

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10583	10384	10483	10540	10639	10695	Neutral	Neutral	Neutral
Sensex	35144	34486	34815	35001	35331	35517	Neutral	Neutral	Neutral
Nifty Futures	10608	10395	10501	10567	10673	10739	Neutral	Neutral	Neutral
Bank Nifty	25769	25238	25503	25650	25915	26062	Buy	Neutral	Neutral
CNX IT	14698	14461	14580	14680	14798	14898	Neutral	Neutral	Buy
CNX Midcap	17490	17107	17298	17401	17592	17695	Buy	Neutral	Neutral
CNX Small Cap	6275	6158	6216	6249	6308	6341	Neutral	Neutral	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	35144.5	331.5	1.0
NIFTY	10582.5	100.3	1.0
MIDCAP	14853.5	46.0	0.3
SMLCAP	14578.3	28.8	0.2
BSEFMC	11205.4	79.6	0.7
AUTO	20552.9	188.5	0.9
POWER	1955.2	14.5	0.8
REALTY	1724.3	-10.2	-0.6
BSE IT	14306.2	55.8	0.4
BANKEKX	29146.0	291.9	1.0
OILGAS	13559.7	239.3	1.8
METAL	12789.6	97.2	0.8

Currency Futures	Close	Pre. Pts	% Chg
28-Nov-18 EUR-INR	81.95	82.27	-0.39
28-Nov-18 USD-INR	72.77	72.99	-0.30
28-Nov-18 GBP-INR	94.09	93.93	0.17
28-Nov-18 JPY-INR	63.85	64.16	-0.49

Advance/ Decline	Adv	Dec	Un Ch.
NSE	900	896	83
BSE	1301	1323	136

FII/DII Capital Mkt*	Buy	Sell	Net
FII	3408	3903	(495)
DII	2682	2346	336

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity benchmarks made a smart recovery on Tuesday to end the trading session near their intraday high points. The markets open on a cautious note, as India's industrial production measured by Index of Industrial Production (IIP) grew at the slowest pace in four months at 4.5% in September 2018, with poor performance of mining sector and lower offtake of capital goods. Anxiety also came on the street with Moody's Investors Service report stating that global credit conditions will weaken in 2019 as economic growth decelerates, funding costs increase, liquidity tightens and market volatility returns. Some concerns came with the report that several ministries have flagged major concerns over ongoing negotiations for the Regional Comprehensive Economic Partnership (RCEP) agreement, with cheap imports from China being the biggest fear, apart from expectations that there will only be limited gains for the country.

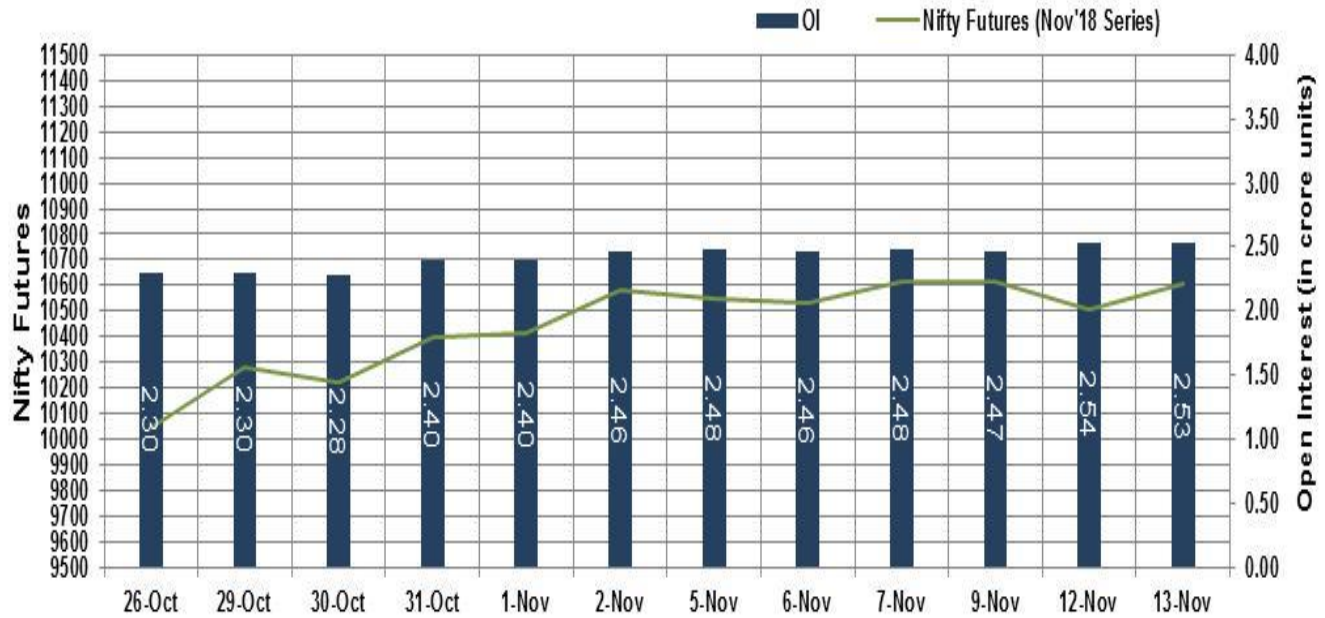
Domestic sentiments were weak during morning deals with SBI's report that the sharp decline in the headline inflation print to 3.31% for October a year-year-low will result in a prolonged pause in the rates, but raises a big question mark on the Reserve Bank's inflation forecasting. However, the indices managed to erase all of their losses in afternoon deals, supported by firm opening of European markets coupled with easing inflation. India's retail inflation based on Consumer Price Index (CPI) softened to a one-year low of 3.31% in the month of October 2018, the back of cheaper kitchen staples, fruits and protein-rich items.

Market Turnover & FII Derivative Data

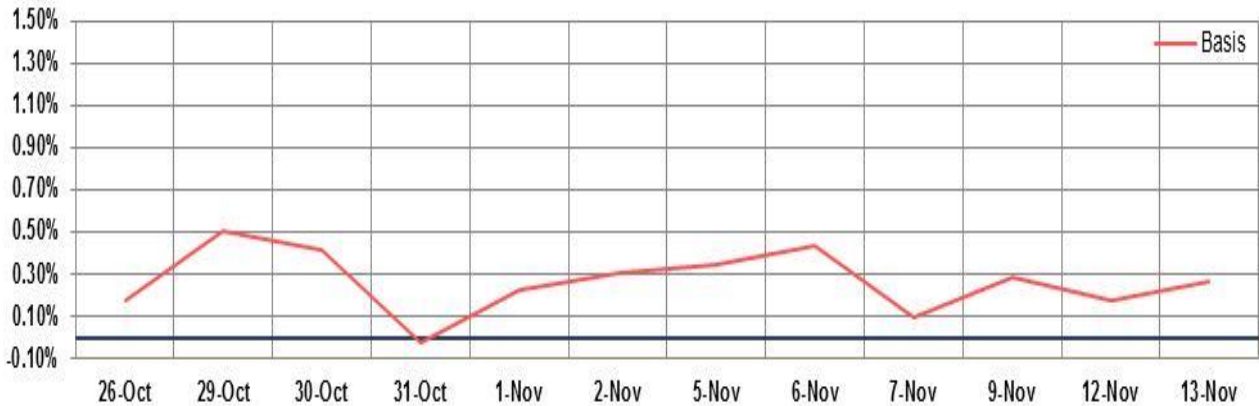
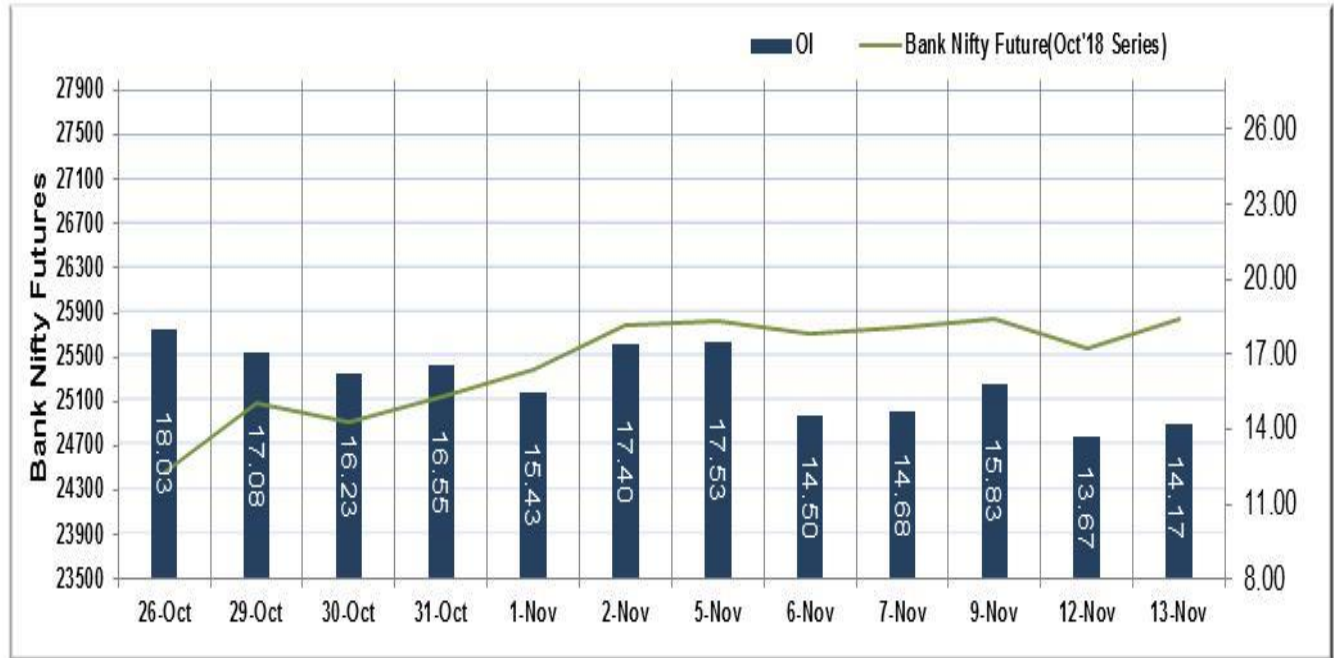
Market TO	Current	Previous	Net%
BSE CASH	2526	2424	4
NSE CASH	27331	27417	(0)
NSE FO	736361	571569	29

FII Derivatives	Buy	Sell	Net
Ind. Futures	3335	3446	(111)
Ind. Options	91944	91423	521
Stk. Futures	12264	12868	(604)
Stk. Options	6801	6794	6

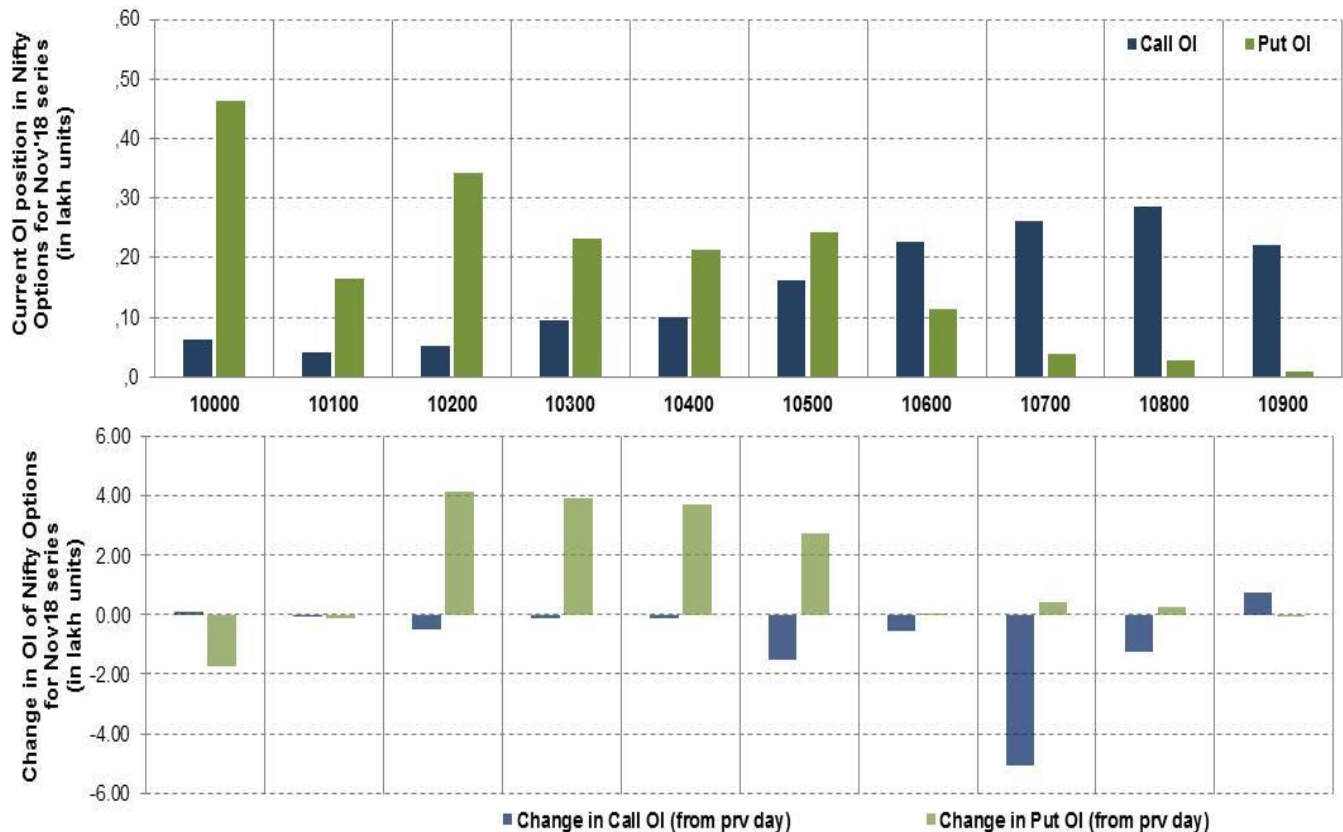
Nifty Futures



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 10,800 SP from the Nov month expiry was the most active call with a reduction of 0.12 million in open interest.
- Among Nifty puts, 10,000 SP from the Nov month expiry was the most active put with a reduction of 0.17 million open interests.
- The maximum OI outstanding for Calls was at 10,800 SP (2.86mn) and that for Puts was at 10,000 SP (4.64mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 13/11/18

Avg Avg



Nifty Cash prices have settled at 10582.50 down by 0.96 percent from the previous close. On the upper side it has resistance of 10650 and 10700 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
GODREJIND	2,140,500	2,496,000	16.61	499.85	8.11
ICICIPRULI	3,140,800	3,590,600	14.32	356.70	1.51
NCC	45,912,000	50,104,000	9.13	90.25	8.54
CEATLTD	806,050	876,400	8.73	1259.90	5.49
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
TATAGLOBAL	10,937,250	10,305,000	-5.78	220.75	2.51
COALINDIA	26,776,200	25,005,200	-6.61	265.80	0.57
JUSTDIAL	2,447,200	2,282,000	-6.75	491.55	0.50
CANBK	8,990,000	8,326,000	-7.39	244.75	2.47
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
ALBK	14,289,000	19,448,000	36.10	36.20	-13.29
IGL	3,564,000	4,257,000	19.44	272.85	-1.37
BANKINDIA	19,686,000	23,424,000	18.99	81.05	-7.21
SUNPHARMA	26,227,300	28,763,900	9.67	563.45	-4.49
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
HCC	24,498,000	23,634,000	-3.53	14.00	-2.10
NIITTECH	1,629,000	1,569,750	-3.64	1179.70	-1.51
SHREECEM	142,350	136,000	-4.46	15208.90	-1.83
MGL	1,828,200	1,734,600	-5.12	856.45	-0.70

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