

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10870	10807	10838	10865	10896	10922	Buy	Neutral	Neutral
Sensex	36134	35896	36015	36156	36275	36415	Buy	Neutral	Neutral
Nifty Futures	10902	10843	10873	10901	10931	10959	Buy	Neutral	Neutral
Bank Nifty	26694	26528	26611	26727	26810	26927	Neutral	Neutral	Neutral
CNX IT	15000	14628	14814	14914	15101	15201	Neutral	Buy	Buy
CNX Midcap	17589	17500	17544	17610	17654	17719	Buy	Neutral	Neutral
CNX Small Cap	6272	6231	6252	6283	6304	6335	Buy	Neutral	Neutral

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	36134.3	-106.7	-0.3
NIFTY	10869.5	-14.3	-0.1
MIDCAP	15097.6	-10.2	-0.1
SMLCAP	14514.2	20.1	0.1
BSEFMC	11642.2	-76.1	-0.7
AUTO	20782.0	-79.0	-0.4
POWER	1952.5	-5.9	-0.3
REALTY	1826.7	-11.5	-0.6
BSE IT	14629.3	245.5	1.7
BANDEX	29899.8	-154.4	-0.5
OILGAS	13406.5	112.9	0.9
METAL	12118.9	33.9	0.3

Currency Futures	Close	Pre. Pts	% Chg
27-Dec-18 EUR-INR	80.80	80.18	0.77
27-Dec-18 USD-INR	70.67	70.62	0.07
27-Dec-18 GBP-INR	90.77	89.94	0.91
27-Dec-18 JPY-INR	62.83	62.36	0.75

Advance/ Decline	Adv	Dec	Un Ch.
NSE	811	971	98
BSE	1156	1417	144

FII/DII Capital Mkt*	Buy	Sell	Net
FII	5228	5284	(56)
DII	2215	2736	(521)

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

## Market Commentary

Tuesday turned out to be a lackluster day for the Indian equity benchmarks, as both the larger peers settled with losses, ahead of RBI monetary policy meeting outcome. The markets made a cautious start and remained in red terrain throughout the day, as Crisil cut India's growth forecast for current fiscal to 7.4% on the back of weakening GDP growth and lower global trade forecasts. India's growth in the July-September quarter slipped to 7.1% from 8.2% in the April-June quarter. It added that India's export, which saw a revival in early part of 2018, could likely see a slower growth. Anxiety remained among the traders, amid reports that the recent move by the US government to change the method of H-1B visa allotment is a mixed bag for India. It added that while the move is expected to have a negative impact on the Indian technology services industry. The trade also remained lackluster with a private report that the 50 percent rise in shadow-banking loans in October was on account of difficulties in arranging money from money market alternatives but is unlikely to sustain.

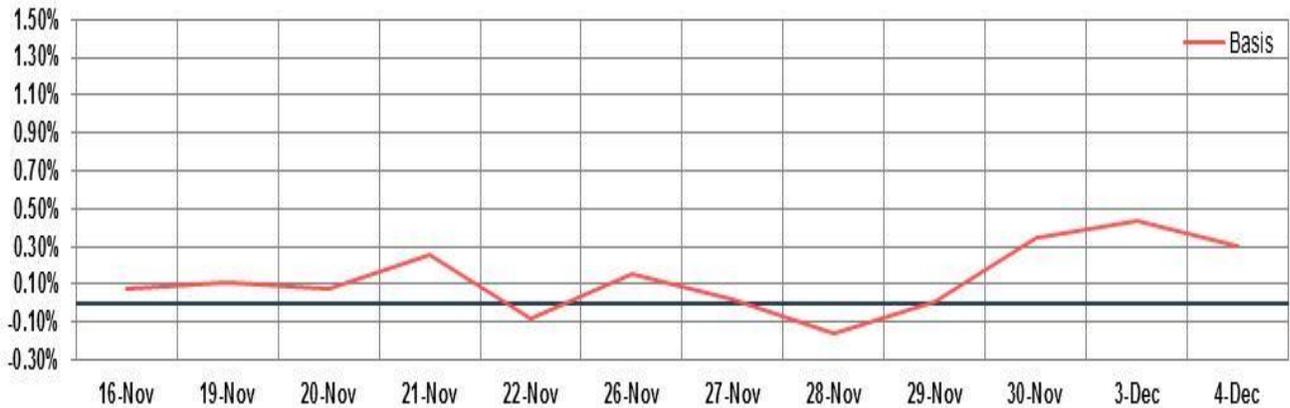
On the global front, European markets were trading in red, as Eurozone's manufacturing growth slowed in November, amid marginal growth in output and weak business confidence, and was the lowest since August 2016. The final data from IHS Markit showed that the manufacturing purchasing managers' index fell to 51.8 from 52 in October. The flash reading was 51.5. Meanwhile, UK manufacturing growth improved in November, but activity remained subdued amid a second consecutive month of decline in export orders.

## Market Turnover & FII Derivative Data

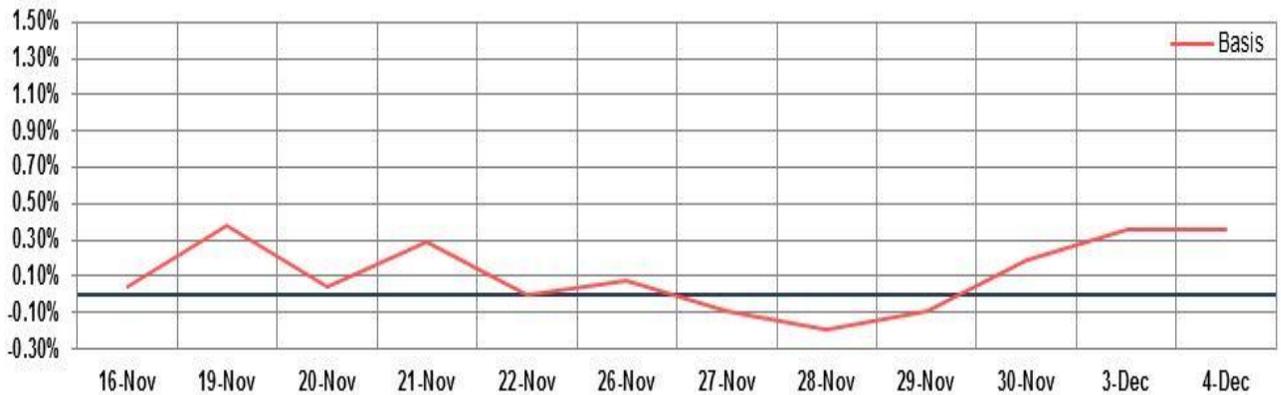
Market TO	Current	Previous	Net%
BSE CASH	2231	2810	(21)
NSE CASH	29497	33329	(11)
NSE FO	470286	425998	10

FII Derivatives	Buy	Sell	Net
Ind. Futures	1982	1944	37
Ind. Options	52523	51776	747
Stk. Futures	12287	12686	(399)
Stk. Options	5152	5320	(168)

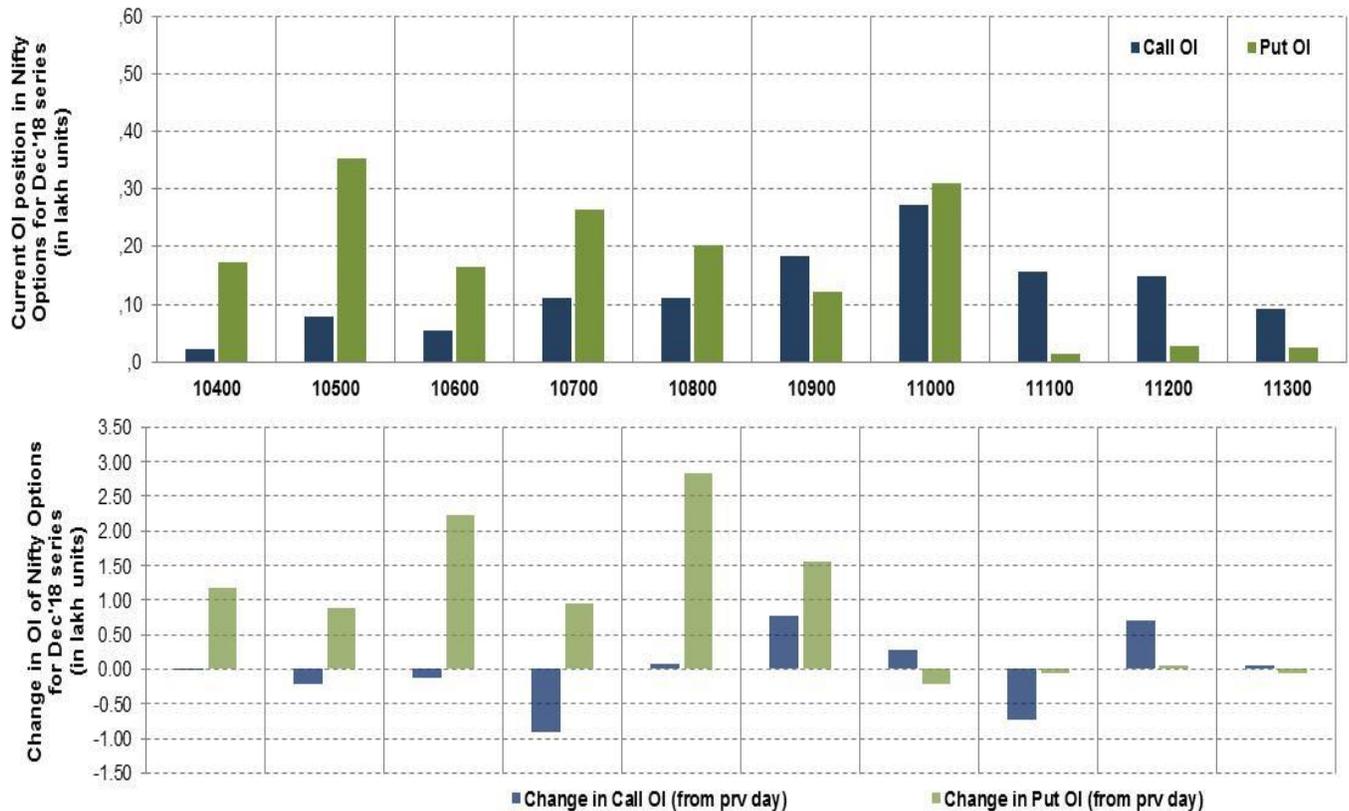
# Nifty Futures



## Bank Nifty Futures



## Nifty Options



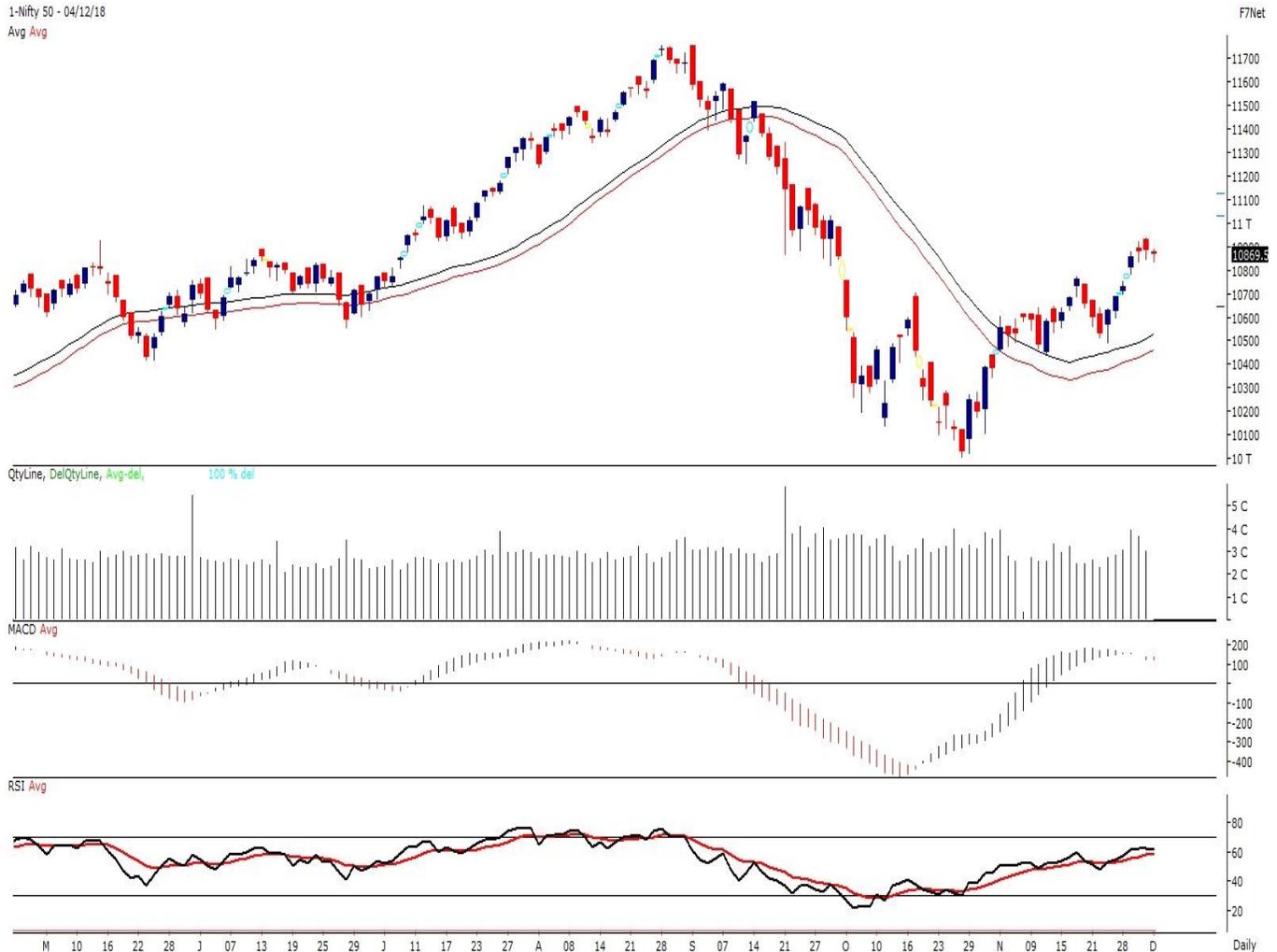
Note – Change in OI of Nifty Options refers to change from previous trading day  
 Source-NSE, SIHL Derivatives Research (Institutional Equities)

- Among Nifty calls 11,000 SP from the Dec month expiry was the most active call with an addition of 0.03 million in open interest.
- Among Nifty puts, 10,500 SP from the Dec month expiry was the most active put with an addition of 0.08 million open interests.
- The maximum OI outstanding for Calls was at 11,000 SP (2.72mn) and that for Puts was at 10,500 SP (3.52mn)

## Nifty Technical & Indices Levels

1-Nifty 50 - 04/12/18

Avg Avg



Nifty Cash prices have settled at 10869.5 down by 0.13 percent from the previous close. On the upper side it has resistance of 10950 and 11000 levels, while lower side it has support of 10800 and 10750 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
SRF	518,500	579,500	11.76	2171.30	0.79
CESC	1,275,450	1,399,750	9.75	714.55	1.88
OFSS	177,150	191,550	8.13	3578.30	3.75
NIITTECH	1,791,750	1,936,500	8.08	1121.25	1.13
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
INFIBEAM	14,060,000	13,216,000	-6.00	50.65	5.63
MGL	1,011,000	949,200	-6.11	853.55	0.60
BALKRISIND	2,646,400	2,476,800	-6.41	953.75	0.67
BANKBARODA	71,100,000	66,524,000	-6.44	108.05	0.65
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
BOSCHLTD	145,830	168,720	15.70	18606.80	-3.45
OIL	9,442,422	10,336,360	9.47	183.85	-0.03
JINDALSTEL	25,112,250	27,009,000	7.55	156.75	-3.15
TATAGLOBAL	10,608,750	11,394,000	7.40	210.50	-2.50
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
COLPAL	1,269,100	1,193,500	-5.96	1235.50	-2.53
ESCORTS	5,203,000	4,877,400	-6.26	699.40	-1.28
IGL	4,749,250	4,413,750	-7.06	259.50	-1.42
AJANTPHARM	594,000	546,500	-8.00	1134.30	-1.97

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