

# Daily Derivatives & Market Report

## CONTENTS

Page No.	Particulars
2	Market Summary
3	Nifty Futures – Derivatives Snap
4	Bank Nifty Futures – Derivatives Snap
5	Activity in Nifty Options
6	What do Nifty Technical suggest
7	Derivative Analysis
8	Disclaimer

## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10729	10671	10700	10729	10758	10787	Buy	Neutral	Neutral
Sensex	35717	35498	35607	35715	35824	35932	Buy	Neutral	Neutral
Nifty Futures	10712	10673	10692	10720	10740	10767	Buy	Neutral	Neutral
Bank Nifty	26458	26322	26390	26488	26555	26653	Buy	Neutral	Neutral
CNX IT	14633	14106	14370	14514	14778	14922	Neutral	Neutral	Buy
CNX Midcap	17305	17128	17217	17367	17456	17607	Buy	Neutral	Neutral
CNX Small Cap	6177	6119	6148	6196	6225	6273	Sell	Neutral	Neutral

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	35717.0	203.8	0.6
NIFTY	10728.9	43.3	0.4
MIDCAP	14862.6	-75.3	-0.5
SMLCAP	14321.4	-69.4	-0.5
BSEFMC	11505.5	-68.5	-0.6
AUTO	20489.9	-166.1	-0.8
POWER	1923.9	-2.8	-0.2
REALTY	1732.9	-33.8	-1.9
BSE IT	14294.8	494.5	3.6
BANDEX	29575.7	-7.3	0.0
OILGAS	13295.3	-211.7	-1.6
METAL	11657.6	-118.2	-1.0

Currency Futures	Close	Pre. Pts	% Chg
27-Dec-18 EUR-INR	80.17	80.49	-0.40
27-Dec-18 USD-INR	70.85	70.99	-0.19
27-Dec-18 GBP-INR	90.70	90.65	0.06
27-Dec-18 JPY-INR	62.44	62.63	-0.30

Advance/ Decline	Adv	Dec	Un Ch.
NSE	618	1165	93
BSE	972	1639	159

FII/DII Capital Mkt*	Buy	Sell	Net
FII	6287	5325	961
DII	3693	4023	(330)

\*NOTE: - FII AND DII data figure is provisional

## Market Commentary

Indian equity bourses logged strong gains on Wednesday to continue northward rally for straight third session, on the back of covering-up of pending short positions ahead of November F&O expiry on Thursday. The markets made a cheerful start, taking support with a report that the Reserve Bank of India (RBI) Governor Urjit Patel told law makers that the note ban's impact was transient and the economy is robust. He said the economy would get a boost from oil prices cooling off from four-year highs and asserted that the fundamentals were robust. Adding enthusiasm among the traders, banks credit flow to commercial sector has gone up by 15.6% on year-on-year basis, registering highest growth since demonetisation. According to the fortnightly data released by the RBI, the adjusted non-food bank credit stood at Rs 97.32 lakh crore as on November 9, 2018 as compared to Rs 84.22 lakh crore reported in the year-ago fortnight.

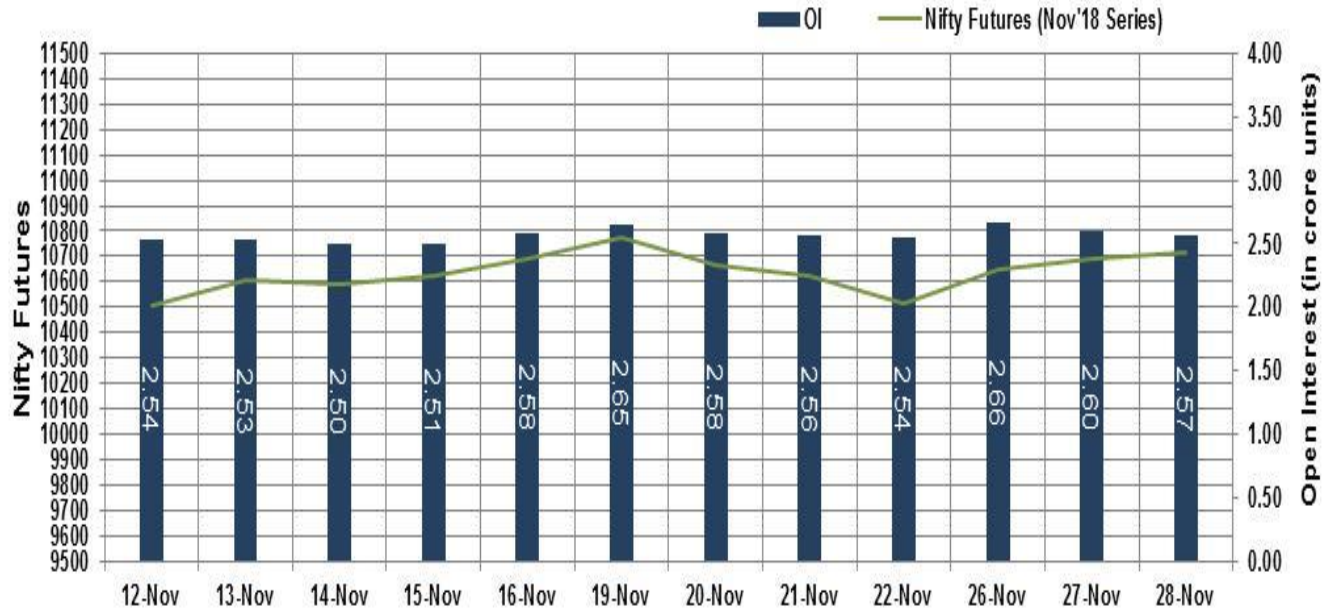
The trade remained positive throughout the session, following positive global markets. Investors reacted positively to the Commerce and Industry Minister Suresh Prabhu's statement that he has taken up the issue of declining credit to exporters with the finance ministry to ensure adequate availability of funds to them. The street got comfort with a private report stating that Indian analytics, data science and big data industry is estimated to be \$2.71 billion in revenues and growing at a healthy rate of 33.5% CAGR.

## Market Turnover & FII Derivative Data

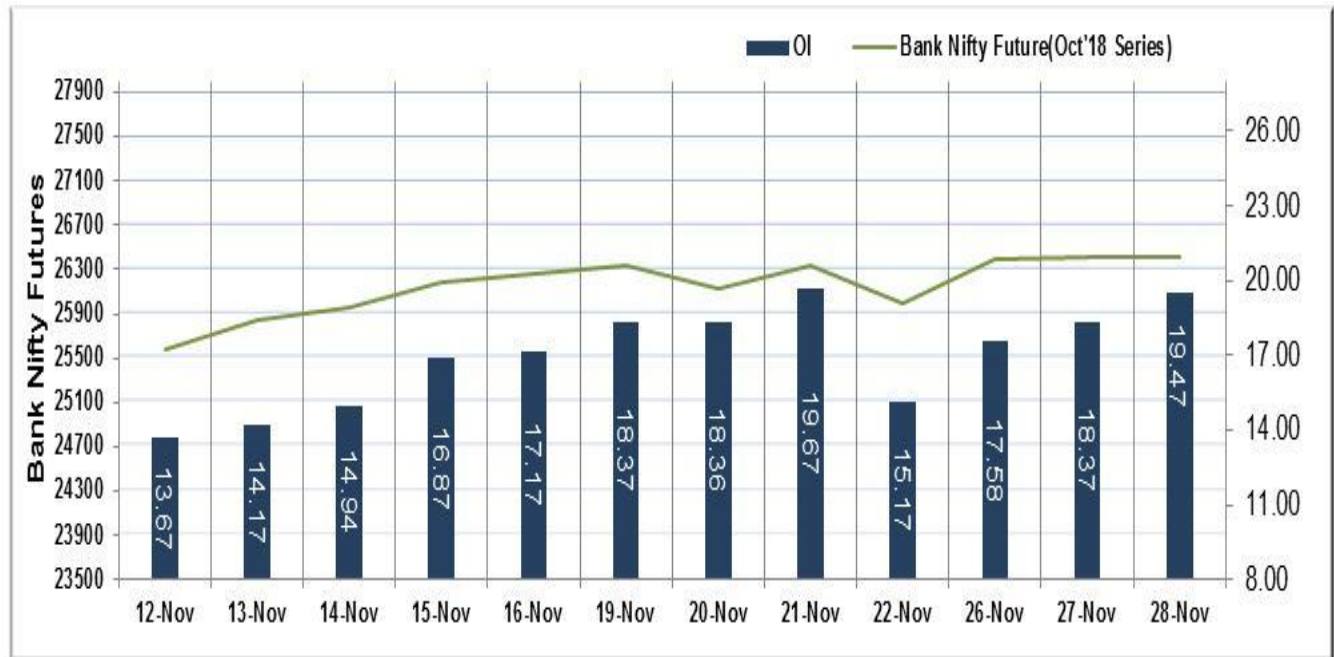
Market TO	Current	Previous	Net%
BSE CASH	2798	2395	17
NSE CASH	33200	30770	8
NSE FO	981152	999825	(2)

FII Derivatives	Buy	Sell	Net
Ind. Futures	10546	9479	1067
Ind. Options	101979	102075	(96)
Stk. Futures	35975	36546	(571)
Stk. Options	9397	9291	105

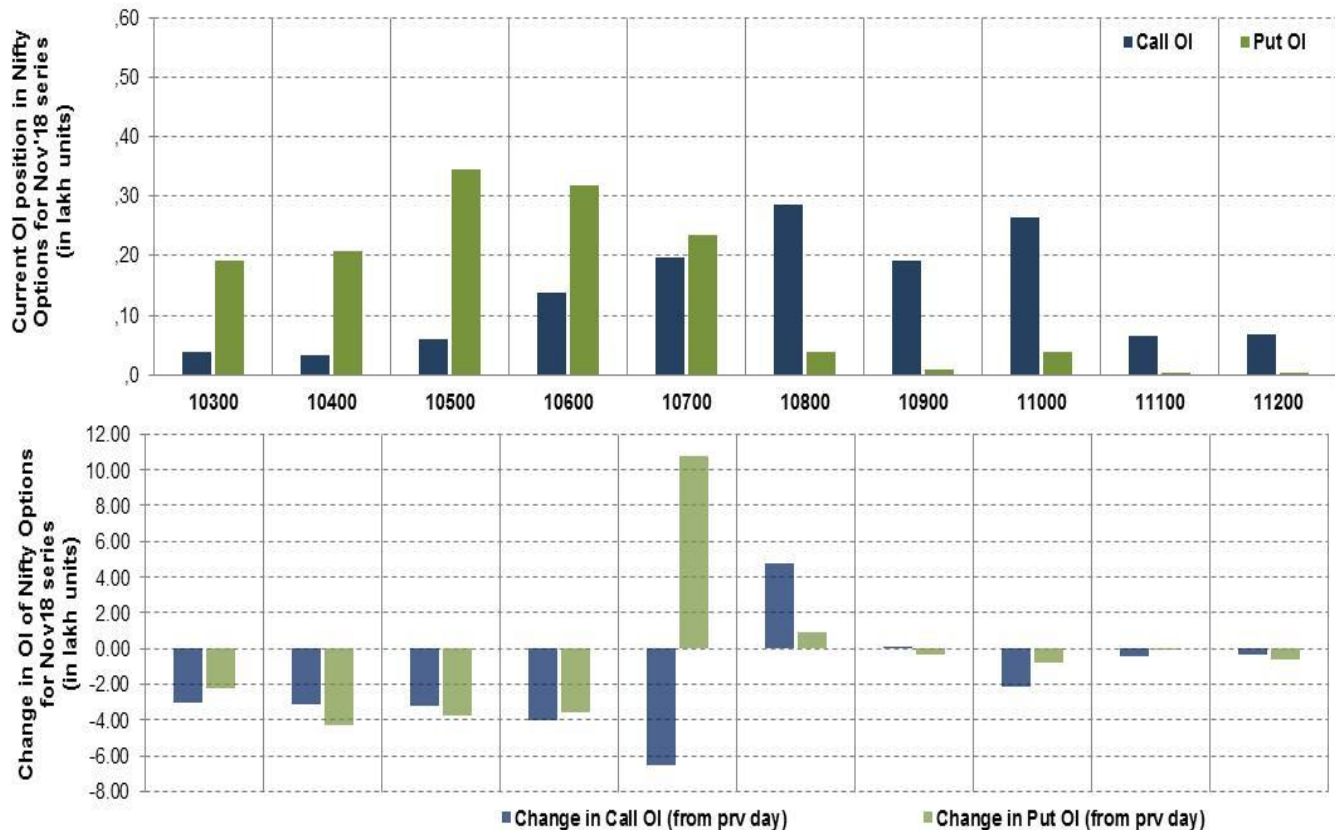
# Nifty Futures



## Bank Nifty Futures



## Nifty Options



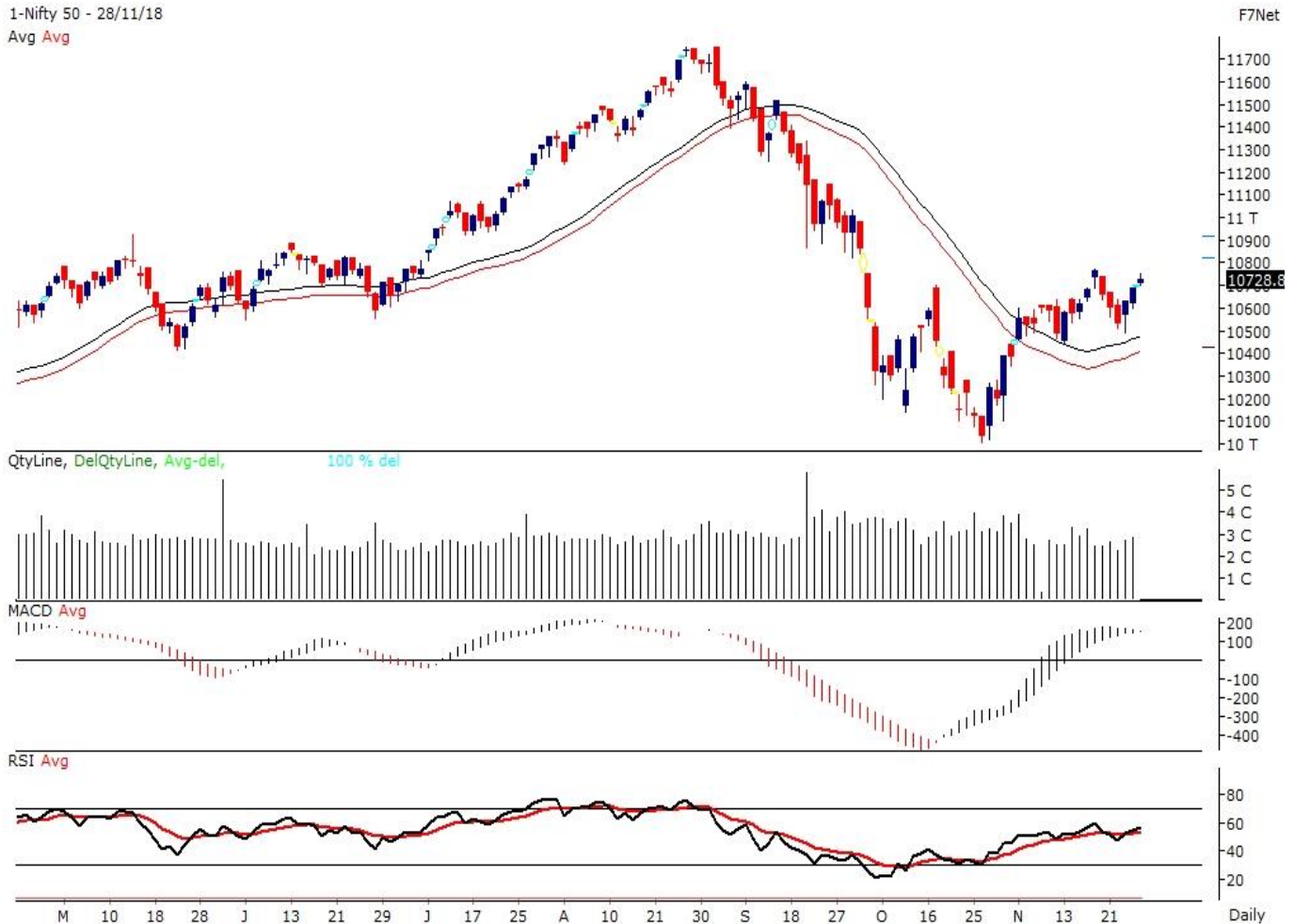
Note – Change in OI of Nifty Options refers to change from previous trading day  
 Source-NSE, SIHL Derivatives Research (Institutional Equities)

- Among Nifty calls 10,800 SP from the Nov month expiry was the most active call with a addition of 0.47 million in open interest.
- Among Nifty puts, 10,500 SP from the Nov month expiry was the most active put with a reduction of 0.38 million open interests.
- The maximum OI outstanding for Calls was at 10,800 SP (2.86mn) and that for Puts was at 10,500 SP (3.46mn)

## Nifty Technical & Indices Levels

1-Nifty 50 - 28/11/18

Avg Avg



Nifty Cash prices have settled at 10728.9 up by 0.40 percent from the previous close. On the upper side it has resistance of 10800 and 10850 levels, while lower side it has support of 10650 and 10600 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
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
PEL	1,453,526	578,330	-60.21	2099.55	2.34
TECHM	7,527,600	2,697,600	-64.16	698.05	0.38
HEXAWARE	2733000	973500	-64.38	311.20	0.97
KPIT	3656250	1172250	-67.94	207.15	1.02
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
WOCKPHARMA	1,804,500	620,100	-65.64	515.20	-1.48
CHENNPETRO	550,500	184,500	-66.49	267.80	-0.24
STAR	1,809,600	600,000	-66.84	443.40	-0.82
ARVIND	4,138,000	1,164,000	-71.87	108.75	-64.95

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