

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10482	10349	10416	10531	10597	10712	Neutral	Neutral	Neutral
Sensex	34813	34391	34602	34968	35179	35544	Neutral	Neutral	Neutral
Nifty Futures	10505	10379	10442	10553	10616	10728	Neutral	Neutral	Neutral
Bank Nifty	25540	25235	25388	25647	25800	26059	Neutral	Neutral	Neutral
CNX IT	14651	14423	14537	14679	14793	14936	Neutral	Neutral	Buy
CNX Midcap	17439	17227	17333	17519	17626	17812	Neutral	Neutral	Neutral
CNX Small Cap	6254	6186	6220	6280	6315	6375	Neutral	Neutral	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	34813.0	-345.6	-1.0
NIFTY	10482.2	-103.0	-1.0
MIDCAP	14807.6	-136.7	-0.9
SMLCAP	14549.5	-122.4	-0.8
BSEFMC	11125.8	-84.6	-0.8
AUTO	20364.5	-480.8	-2.3
POWER	1940.7	-36.9	-1.9
REALTY	1734.5	-28.2	-1.6
BSE IT	14250.4	64.9	0.5
BANSEX	28854.0	-244.3	-0.8
OILGAS	13320.3	-264.2	-1.9
METAL	12692.4	-170.7	-1.3

Currency Futures	Close	Pre. Pts	% Chg
28-Nov-18 EUR-INR	82.27	82.59	-0.39
28-Nov-18 USD-INR	72.99	72.69	0.41
28-Nov-18 GBP-INR	93.93	94.66	-0.77
28-Nov-18 JPY-INR	64.16	63.95	0.34

Advance/ Decline	Adv	Dec	Un Ch.
NSE	664	1141	83
BSE	1017	1567	178

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4499	3667	832
DII	2054	3128	(1073)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity benchmarks traded in red for most part of the day on Monday and sharp selloff in last hour of trade largely forced the markets to close near day's low, as traders remained on sidelines ahead of key economic data for September IIP and October CPI. Markets made a positive start and traded in fine fettle, as traders took some support with RBI data showing that bank credit rose by a healthy 14.41 percent during the fortnight to October 26 despite the overall increase in lending rates, for first time in over five years. Some optimism also came with a private report stating that revaluation of gold reserves and a stronger rupee lifted India's foreign exchange (forex) reserves by over \$1 billion in the week ended November 02. However, markets reversed all of their gains and traded with marginal losses, on the back of weakness in the rupee and rise in global oil prices. Traders turned cautious with former RBI governor Raghuram Rajan's statement that demonetisation and the Goods and Services Tax (GST) are the two major headwinds that held back India's economic growth last year, asserting that the current 7% growth rate is not enough to meet the country's needs.

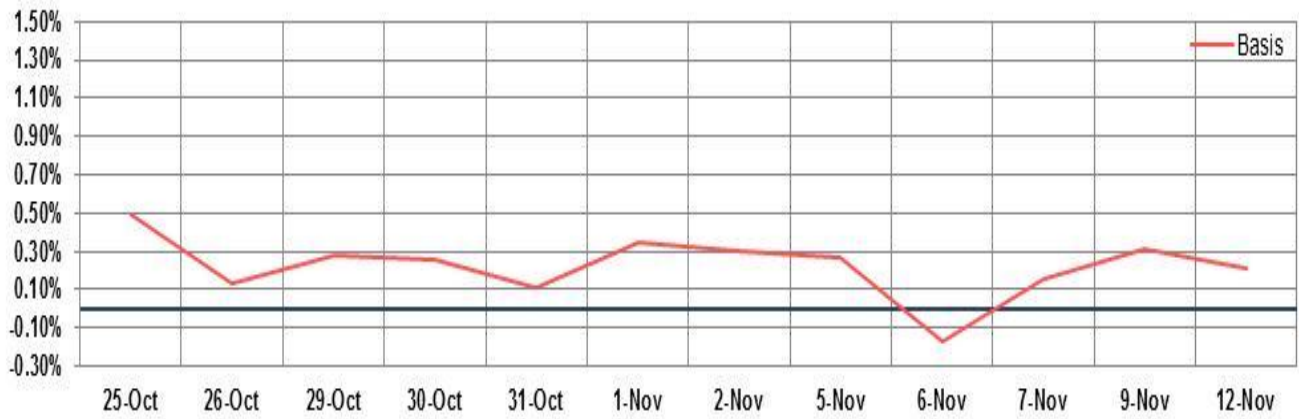
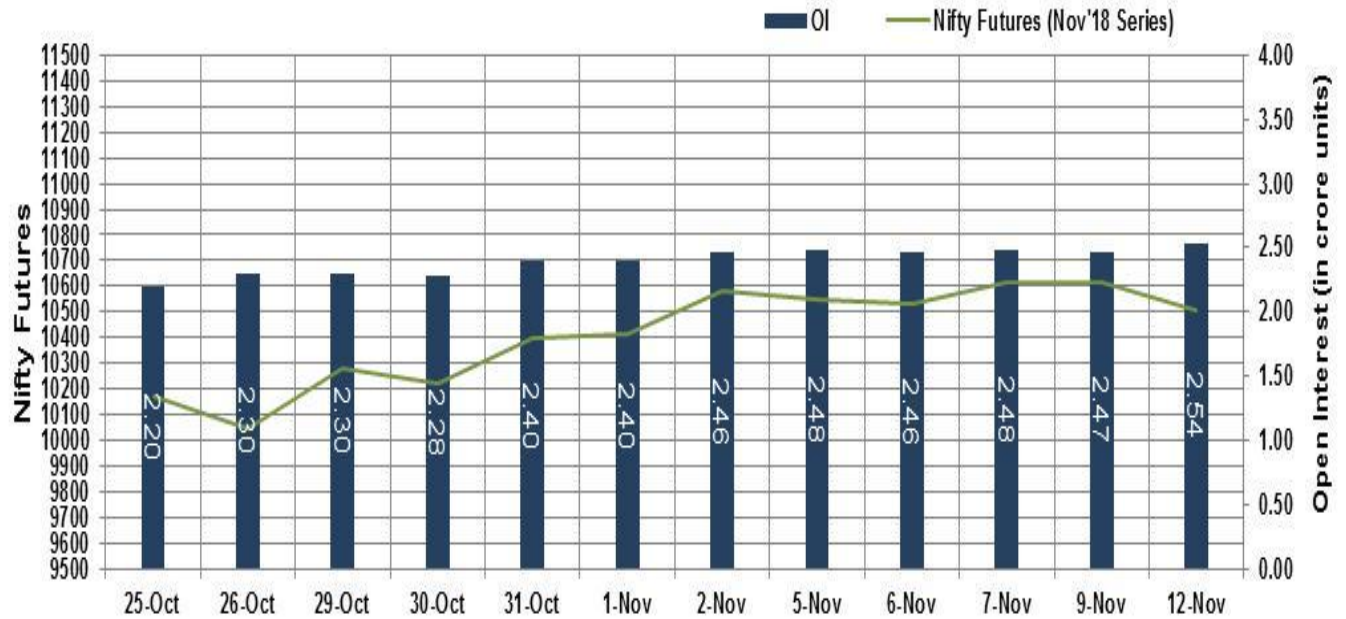
On the global front, Asian markets ended mixed on Monday, ahead of key economic data, such as industrial production figures from China and Japan later in the week. European markets were trading mostly in red. Back home, shipping sector was in focus with IPA data showing that India's 12 major ports witnessed a 5.31 percent rise in cargo traffic at 403.39 mn tonnes (MT) during April-October of the current fiscal.

Market Turnover & FII Derivative Data

Market TO	Current	Previous	Net%
BSE CASH	2424	2425	(0)
NSE CASH	27417	29572	(7)
NSE FO	571569	415478	38

FII Derivatives	Buy	Sell	Net
Ind. Futures	2776	2945	(169)
Ind. Options	72474	72465	9
Stk. Futures	12248	12395	(147)
Stk. Options	6290	6273	17

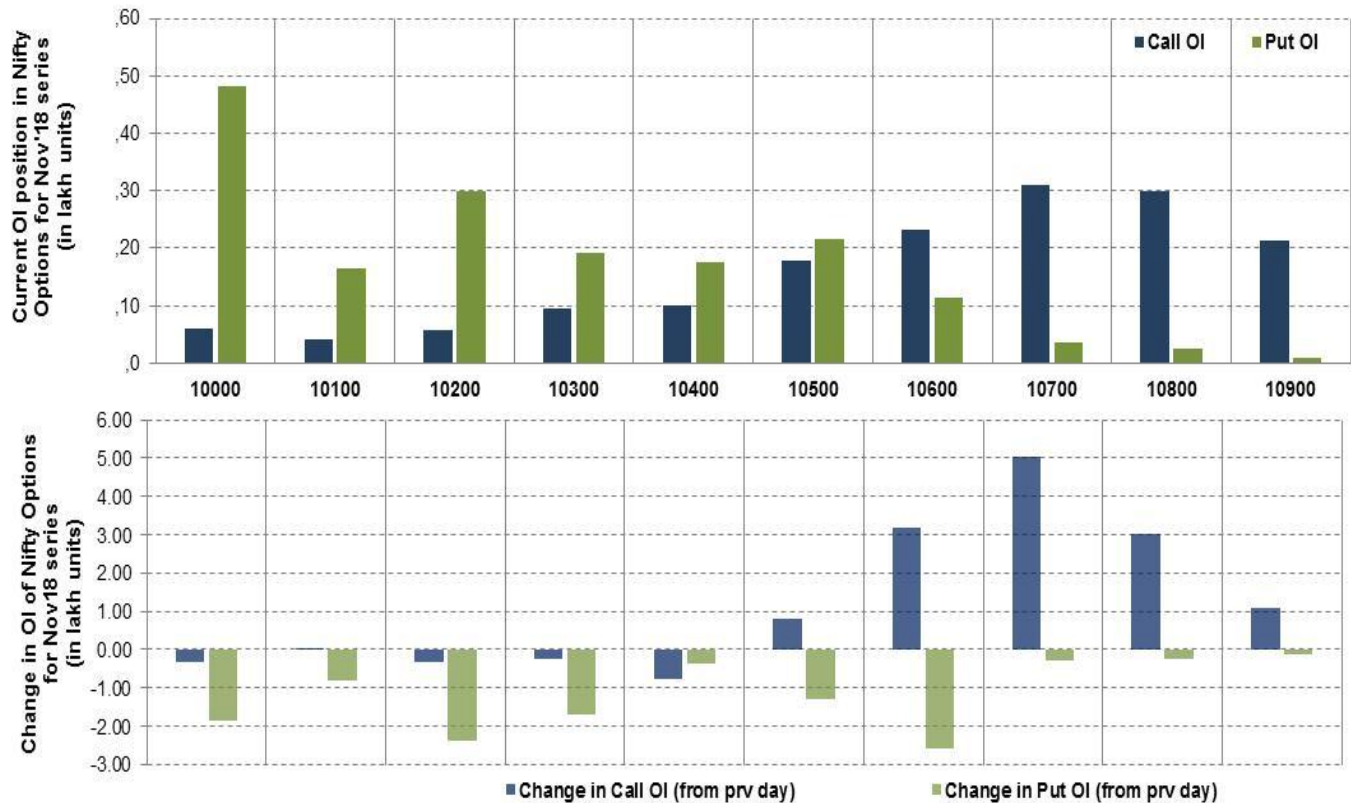
Nifty Futures



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 10,700 SP from the Nov month expiry was the most active call with an addition of 0.51 million in open interest.
- Among Nifty puts, 10,000 SP from the Nov month expiry was the most active put with a reduction of 0.18 million open interests.
- The maximum OI outstanding for Calls was at 10,700 SP (3.12mn) and that for Puts was at 10,000 SP (4.81mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 12/11/18
 Avg Avg



Nifty Cash prices have settled at 10482.2 down by 0.97 percent from the previous close. On the upper side it has resistance of 10550 and 10600 levels, while lower side it has support of 10450 and 10400 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
SHREECEM	120,550	142,350	18.08	15492.05	0.39
MGL	1,575,600	1,828,200	16.03	862.45	1.67
REPCOHOME	452,700	519,300	14.71	409.25	2.96
TATASTEEL	32,497,370	36,094,160	11.07	585.15	1.77
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
JUBLFOOD	3,035,500	2,870,500	-5.44	1099.65	0.81
TATAGLOBAL	11,576,250	10,937,250	-5.52	215.35	2.11
KOTAKBANK	11,840,800	11,130,400	-6.00	1152.50	1.11
MINDTREE	3,342,600	3,107,400	-7.04	863.20	0.94
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
JINDALSTEL	21,055,500	23,940,000	13.70	181.05	-2.00
DCBBANK	3,681,000	4,090,500	11.12	157.60	-4.74
TATAELXSI	1,202,800	1,310,400	8.95	1000.10	-3.30
RELINFRA	6,123,000	6,562,400	7.18	350.80	-1.60
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
BATAINDIA	1,577,400	1,444,300	-8.44	1017.80	-1.21
BPCL	12,956,400	11,520,000	-11.09	291.00	-2.41
PCJEWELLER	8,812,500	7,813,500	-11.34	90.65	-1.84
JUSTDIAL	2,765,000	2,447,200	-11.49	489.10	-4.33

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