

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10527	10427	10477	10562	10611	10696	Neutral	Neutral	Neutral
Sensex	34981	34668	34825	35095	35251	35521	Neutral	Neutral	Neutral
Nifty Futures	10518	10424	10471	10559	10606	10694	Neutral	Neutral	Neutral
Bank Nifty	25999	25714	25857	26090	26233	26467	Neutral	Neutral	Neutral
CNX IT	13836	13632	13734	13922	14024	14211	Sell	Neutral	Buy
CNX Midcap	17347	17163	17255	17418	17511	17674	Neutral	Neutral	Neutral
CNX Small Cap	6204	6144	6174	6224	6254	6305	Sell	Neutral	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	34981.0	-218.8	-0.6
NIFTY	10526.8	-73.3	-0.7
MIDCAP	14880.3	-110.8	-0.7
SMLCAP	14350.8	-63.7	-0.4
BSEFMC	11337.2	-35.3	-0.3
AUTO	20400.1	-142.2	-0.7
POWER	1912.7	-23.5	-1.2
REALTY	1756.5	-21.4	-1.2
BSE IT	13443.5	-13.5	-0.1
BANKEX	29192.1	-342.0	-1.2
OILGAS	13421.4	-115.4	-0.9
METAL	12031.5	-226.0	-1.8

Currency Futures	Close	Pre. Pts	% Chg
28-Nov-18 EUR-INR	80.76	81.77	-1.23
28-Nov-18 USD-INR	70.70	71.47	-1.08
28-Nov-18 GBP-INR	91.15	91.98	-0.90
28-Nov-18 JPY-INR	62.60	63.56	-1.51

Advance/ Decline	Adv	Dec	Un Ch.
NSE	694	1077	101
BSE	1073	1536	149

FII/DII Capital Mkt*	Buy	Sell	Net
FII	3402	2956	446
DII	2295	2245	50

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Southward rally continued on Dalal Street on the last trading day of the week, with the Sensex and Nifty finishing in red for the third straight session. The markets made a positive start of the day, supported by the private report stating that the Reserve Bank's move to extend the deadline for meeting the capital conservation buffer (CCB) norms by one year would help increase lending capacity of banks by over Rs 3.5 lakh crore. The additional amount will help provide much-needed fund for micro, small and medium enterprises (MSMEs) and non-banking financial companies (NBFCs) that are facing cash crunch. The street took note of a report that European Union has unveiled a 'strategy paper' outlining the broad roadmap for stepping up cooperation with India in a range of key sectors, including trade, investment, Defence and security, innovation, and on dealing with various global challenges. Meanwhile, India is keen to ink a trade agreement with Mauritius before Mauritian prime minister's visit in January next year. Negotiations are under way at present and Mauritius wants duty cuts on its exports of textiles and marine products to India.

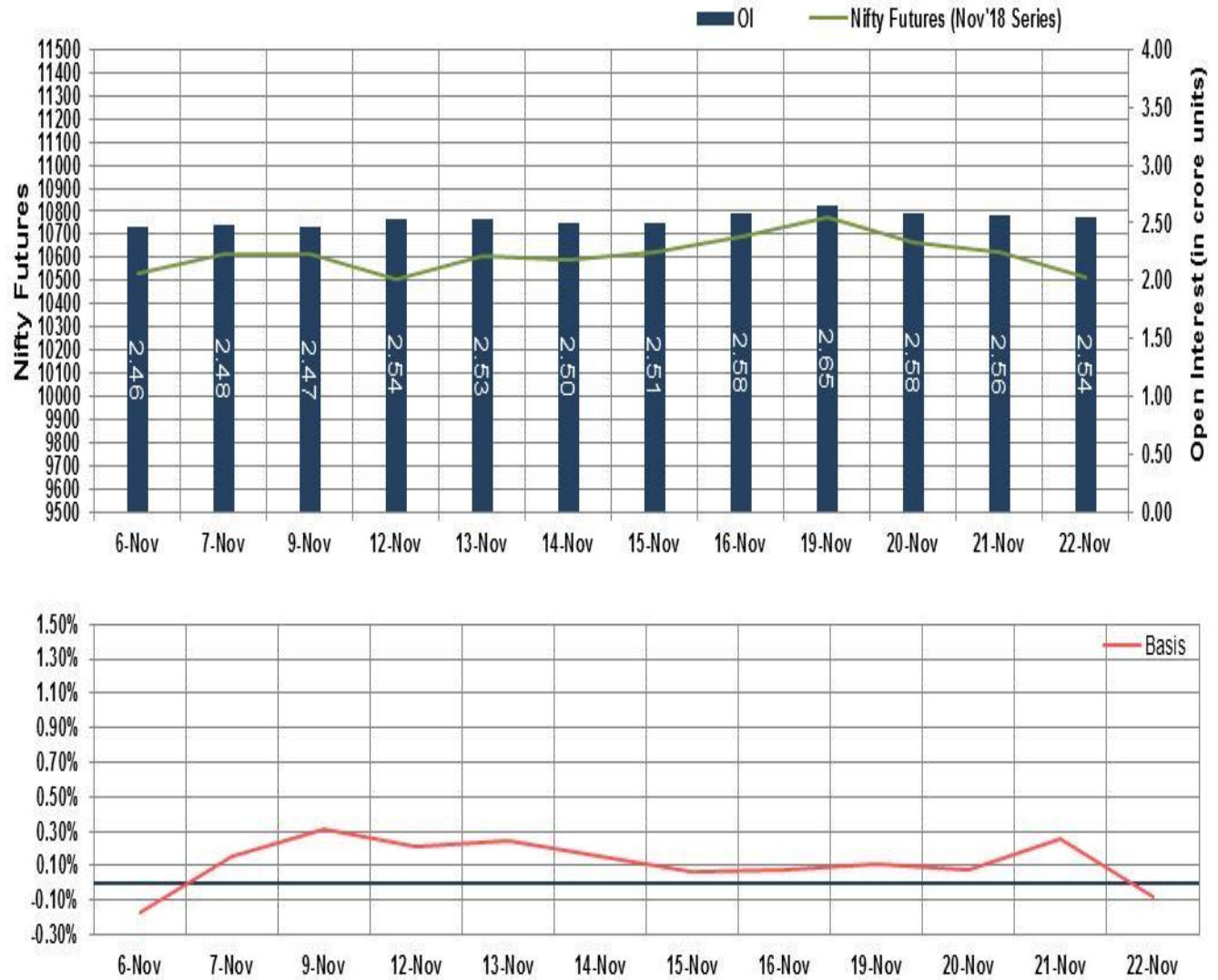
However, in the second half of the session, the indices erased all of their losses to dive in red terrain, as Reserve Bank of India (RBI) has revealed that the top 20 defaulters of public sector banks account for Rs 2.36 lakh crore, or 20%, of total bad loans in India, though it is yet to reveal their names. The total bad loans in the Indian banking system are Rs 10.2 lakh crore as of March 31, 2018

Market Turnover & FII Derivative Data

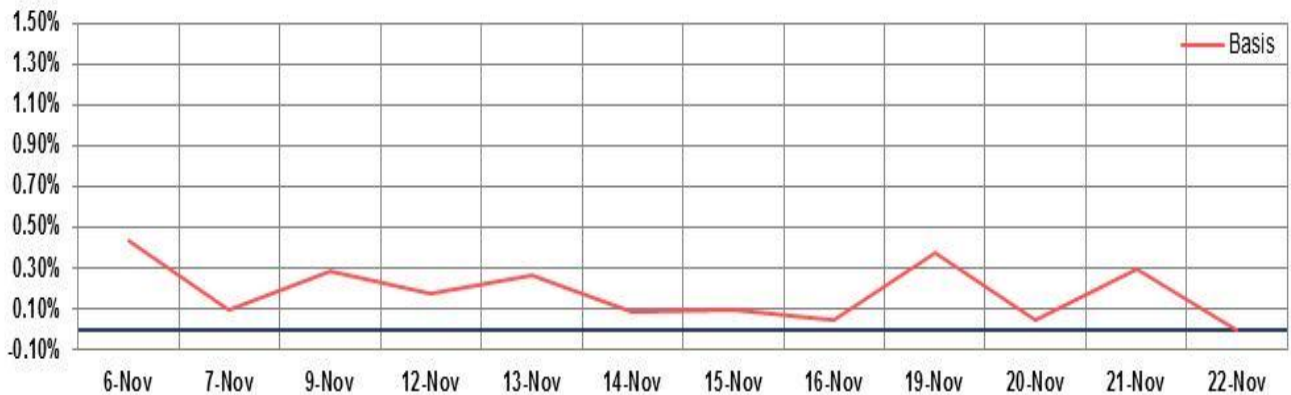
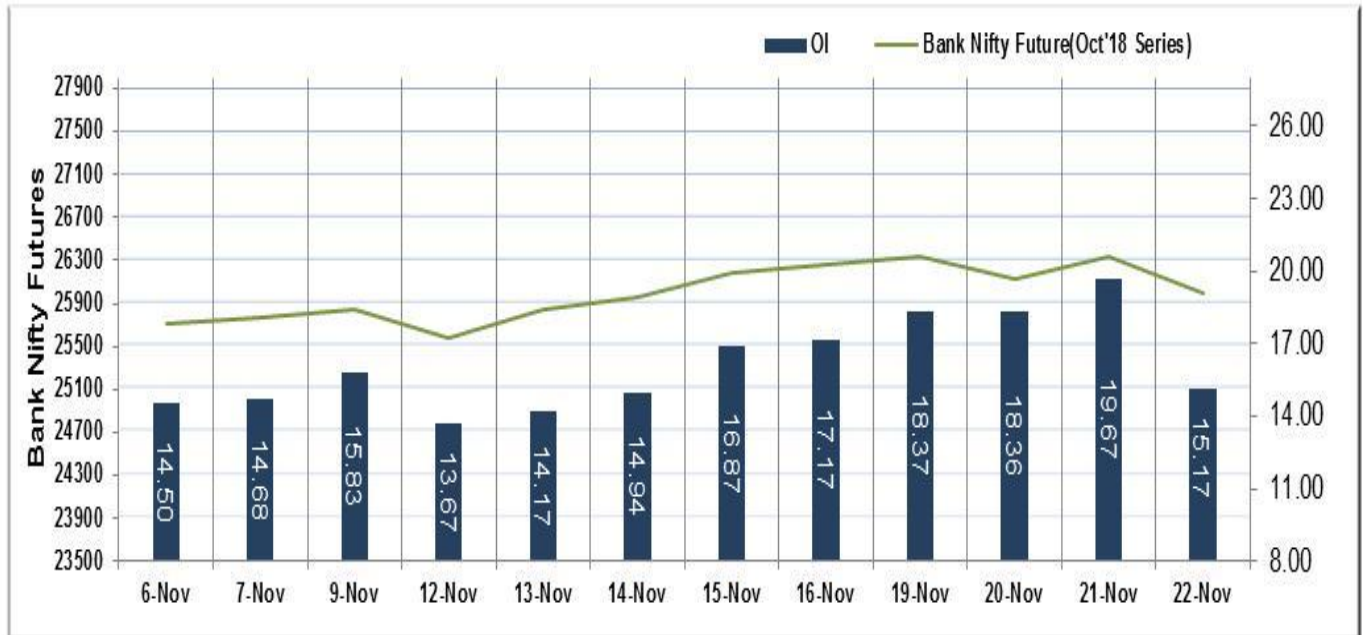
Market TO	Current	Previous	Net%
BSE CASH	2240	2571	(13)
NSE CASH	24489	28646	(15)
NSE FO	1638347	932605	76

FII Derivatives	Buy	Sell	Net
Ind. Futures	3526	1926	1601
Ind. Options	127728	126123	1605
Stk. Futures	8199	8488	(289)
Stk. Options	7756	7846	(90)

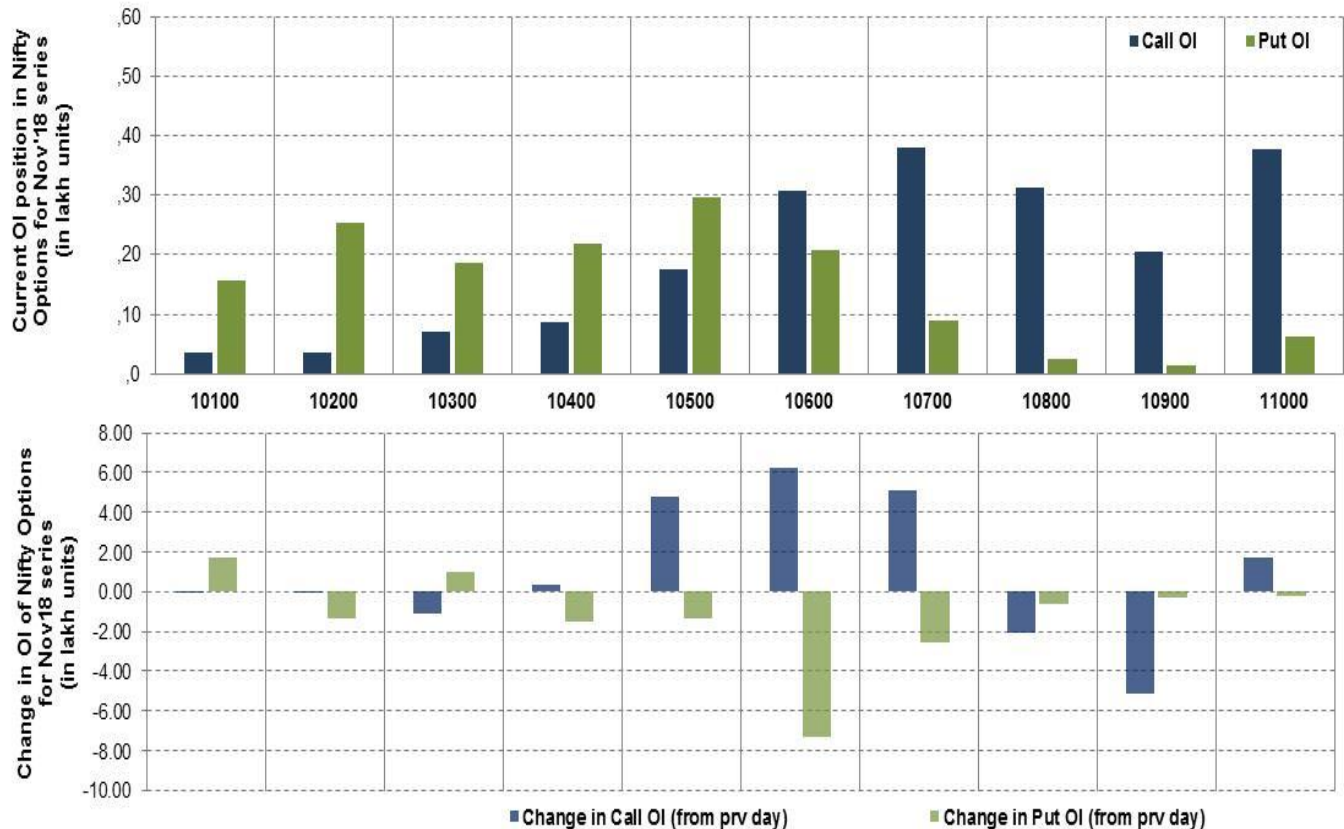
Nifty Futures



Bank Nifty Futures



Nifty Options

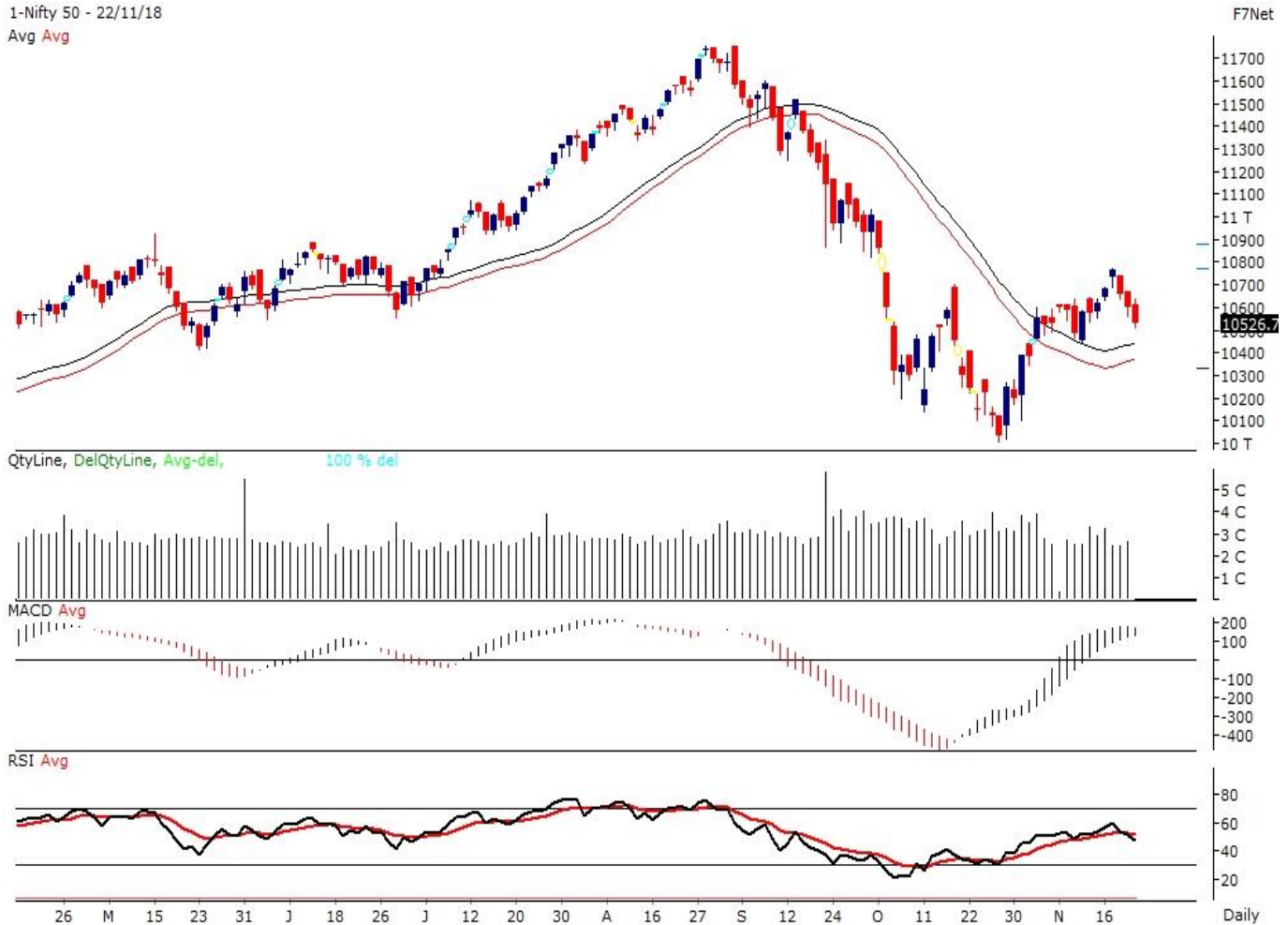


Note – Change in OI of Nifty Options refers to change from previous trading day
 Source-NSE, SIHL Derivatives Research (Institutional Equities)

- 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, 10,500 SP from the Nov month expiry was the most active put with a reduction of 0.13 million open interests.
- The maximum OI outstanding for Calls was at 10,700 SP (3.80mn) and that for Puts was at 10,500 SP (2.97mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 22/11/18
Avg Avg



Nifty Cash prices have settled at 10526.75 down by 0.69 percent from the previous close. On the upper side it has resistance of 10600 and 10650 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
DALMIABHA	458,700	521,400	13.67	2361.35	0.84
MUTHOOTFIN	1,810,500	1,884,000	4.06	455.40	0.23
OIL	3,772,890	3,878,259	2.79	198.85	0.58
PIDILITIND	3,555,500	3,564,000	0.24	1150.00	0.08
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
RPOWER	34268000	31148000	-9.1	31.20	0.16
EXIDEIND	7,064,000	6,270,000	-11.24	250.95	0.10
BEML	1,345,000	1,188,500	-11.64	749.45	0.16
ADANIPOWER	105,140,000	92,300,000	-12.21	47.80	2.58
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
AMARAJABAT	1,236,900	1,320,900	6.79	717.55	-1.43
RAMCOCEM	730,400	760,800	4.16	622.55	-1.40
SIEMENS	2,439,000	2,532,500	3.83	914.00	-0.16
MFSL	2,288,400	2,364,000	3.30	424.90	-0.81
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
CHENNPETRO	1,090,500	1,009,500	-7.43	256.45	-1.95
DIVISLAB	2,504,000	2,306,400	-7.89	1529.75	-0.82
ENGINEERSIN	6,030,500	5,547,500	-8.01	116.75	-2.06
BHARTIARTL	41,755,400	38,272,100	-8.34	328.15	-1.31

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