

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10629	10437	10533	10585	10681	10733	Buy	Neutral	Neutral
Sensex	35354	34715	35034	35216	35536	35717	Buy	Neutral	Neutral
Nifty Futures	10645	10438	10542	10596	10699	10753	Buy	Neutral	Neutral
Bank Nifty	26366	25891	26128	26262	26500	26634	Buy	Neutral	Neutral
CNX IT	14025	13394	13710	13897	14212	14399	Sell	Neutral	Buy
CNX Midcap	17381	17145	17263	17353	17471	17562	Neutral	Neutral	Neutral
CNX Small Cap	6190	6082	6136	6187	6241	6291	Sell	Neutral	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	35354.1	373.1	1.1
NIFTY	10628.6	101.9	1.0
MIDCAP	14889.9	9.6	0.1
SMLCAP	14329.1	-21.8	-0.2
BSEFMC	11586.4	249.2	2.2
AUTO	20625.4	225.3	1.1
POWER	1916.3	3.6	0.2
REALTY	1758.7	2.2	0.1
BSE IT	13573.9	130.4	1.0
BANKEKX	29563.1	371.0	1.3
OILGAS	13392.3	-29.1	-0.2
METAL	11870.9	-160.6	-1.3

Currency Futures	Close	Pre. Pts	% Chg
28-Nov-18 EUR-INR	80.60	80.76	-0.20
28-Nov-18 USD-INR	70.86	70.70	0.23
28-Nov-18 GBP-INR	91.09	91.15	-0.07
28-Nov-18 JPY-INR	62.60	62.60	0.00

Advance/ Decline	Adv	Dec	Un Ch.
NSE	705	1082	101
BSE	1045	1546	190

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4756	4693	63
DII	4277	3925	352

*NOTE: - FII AND DII data figure is provisional

Market Commentary

The equity benchmarks bounced back on Monday to close on positive note, after falling for last three trading sessions. The Bourses began the week well, buoyed by the Organization for Economic Cooperation and Development's (OECD) statement that India's economy will grow close to 7.5% in 2019 and 2020. India's gross domestic product (GDP) grew 6.7% in 2017-18. However, the trade soon turned volatile, amid India Ratings (Ind-Ra) latest report that a change of even \$1 per barrel would impact India's import bill by Rs 6,160 crore, as the country continues to be a large importer of crude oil. India meets over 80% of its oil demand through imports. Adding some anxiety among traders, National Green Tribunal chairman Justice Adarsh Kumar Goel stated that India has earned its pride of place in the world with its economy growing very fast but a large number of people still live below the poverty line. The country had no doubt achieved growth but it was not enough to meet the aspirations of the freedom fighters who had drafted the Constitution. Meanwhile, West Bengal Finance Minister Amit Mitra said that demonetisation and faulty implementation of the GST have caused a loss of Rs 4.75 lakh crore to the country's economy.

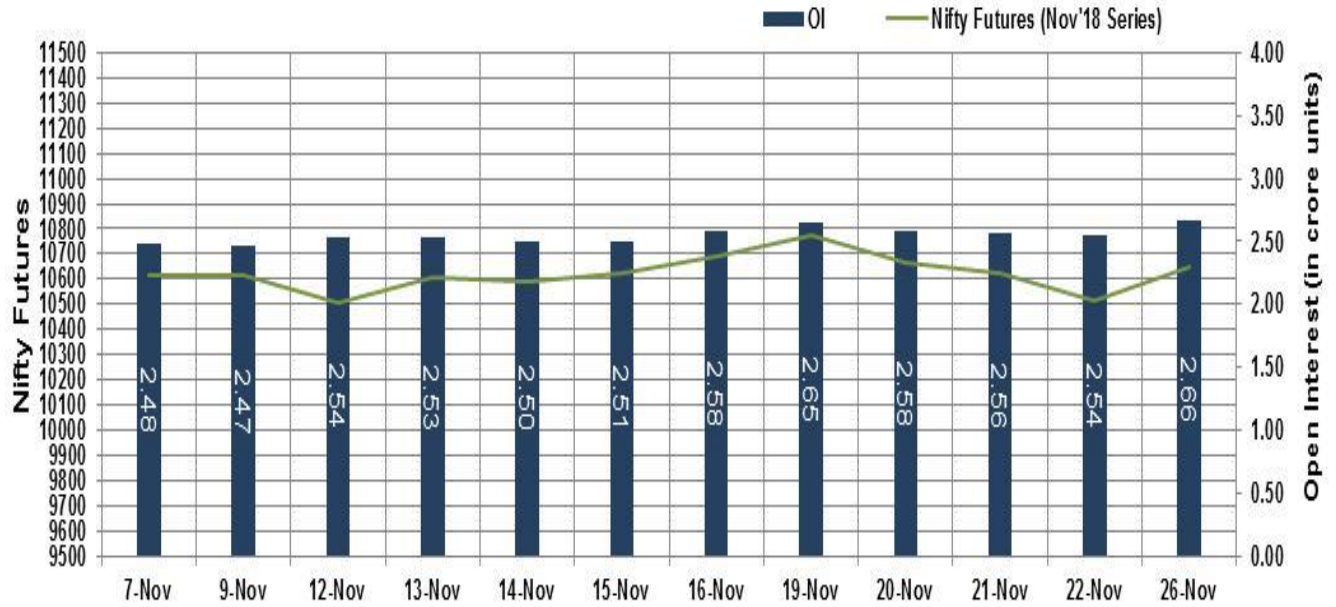
But, in the second half of the session, the markets gained traction to settle near their day's high points, following firm global markets. Domestic sentiments got boost with the report stating that foreign investors have pumped in Rs 6,310 crore into Indian capital markets this month so far.

Market Turnover & FII Derivative Data

Market TO	Current	Previous	Net%
BSE CASH	2655	2240	19
NSE CASH	29218	24489	19
NSE FO	776197	1638347	(53)

FII Derivatives	Buy	Sell	Net
Ind. Futures	4680	4848	(168)
Ind. Options	88833	87011	1822
Stk. Futures	24575	24100	475
Stk. Options	8739	8865	(126)

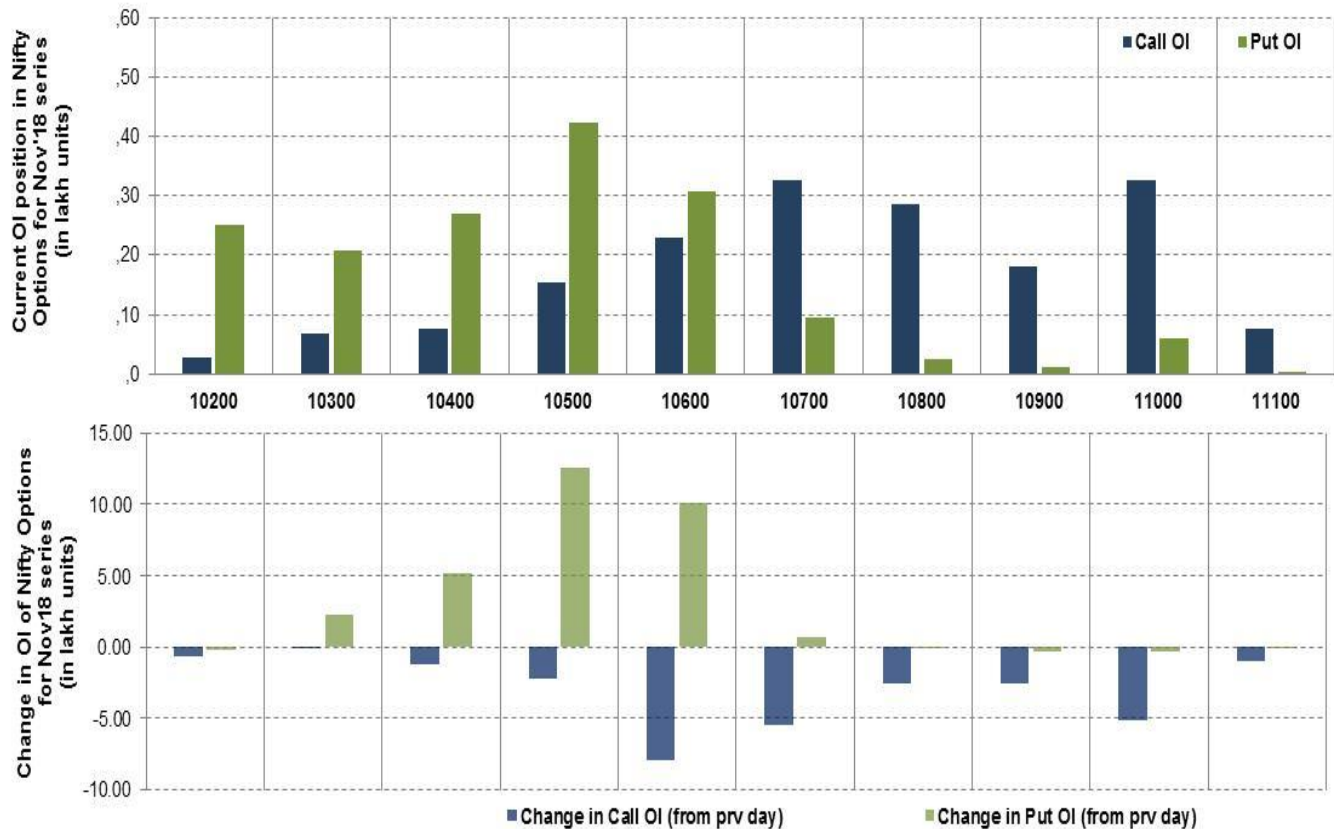
Nifty Futures



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 11,000 SP from the Nov month expiry was the most active call with a reduction of 0.51 million in open interest.
- Among Nifty puts, 10,500 SP from the Nov month expiry was the most active put with an addition of 1.25 million open interests.
- The maximum OI outstanding for Calls was at 11,000 SP (3.26mn) and that for Puts was at 10,500 SP (4.23mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 26/11/18

Avg Avg



Nifty Cash prices have settled at 10628.60 up by 0.97 percent from the previous close. On the upper side it has resistance of 10700 and 10750 levels, while lower side it has support of 10550 and 10500 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	4,831,000	5,835,000	20.78	664.05	0.17
WIPRO	25,999,200	31,291,200	20.35	318.30	3.58
MARICO	8,138,000	9,685,000	19.01	360.60	1.78
GODREJCP	5,516,400	6,477,000	17.41	747.00	4.11
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
BHEL	52,050,000	48,982,500	-5.89	66.30	0.91
FEDERALBNK	47,063,500	43,950,500	-6.61	81.25	0.81
HCC	16,933,170	15,548,830	-8.18	11.60	0.87
SUNTV	7,815,000	6,825,000	-12.67	604.45	0.62
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
SRTRANSFIN	3,682,800	4,381,800	18.98	1113.45	-3.77
ACC	1,124,800	1,325,600	17.85	1442.95	-1.29
IOC	28,929,000	33,546,000	15.96	138.00	-0.22
OIL	3,878,259	4,479,882	15.51	198.10	-0.38
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
SREINFRA	11,522,000	10,612,000	-7.90	33.40	-0.89
SIEMENS	2,532,500	2,314,000	-8.63	910.05	-0.43
JUSTDIAL	1,838,200	1,677,200	-8.76	492.05	-1.07
DALMIABHA	521,400	474,900	-8.92	2331.10	-1.28

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