing sector due later this week. Sentiments also remained dampened with Standard & Poor's decision of retaining its sovereign rating for India at BBB- with a stable outlook, dashing hopes of another upgrade after rival Moody's lifted its rating by a notch after a gap of nearly 14 years. Traders also remained concerned with industry body Assocham's statement that inflation would remain a key concern for the RBI and the government, dimming hopes of a cut in interest rates. The chamber observed that as uncertainty and apprehension loom over crude oil prices and vegetables, mainly on the back of rising retail prices of onion and tomatoes, it is disrupting household budgets.

Positive trade in European markets too aided sentiments as financials gained ground amid fresh deal making activity. However, Asian markets ended in red terrain led by around a percent fall in Chinese markets, as investors kept an eye on developments in the bond market.

Market Turnover & FII Derivative Data

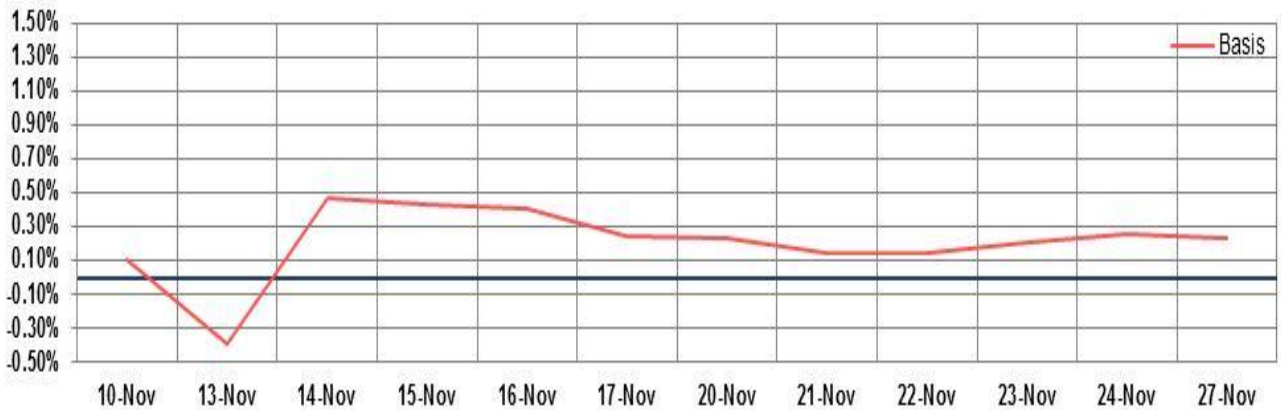
Market TO	Current	Previous	Net%
BSE CASH	4087	4488	(9)
NSE CASH	27084	28832	(6)
NSE FO	571836	408897	40

FII Derivatives	Buy	Sell	Net
Ind. Futures	3880	3975	(95)
Ind. Options	45189	43843	1347
Stk. Futures	16835	16848	(13)
Stk. Options	6121	6081	39

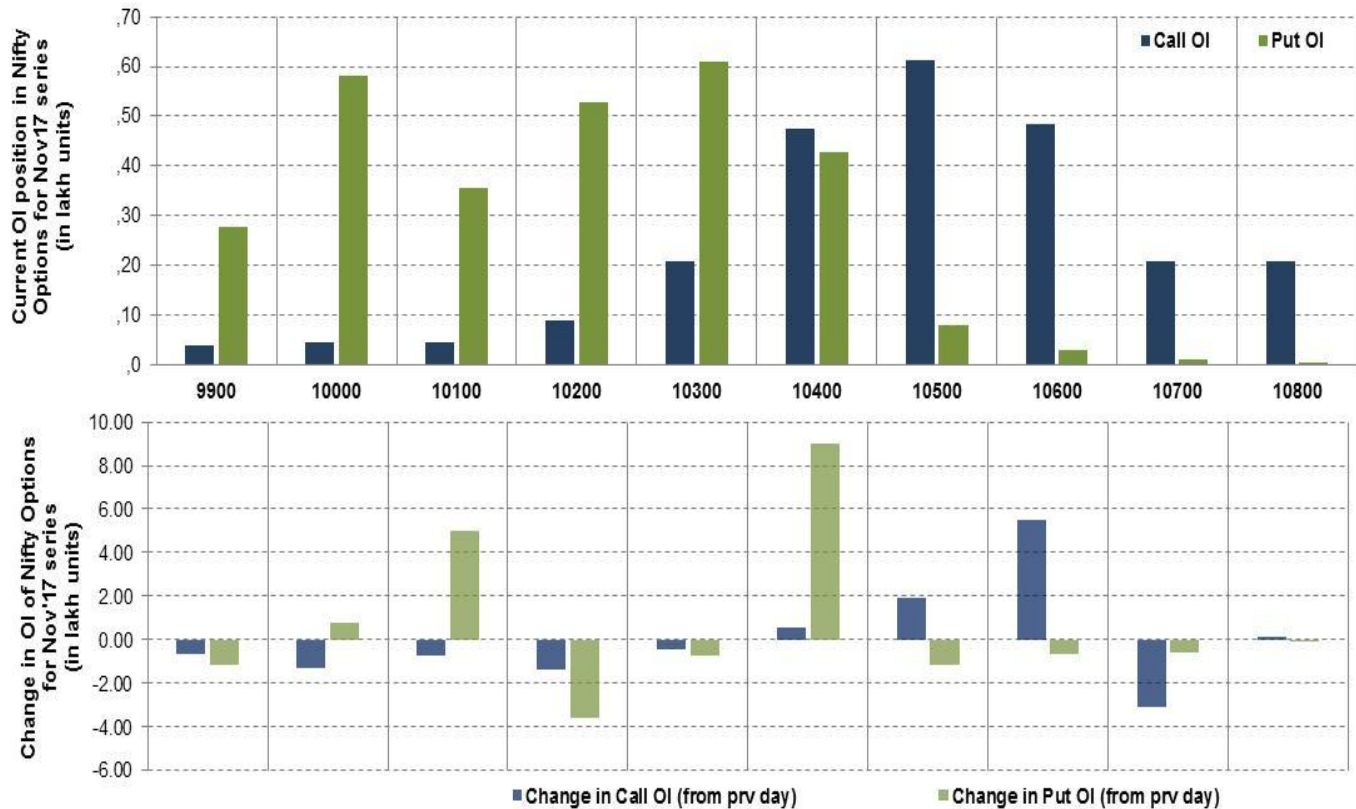
Nifty Futures



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 0.19 million in open interest.
- Among Nifty puts, 10,300 SP from the Nov month expiry was the most active put with a reduction of 0.07 million open interests.
- The maximum OI outstanding for Calls was at 10,500 SP (6.14mn) and that for Puts was at 10,300 SP (6.10).

Nifty Technical & Indices Levels

1-Nifty 50 - 27/11/17
 Avg Avg



Nifty Cash prices have settled at 10399.55 up by 0.09% from its previous close. On the upper side it has resistance of 10450 and 10500 levels, while lower side it has support of 10350 and 10300 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
DALMIABHA	479,400	568,500	18.59	3218.00	5.33
VOLTAS	2,877,000	3,269,000	13.63	648.45	3.79
YESBANK	52,431,750	59,022,250	12.57	315.75	0.86
WIPRO	30,597,600	34,058,400	11.31	295.25	0.77
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
FORTIS	39,411,900	36,169,200	-8.23	143.45	3.46
COALINDIA	21,362,200	19,493,900	-8.75	271.50	0.07
INDIACEM	26,512,500	23,439,500	-11.59	179.25	1.99
BIOCON	6,282,000	5,531,400	-11.95	416.90	0.39
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
AMBUJACEM	9,032,500	9,822,500	8.75	263.90	-0.70
TATASTEEL	23,737,000	25,175,000	6.06	704.90	-0.52
GODFRYPHLP	571,000	598,000	4.73	1014.20	-0.32
TCS	6,654,000	6,963,000	4.64	2691.00	-0.22
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
GAIL	16,552,000	15,234,000	-7.96	467.15	-0.56
INDUSINDBK	5,411,100	4,965,000	-8.24	1667.75	-0.27
SYNDIBANK	22,446,000	20,574,000	-8.34	93.75	-0.95
BHEL	44,302,500	40,372,500	-8.87	92.30	-0.27

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