

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10532	10451	10491	10518	10559	10586	Buy	Buy	Buy
Sensex	34011	33815	33913	33987	34085	34160	Buy	Buy	Buy
Nifty Futures	10526	10479	10502	10520	10544	10561	Buy	Buy	Buy
Bank Nifty	25675	25477	25576	25645	25744	25812	Buy	Buy	Buy
CNX IT	11507	11422	11464	11498	11541	11574	Buy	Buy	Buy

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	34010.6	70.31	0.21
NIFTY	10493.0	52.7	0.50
MIDCAP	17706.9	133.2	0.76
SMLCAP	19111.8	120.6	0.64
BSEFMC	10664.3	7.22	0.07
AUTO	26643.3	69.70	0.26
POWER	2361.5	0.11	0.00
REALTY	2537.4	37.80	1.51
BSE IT	11142.5	6.95	0.06
BANKEX	29012.4	30.50	0.11
OILGAS	16568.3	68.67	0.42
METAL	14706.5	178.6	1.23

Currency Futures	Close	Pre. Pts	% Chg
27-Dec-17 EUR-INR	75.99	75.93	0.07
27-Dec-17 USD-INR	64.07	64.05	0.03
27-Dec-17 GBP-INR	85.62	85.65	-0.11
27-Dec-17 JPY-INR	56.59	56.55	0.07

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1037	747	74
BSE	1662	1085	221

FII/DII Capital Mkt*	Buy	Sell	Net
FII	2029	2073	(44)
DII	4487	3943	545

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Bulls which woke up in last leg of trade mainly helped the benchmarks to end at fresh all time closing highs levels on Tuesday, with frontline gauges ending above their crucial 34,000 (Sensex) and 10,500 (Nifty) marks for the first time ever amid thin volume as most traders are away on year-end holiday. The market's rally was mainly led by ADAG group's stocks which surged after Anil Ambani's announcement that the debt-ridden company has achieved full resolution and is expected to reduce its debt of Rs 45,000 crore to Rs 6,000 crore. Earlier, markets after a positive start turned choppy and traded near neutral lines for most part of the day's trade. Sentiments remained dampened with report that the overseas investors have pulled out a massive Rs 7,300 crore from the country's stock markets this month so far, primarily due to rising crude prices and widening fiscal deficit. Investors took note that firming crude oil prices in the global market is likely to cast its shadow on retail inflation, which has begun to move northwards after hitting a low of 1.46 percent in June, and may prompt the RBI to hold interest rates at least for some time in 2018.

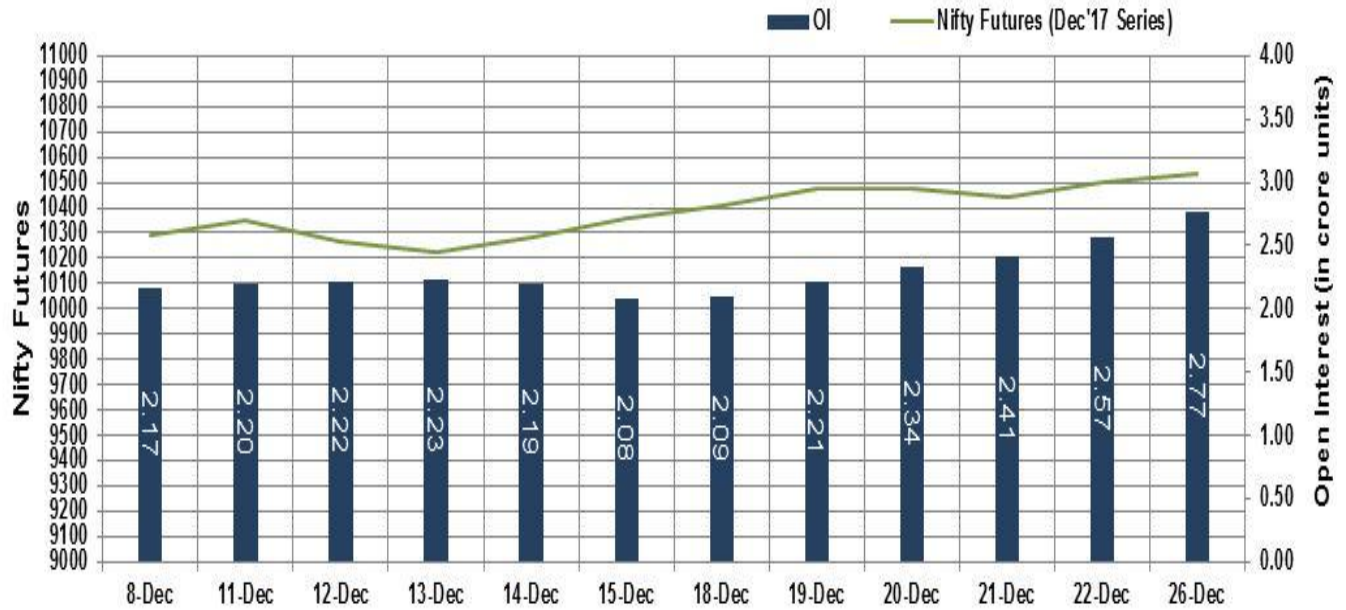
On the global front, Asian markets exhibited mixed trend in a holiday-truncated week as investors remained on the sidelines in the absence of fresh cues. The European markets were closed on account of National holiday.

Market Turnover & FII Derivative Data

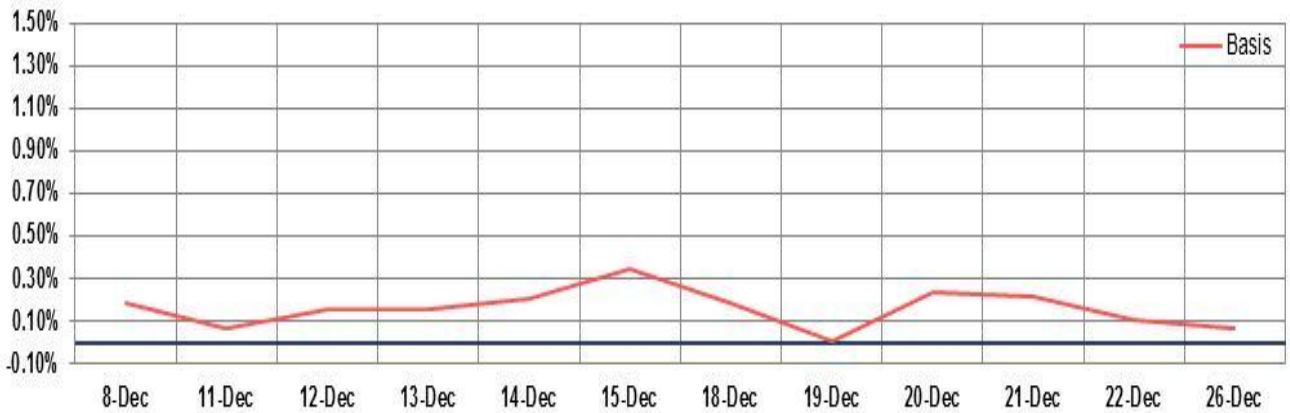
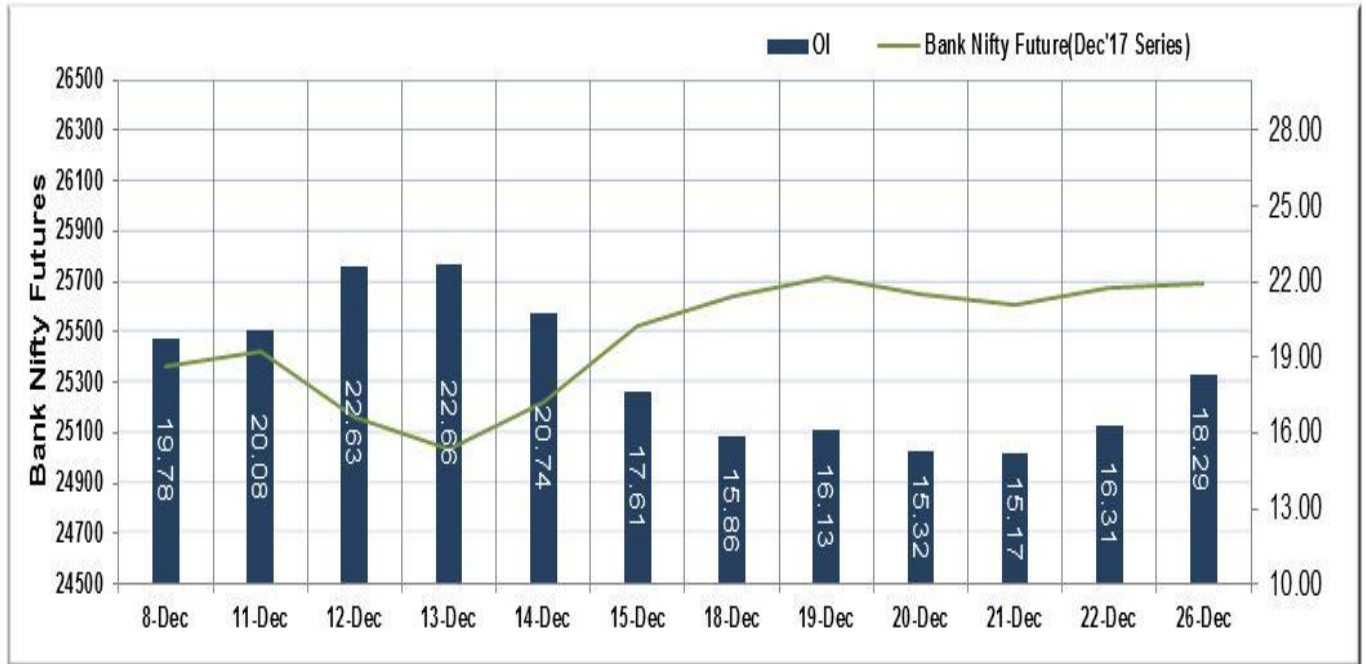
Market TO	Current	Previous	Net%
BSE CASH	4332	4833	(10)
NSE CASH	29810	30475	(2)
NSE FO	519205	497339	4

FII Derivatives	Buy	Sell	Net
Ind. Futures	2811	2860	(49)
Ind. Options	25544	24464	1080
Stk. Futures	20998	21113	(116)
Stk. Options	6925	6875	50

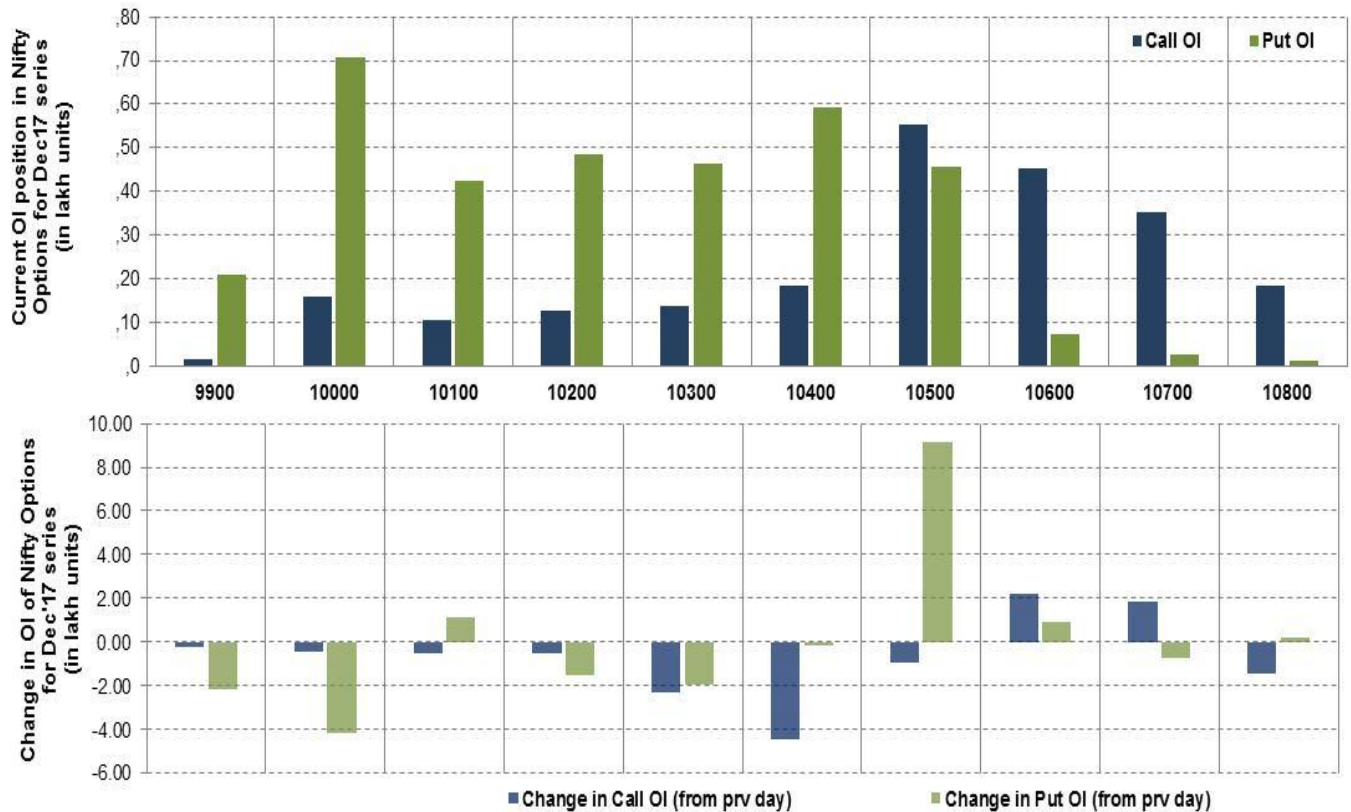
Nifty Futures



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 0.09 million in open interest.
- Among Nifty puts, 10,000 SP from the Nov month expiry was the most active put with a reduction of 0.42 million open interests.
- The maximum OI outstanding for Calls was at 10,500 SP (5.54mn) and that for Puts was at 10,000 SP (7.09).

Nifty Technical & Indices Levels

1-Nifty 50 - 26/12/17
 Avg Avg



Nifty Cash prices have settled at 10531.5 up by 0.37% from its previous close. On the upper side it has resistance of 10600 and 10650 levels, while lower side it has support of 10500 and 10450 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
CONCOR	1,022,500	1,348,750	31.91	1398.15	2.65
WIPRO	22,377,600	28,843,200	28.89	300.60	0.45
CUMMINSIND	601,800	768,000	27.62	928.70	5.62
ONGC	39,656,250	45,810,000	15.52	193.90	0.13
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
JUBLFOOD	1,959,000	1,793,000	-8.47	1783.00	0.79
BATAINDIA	1,830,400	1,667,600	-8.89	757.10	0.74
JPASSOCIAT	205,156,000	183,464,000	-10.57	19.70	6.78
VGUARD	3,318,000	2,925,000	-11.84	240.60	0.63
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
PAGEIND	44,500	53,500	20.22	24649.00	-0.16
STAR	3,708,500	4,204,500	13.37	838.50	-0.06
BRITANNIA	1,000,000	1,113,600	11.36	4748.10	-0.26
BALKRISIND	939,200	1,040,800	10.82	1197.65	-1.02
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
TVSMOTOR	3,922,000	3,578,000	-8.77	769.00	-0.95
MGL	1,114,800	1,011,600	-9.26	1117.50	-0.30
ENGINEERSIN	11,809,000	10,622,500	-10.05	203.15	-1.12
ALBK	13,090,000	11,750,000	-10.24	76.75	-0.90

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