

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	10122	10004	10063	10168	10227	10332	Sell	Sell	Sell
Sensex	32833	32474	32654	32977	33157	33480	Sell	Sell	Sell
Nifty Futures	10154	10030	10092	10200	10262	10371	Sell	Sell	Sell
Bank Nifty	25192	24973	25083	25262	25371	25551	Sell	Sell	Sell
CNX IT	10949	10771	10860	11020	11109	11269	Sell	Sell	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	32832.9	-316.4	-0.95
NIFTY	10121.8	-104.7	-1.02
MIDCAP	16757.3	-160.2	-0.95
SMLCAP	18017.5	-211.4	-1.16
BSEFMC	10284.4	-36.74	-0.36
AUTO	24954.7	-250.6	-0.99
POWER	2288.7	-31.98	-1.38
REALTY	2397.0	-48.64	-1.99
BSE IT	10592.8	-138.1	-1.29
BANDEX	28436.3	-195.1	-0.68
OILGAS	15693.2	-234.7	-1.47
METAL	13659.4	-242.8	-1.75

Currency Futures	Close	Pre. Pts	% Chg
27-Dec-17 EUR-INR	-	76.64	-
27-Dec-17 USD-INR	-	64.65	-
27-Dec-17 GBP-INR	-	86.91	-
27-Dec-17 JPY-INR	-	57.61	-

Advance/ Decline	Adv	Dec	Un Ch.
NSE	596	1151	59
BSE	1030	1655	157

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4565	4259	306
DII	2335	2159	176

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Friday turned out to be a dismal day of trade for Indian equity benchmarks, where frontline gauges ending with a cut of around a percentage point on mixed economic data. Traders also remained on sideline ahead of Reserve Bank of India (RBI) Policy, Federal Reserve meet and Gujarat assembly elections. Markets started on optimistic note but soon gave up all their gains to enter into red terrain, as traders turned cautious after the eight core sectors grew at a slower pace of 4.7% in October, chiefly due to subdued performance of cement, steel and refinery segments. Market participants also remained a bit cautious with India's fiscal deficit at the end of October hitting 96.1% of the budget target for 2017-18 on account of lower revenues and increase in expenditure. The fiscal deficit was 79.3 per cent in the same period last year.

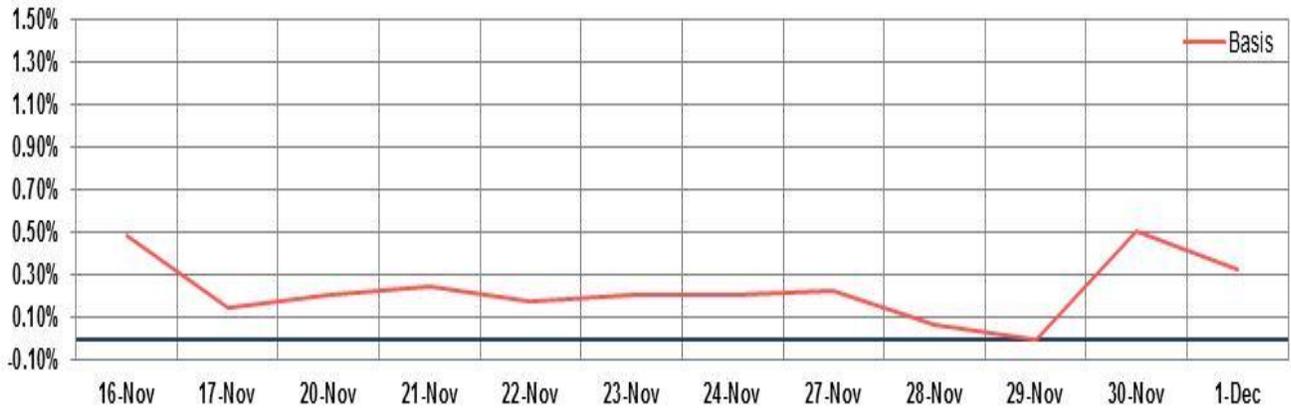
Weak opening in European counters too dampened sentiments, as euro zone factories posted their busiest month in over 17 years in November. Asian markets ended mixed, as investors awaited the US Senate's vote on tax reform legislation. China's manufacturing activity grew at the weakest pace in five months in November as input costs remained high and tougher pollution measures weighed on business confidence. The Caixin/Markit Manufacturing PMI dipped to 50.8 from 51.0 in October.

Market Turnover & FII Derivative Data

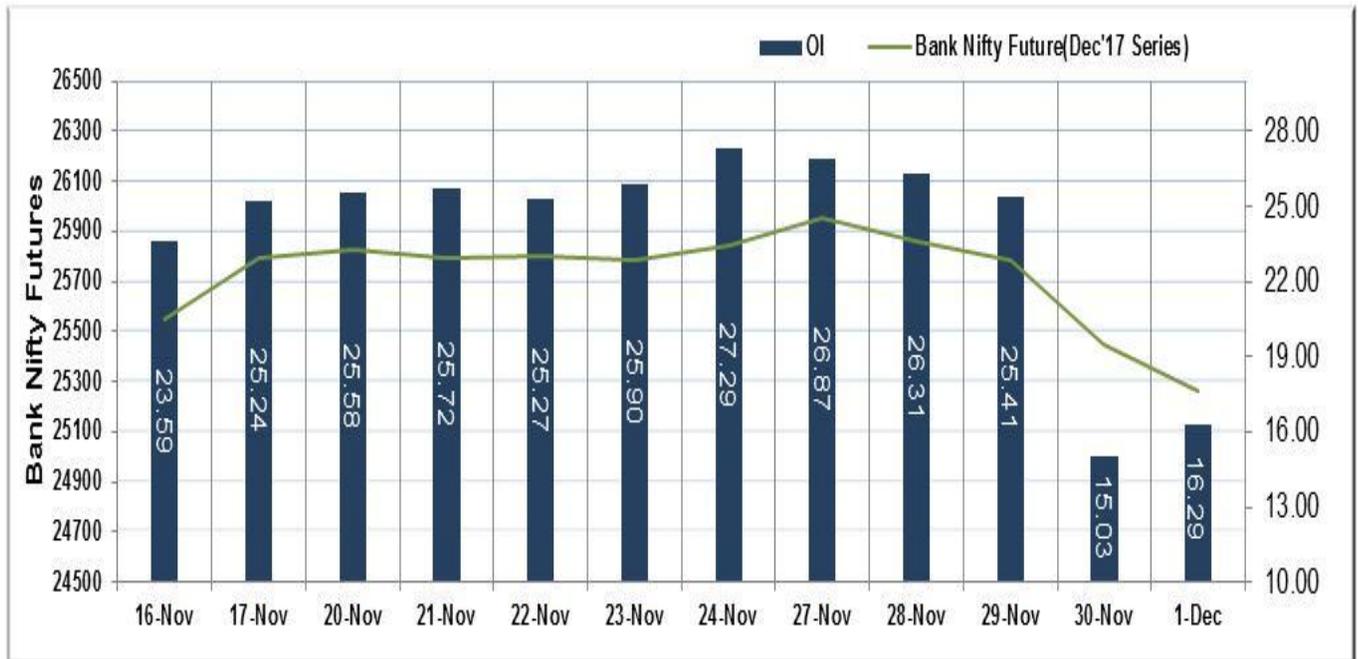
Market TO	Current	Previous	Net%
BSE CASH	4430	4369	1
NSE CASH	28450	49597	(43)
NSE FO	441293	1500478	(71)

FII Derivatives	Buy	Sell	Net
Ind. Futures	2696	2765	(69)
Ind. Options	50072	49124	948
Stk. Futures	8519	8985	(466)
Stk. Options	5483	5501	(18)

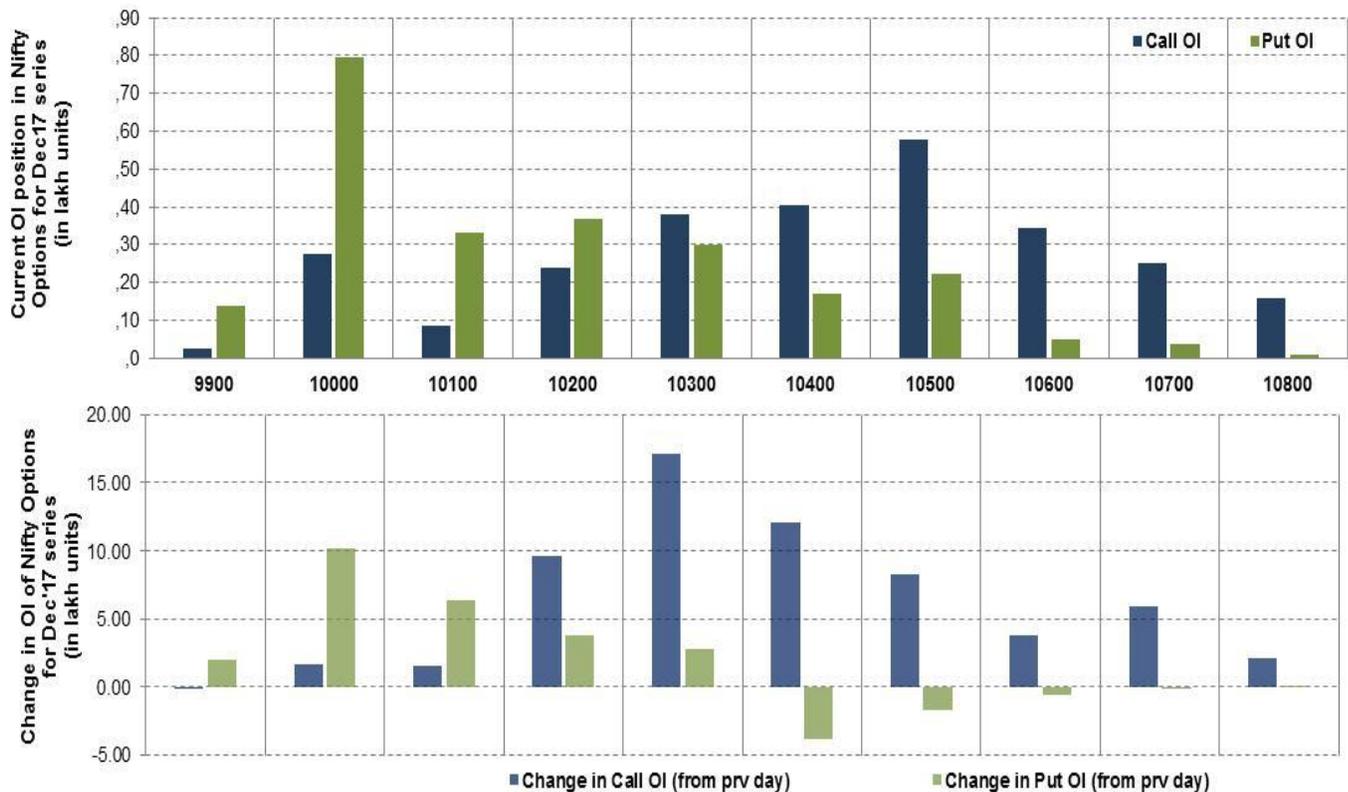
Nifty Futures



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 0.82 million in open interest.
- Among Nifty puts, 10,000 SP from the Nov month expiry was the most active put with an addition of 1.02 million open interests.
- The maximum OI outstanding for Calls was at 10,500 SP (5.78mn) and that for Puts was at 10,000 SP (7.96).

Nifty Technical & Indices Levels

1-Nifty 50 - 01/12/17
Avg Avg



Nifty Cash prices have settled at 10121.8 down by 1.02% from its previous close. On the upper side it has resistance of 10200 and 10270 levels, while lower side it has support of 10050 and 10000 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
M&MFIN	6,025,000	6,538,750	8.53	443.20	0.52
OIL	2,429,152	2,592,304	6.72	361.50	0.42
AMBUJACEM	9,107,500	9,605,000	5.46	264.35	0.25
MARUTI	1,443,225	1,515,900	5.04	8628.20	0.02
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
ACC	1,671,200	1,642,400	-1.72	1679.95	0.23
INFRATEL	9,098,400	8,940,300	-1.74	386.60	0.25
MRPL	11,448,000	11,074,500	-3.26	124.05	0.94
PIDILITIND	944,000	907,000	-3.92	855.75	0.94
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
ESCORTS	4,243,800	5,115,000	20.53	691.60	-4.12
JSWENERGY	57,502,500	64,778,500	12.65	84.15	-0.41
CUMMINSIND	679,200	765,000	12.63	845.95	-3.10
POWERGRID	20,164,000	22,512,000	11.64	204.10	-1.52
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
BEL	19,319,850	18,374,400	-4.89	184.40	-1.50
BHARTIARTL	35,803,700	33,775,600	-5.66	485.15	-2.72
MGL	1,125,000	1,045,200	-7.09	1095.45	-1.40
BANKBARODA	52,496,500	48,128,500	-8.32	167.80	-1.38

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