

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10361	10320	10340	10367	10388	10414	Sell	Buy	Buy
Sensex	33603	33453	33528	33628	33703	33804	Sell	Buy	Buy
Nifty Futures	10361	10300	10331	10370	10401	10441	Sell	Buy	Buy
Bank Nifty	25796	25676	25736	25807	25867	25938	Sell	Buy	Buy
CNX IT	11233	11160	11196	11248	11284	11336	Sell	Buy	Buy

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	33602.7	-15.83	-0.05
NIFTY	10361.3	-8.95	-0.09
MIDCAP	17010.5	-28.24	-0.17
SMLCAP	18211.1	-2.58	-0.01
BSEFMC	10364.3	16.48	0.16
AUTO	25455.6	44.86	0.18
POWER	2340.1	-5.93	-0.25
REALTY	2419.2	16.91	0.70
BSE IT	10825.3	-26.27	-0.24
BANDEX	29180.1	-106.6	-0.36
OILGAS	16057.3	6.86	0.04
METAL	14056.6	-77.64	-0.55

Currency Futures	Close	Pre. Pts	% Chg
27-Dec-17 EUR-INR	76.44	76.90	-0.59
27-Dec-17 USD-INR	64.49	64.61	-0.19
27-Dec-17 GBP-INR	86.50	86.01	0.57
27-Dec-17 JPY-INR	57.86	58.09	-0.40

Advance/ Decline	Adv	Dec	Un Ch.
NSE	801	936	76
BSE	1337	1370	145

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4660	5520	(859)
DII	3805	3034	771

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

## Market Commentary

Indian equity benchmarks ended the choppy day of trade with marginal losses, as traders remained on sidelines ahead of November derivatives expiry and release of September-quarter GDP data tomorrow. Sentiments also remained dampened with a private report stating that both goods and services tax (GST) collections as well as its compliance in the first four months since the rollout of the new tax regime remain well below the target, and the situation is unlikely to improve in the near-term. Though, markets kept their head above water for most part of the day's trade with traders taking some encouragement with Prime Minister Narendra Modi's statement who called upon entrepreneurs from across the globe to make India their base for the world. He said that India has emerged as one of the fastest-growing economies and a happening place with immense opportunities in a number of areas. Some support also came with Meanwhile, Minister for Petroleum and Natural Gas, Dharmendra Pradhan made a strong case for inclusion of natural gas in the GST, saying that if polluting coal can be included, then the environment-friendly fuel certainly deserves a place in the new regime.

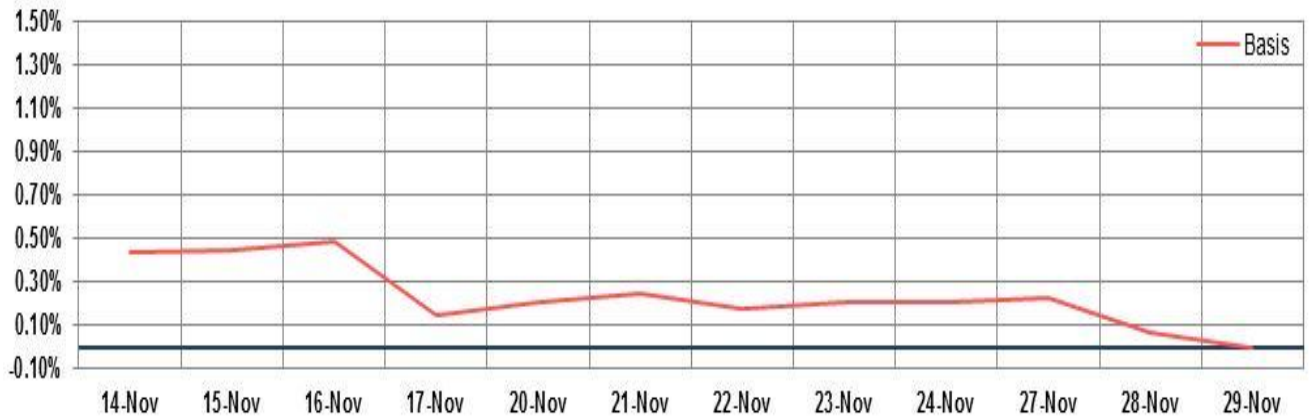
Also, overseas caution prevailed over the latest missile test by North Korea and softness in Chinese shares hit Asian markets. The European markets were trading mostly in green, while Britain's FTSE fell, lagging a broad-based rebound in European shares as reports of a breakthrough in Brexit talks lifted sterling, hurting the internationally exposed index.

## Market Turnover & FII Derivative Data

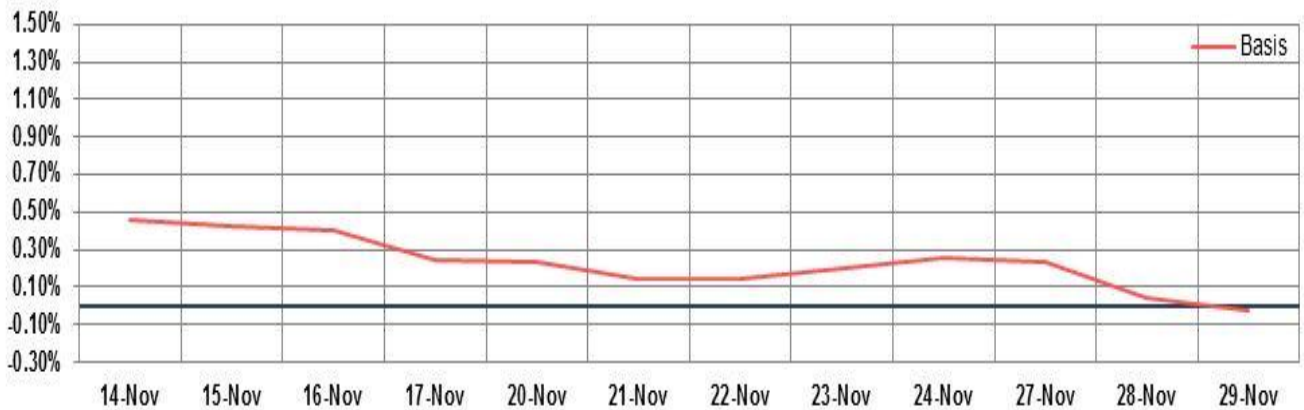
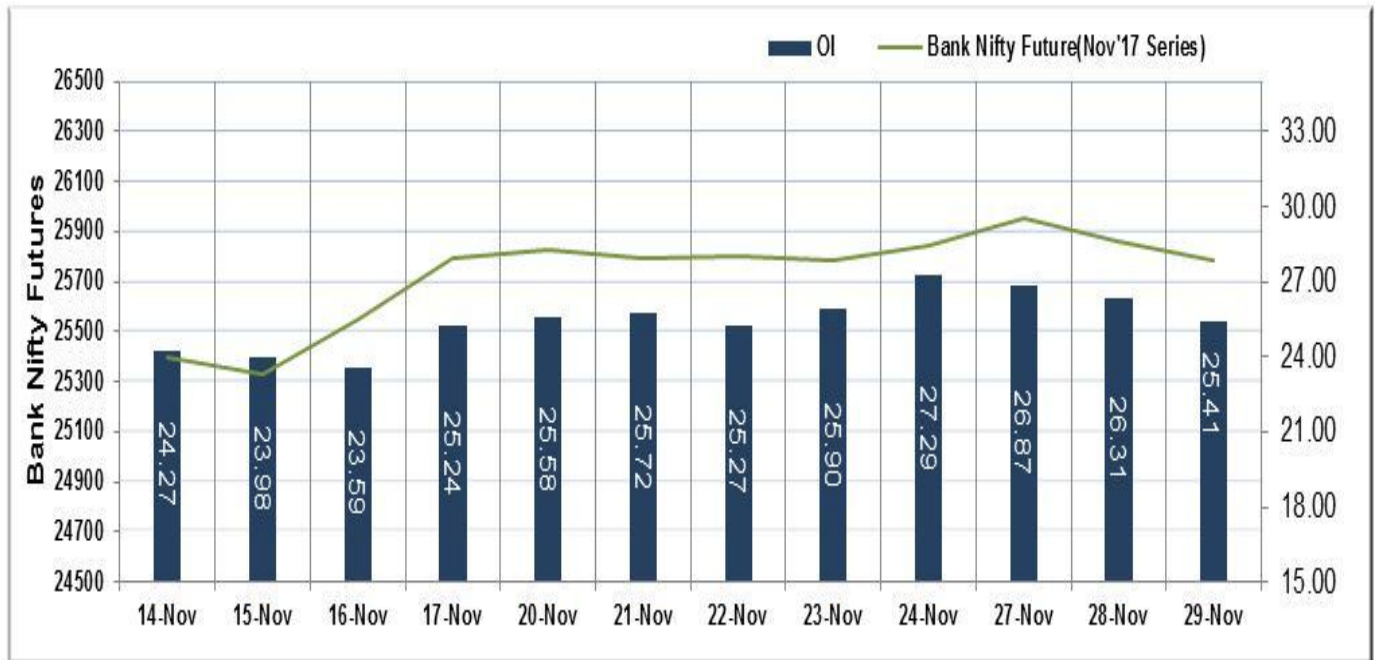
Market TO	Current	Previous	Net%
BSE CASH	4237	4262	(1)
NSE CASH	28727	32660	(12)
NSE FO	736164	652641	13

FII Derivatives	Buy	Sell	Net
Ind. Futures	4034	2753	1281
Ind. Options	63995	64034	(39)
Stk. Futures	21815	22377	(563)
Stk. Options	4104	4113	(9)

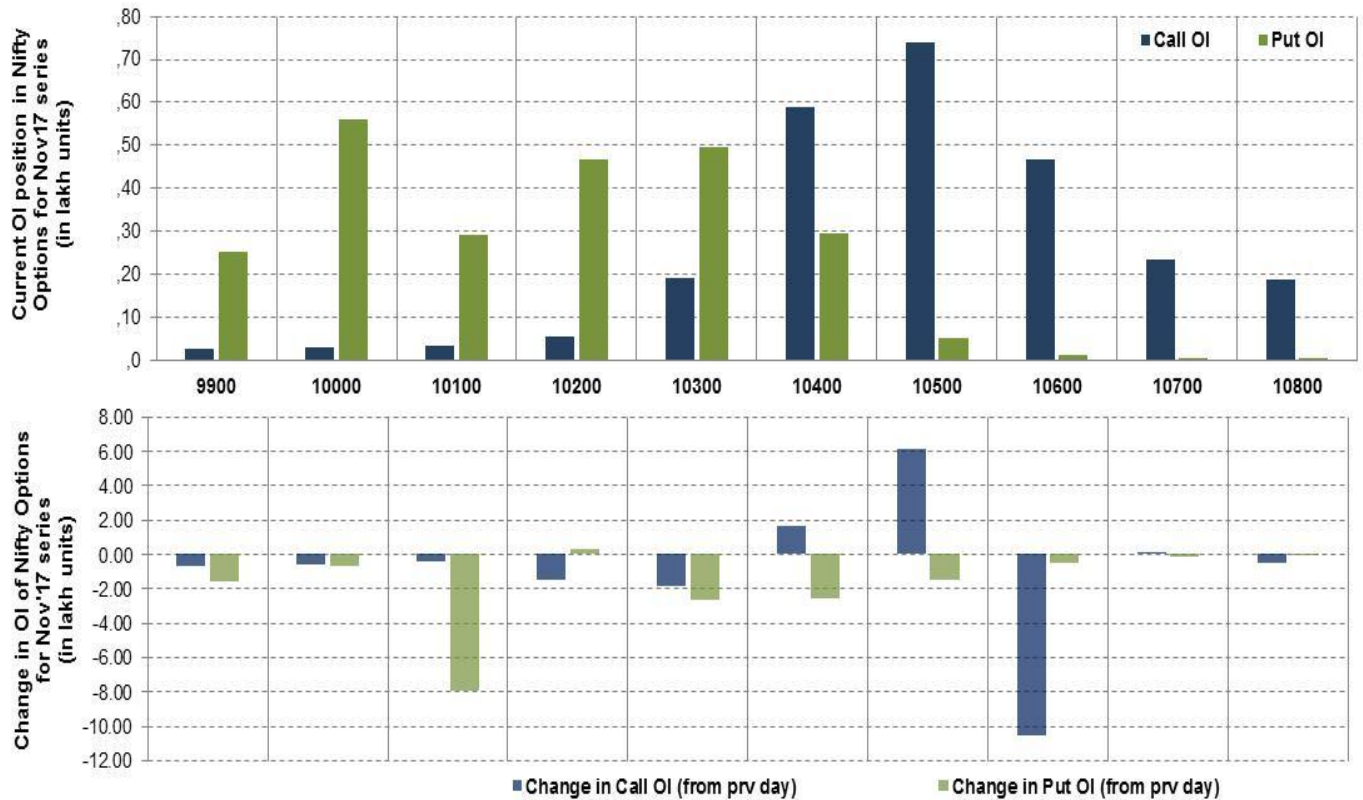
# Nifty Futures



## 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 0.61 million in open interest.
- Among Nifty puts, 10,000 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 (7.39mn) and that for Puts was at 10,000 SP (5.61).

## Nifty Technical & Indices Levels

1-Nifty 50 - 29/11/17

Avg Avg



Nifty Cash prices have settled at 10361.3 down by 0.09% from its previous close. On the upper side it has resistance of 10410 and 10450 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
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
SUNPHARMA	22,973,600	11,479,200	-50.03	547.80	0.55
M&MFIN	3,886,250	1,922,500	-50.53	449.55	1.15
CHOLAFIN	344000	165500	-51.89	1285.80	0.21
HINDUNILVR	4663200	1939200	-58.41	1277.00	0.59
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
TECHM	6,998,200	3,679,500	-47.42	496.80	-0.65
JSWENERGY	36,320,500	18,453,500	-49.19	81.20	-0.55
CONCOR	1,077,500	531,875	-50.64	1327.95	-0.46
JSWSTEEL	21,891,000	9,858,000	-54.97	255.90	-0.14

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