

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10240	10170	10205	10265	10301	10361	Sell	Buy	Sell
Sensex	33456	33212	33334	33435	33557	33658	Sell	Buy	Sell
Nifty Futures	10265	10202	10233	10285	10317	10369	Sell	Buy	Sell
Bank Nifty	25125	24909	25017	25217	25325	25524	Sell	Sell	Sell
CNX IT	11272	11199	11236	11289	11326	11379	Sell	Buy	Buy

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	33227.9	-227.8	-0.69
NIFTY	10240.1	-82.10	-0.80
MIDCAP	16933.3	-173.0	-1.02
SMLCAP	18127.9	-123.8	-0.68
BSEFMC	10517.1	-109.9	-1.03
AUTO	25286.4	-201.9	-0.79
POWER	2274.4	-28.67	-1.24
REALTY	2387.2	-39.43	-1.62
BSE IT	10888.4	-29.19	-0.27
BANDEX	28458.3	-293.6	-1.02
OILGAS	15991.6	-84.01	-0.52
METAL	13678.9	-103.7	-0.75

Currency Futures	Close	Pre. Pts	% Chg
27-Dec-17 EUR-INR	76.03	76.09	-0.10
27-Dec-17 USD-INR	64.50	64.47	0.05
27-Dec-17 GBP-INR	86.10	86.36	-0.31
27-Dec-17 JPY-INR	56.93	56.92	0.04

Advance/ Decline	Adv	Dec	Un Ch.
NSE	556	1205	71
BSE	982	1701	146

FII/DII Capital Mkt*	Buy	Sell	Net
FII	6889	6046	843
DII	2634	3487	(854)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Tuesday turned out to be a dismal day of trade for Indian equity benchmarks with frontline gauges breaching their crucial 10,250 (Nifty) and 33,300 (Sensex) levels, as traders opted to book profit after three day of continuous rally. After a feeble opening, markets never looked confident and extended their southward journey to at day's lows, as traders remained on sidelines ahead of Index of Industrial Production (IIP) data for October and inflation data based on consumer price index (CPI) for November to be released later in the day. A private poll showed that India's retail inflation likely breached the central bank's 4% medium-term target in November after unseasonably heavy rains sent food prices soaring. The poll enlightened that the higher inflation rate is unlikely to push the Reserve Bank of India (RBI) to change its key rate any time soon. Traders failed to get any sense of relief with the UN DESA's World Economic Situation and Prospects 2018 report, which said that despite a slowdown observed in early 2017, the outlook for India remains positive, underpinned by strong private consumption, robust public investments and structural reforms.

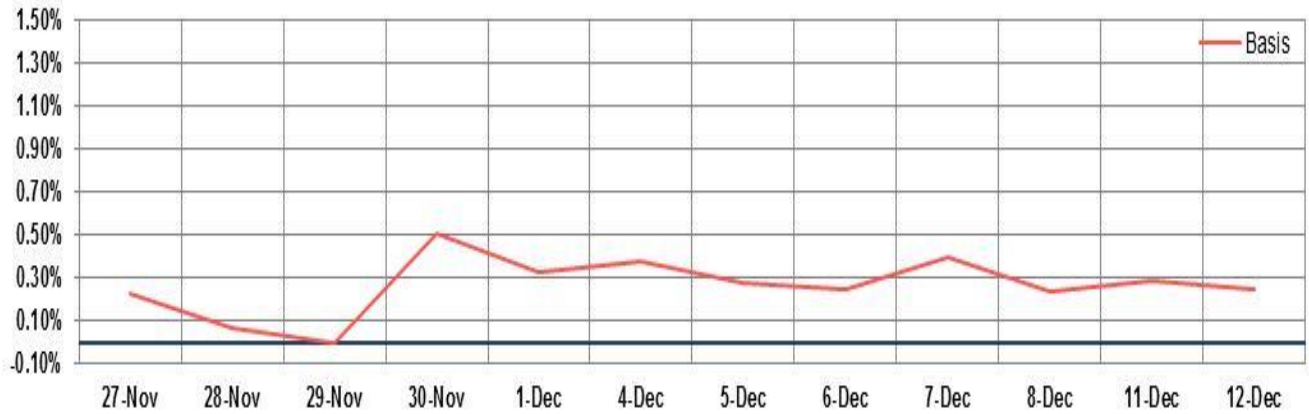
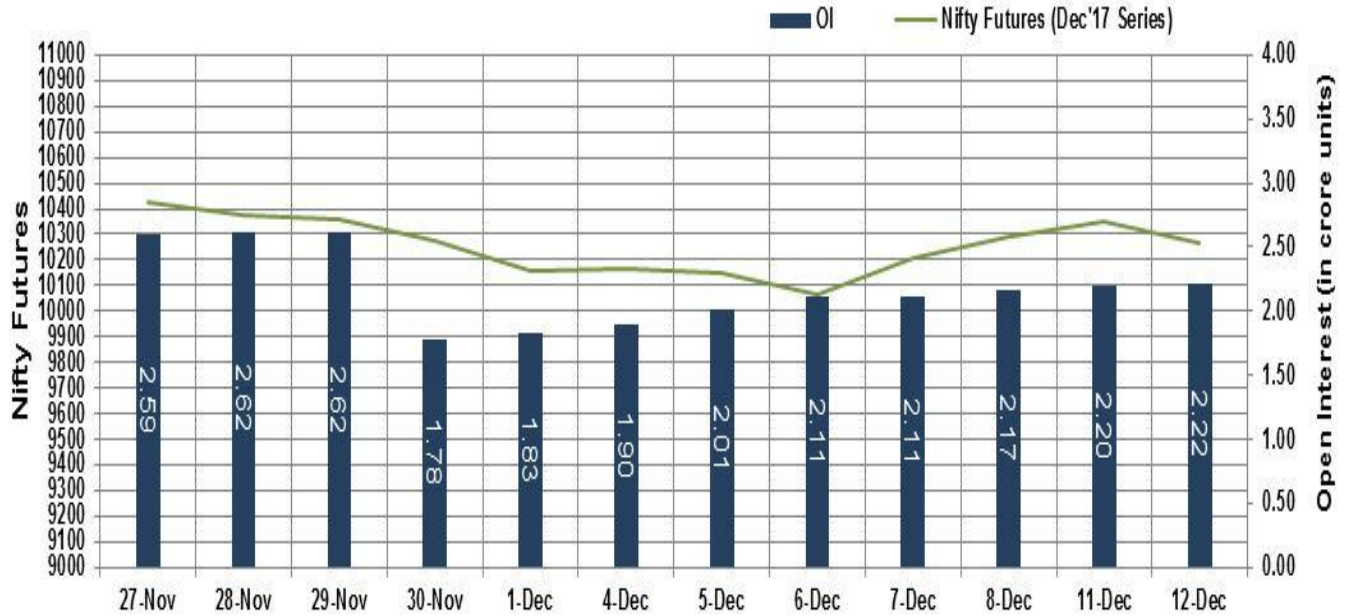
On the global front, European markets were trading mostly in green in early deals with private report stating that almost nine out of ten of countries saw positive annual price growth in the third quarter, while Europe recorded a rise of 5.6% to September. Asian markets ended mostly in red as investors booked some profits after several days of advances.

Market Turnover & FII Derivative Data

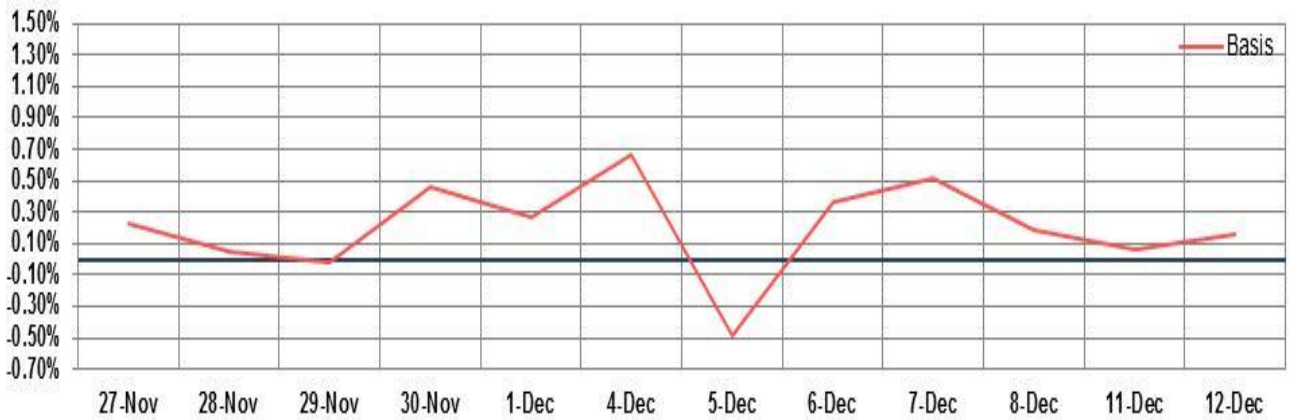
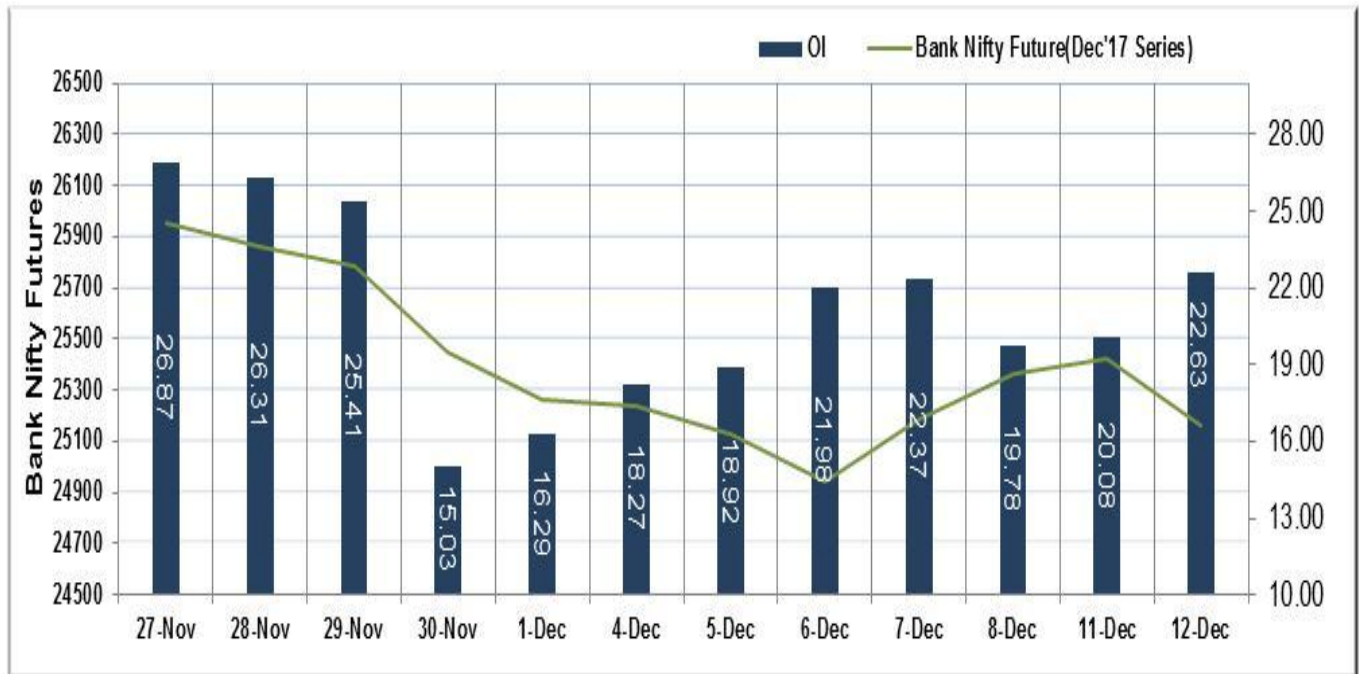
Market TO	Current	Previous	Net%
BSE CASH	4467	4888	(9)
NSE CASH	26991	25218	7
NSE FO	453633	333056	36

FII Derivatives	Buy	Sell	Net
Ind. Futures	1723	1457	266
Ind. Options	42119	41851	268
Stk. Futures	7357	6976	382
Stk. Options	5635	5595	40

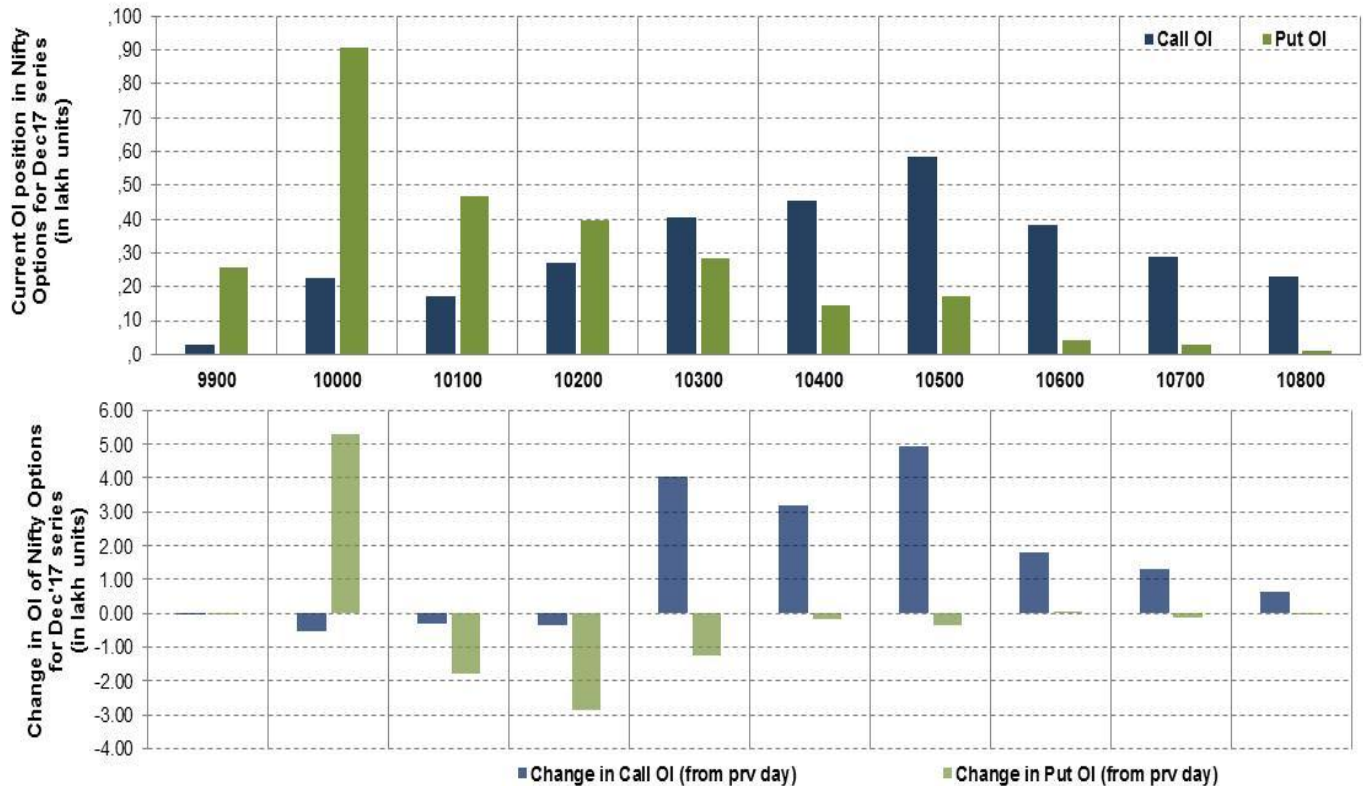
Nifty Futures



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 0.49 million in open interest.
- Among Nifty puts, 10,000 SP from the Nov month expiry was the most active put with an addition of 0.59 million open interests.
- The maximum OI outstanding for Calls was at 10,500 SP (5.82mn) and that for Puts was at 10,000 SP (9.07).

Nifty Technical & Indices Levels

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



Nifty Cash prices have settled at 10240.1 down 0.80% from its previous close. On the upper side it has resistance of 10300 and 10350 levels, while lower side it has support of 10200 and 10150 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
HAVELLS	3,550,000	4,092,000	15.27	546.55	1.32
AJANTPHARM	749,600	831,600	10.94	1463.00	1.08
PCJEWELLER	11,926,500	12,816,000	7.46	442.60	1.89
PNB	44,646,000	47,519,500	6.44	174.00	0.20
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
DRREDDY	4,308,800	4,284,400	-0.57	2263.80	2.66
JPASSOCIAT	236,742,000	233,444,000	-1.39	18.00	2.27
PVR	533,600	524,400	-1.72	1308.60	0.77
PETRONET	19,287,000	18,909,000	-1.96	251.80	0.20
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
OIL	2,576,442	3,043,238	18.12	353.70	-1.48
HEROMOTOCO	1,619,000	1,837,400	13.49	3453.00	-2.29
HEXAWARE	4,128,000	4,659,000	12.86	321.50	-2.37
NIITTECH	885,000	990,000	11.86	631.60	-2.23
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
APOLLOTYRE	10,182,000	9,777,000	-3.98	244.55	-1.35
AMARAJABAT	2,221,200	2,122,200	-4.46	770.05	-1.77
WOCKPHARMA	3,796,000	3,615,200	-4.76	742.80	-1.95
JUSTDIAL	2,700,000	2,552,400	-5.47	513.25	-3.64

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