

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	10576	10468	10522	10587	10641	10706	Neutral	Neutral	Neutral
Sensex	35142	34795	34969	35160	35334	35525	Neutral	Neutral	Neutral
Nifty Futures	10593	10479	10536	10608	10665	10737	Neutral	Neutral	Neutral
Bank Nifty	25930	25689	25810	25927	26048	26166	Buy	Neutral	Neutral
CNX IT	14339	13987	14163	14413	14589	14839	Sell	Neutral	Buy
CNX Midcap	17484	17302	17393	17509	17600	17716	Buy	Neutral	Neutral
CNX Small Cap	6262	6185	6224	6269	6308	6353	Neutral	Neutral	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	35142.0	-2.5	0.0
NIFTY	10576.3	-6.2	-0.1
MIDCAP	14882.0	28.4	0.2
SMLCAP	14547.7	-30.6	-0.2
BSEFMC	11310.2	104.8	0.9
AUTO	20416.4	-136.6	-0.7
POWER	1962.9	7.7	0.4
REALTY	1698.0	-26.3	-1.5
BSE IT	13986.2	-319.9	-2.2
BANDEX	29298.7	152.7	0.5
OILGAS	13719.0	159.4	1.2
METAL	12685.6	-104.0	-0.8

Currency Futures	Close	Pre. Pts	% Chg
28-Nov-18 EUR-INR	81.66	81.95	-0.35
28-Nov-18 USD-INR	72.40	72.77	-0.50
28-Nov-18 GBP-INR	93.48	94.09	-0.65
28-Nov-18 JPY-INR	63.62	63.85	-0.36

Advance/ Decline	Adv	Dec	Un Ch.
NSE	786	1001	86
BSE	1177	1418	137

FII/DII Capital Mkt*	Buy	Sell	Net
FII	5517	5239	277
DII	4795	5067	(272)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Wednesday turned out to be a volatile day for the Indian markets, as both Sensex and Nifty ended flat with a negative bias after altering between green and red terrain. The start of the trading session was cheerful, amid reports that the Reserve Bank (RBI) will infuse Rs 12,000 crore into the system through purchase of government securities on November 15, with an aim to ease tight liquidity situation. Traders also got encouragement as the Securities and Exchange Board of India (SEBI) tightened disclosure and review norms for credit rating agencies (CRAs). SEBI ordered CRAs to analyse deterioration in the liquidity conditions of an issuer, while monitoring its repayment schedules and taking into account any asset-liability mismatches. These measures will enable investors to understand underlying rating drivers better and make more informed investment decisions. Sentiments were also positive during early morning deals with Prime Minister Narendra Modi's statement that financial inclusion has become a reality for 1.3 billion Indians as he pitched India as a favourite investment destination at the Fintech Festival.

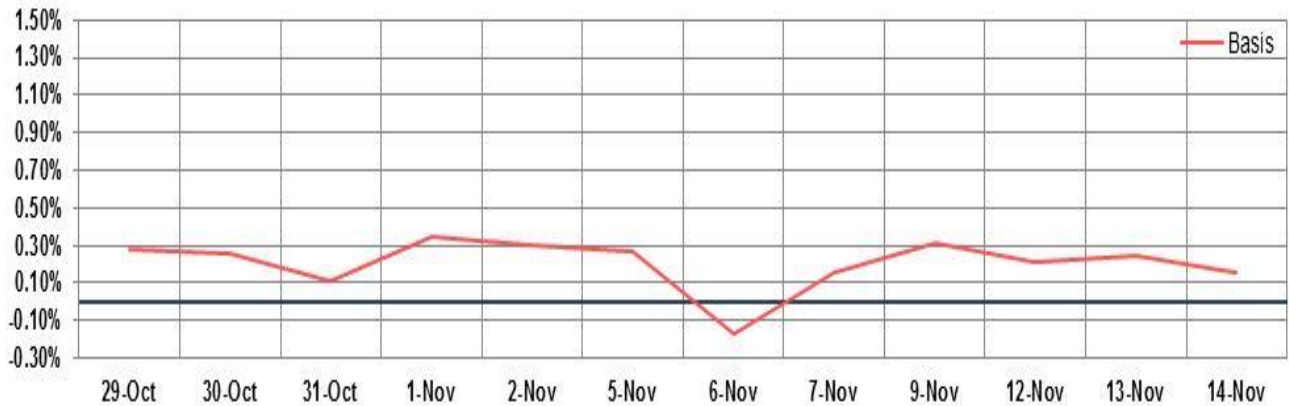
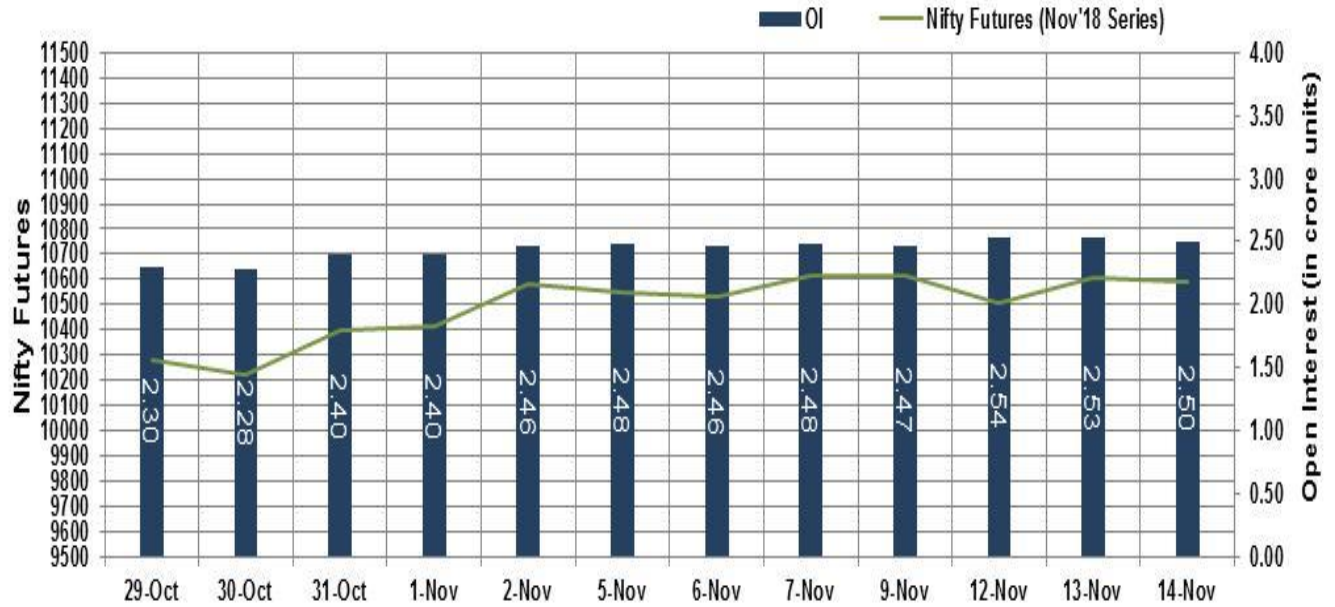
However, key indices gave up their early gains and traded volatile throughout the session, after WPI inflation spread concerns on street by rising 4-month high to 5.28% in October from 5.13% in September and 3.68% during the corresponding month of the previous year. The mood of the market participants got affected with a private report stating that the overall hiring sentiment for the second half of this financial year.

Market Turnover & FII Derivative Data

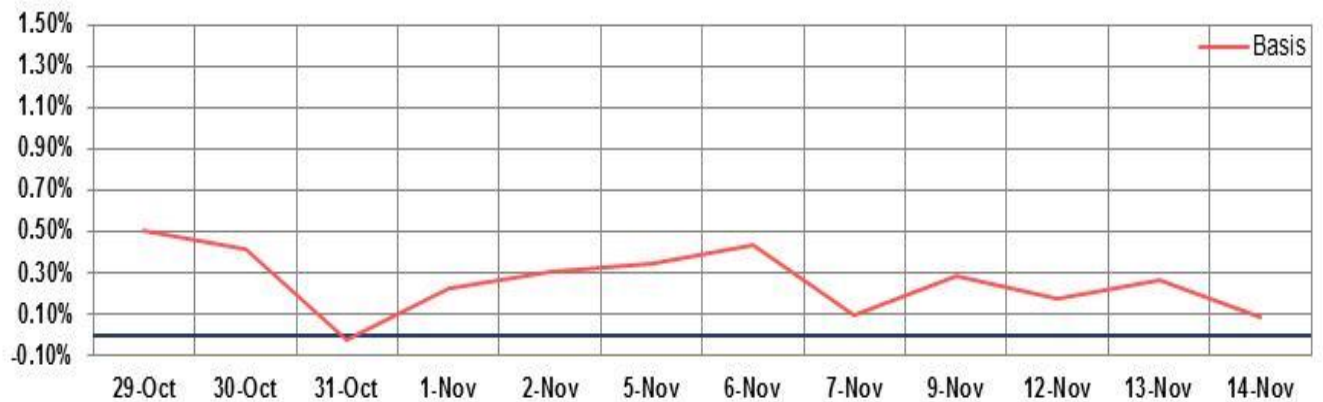
Market TO	Current	Previous	Net%
BSE CASH	3415	2526	35
NSE CASH	35972	27331	32
NSE FO	1000274	736361	36

FII Derivatives	Buy	Sell	Net
Ind. Futures	4364	4273	92
Ind. Options	128135	127533	602
Stk. Futures	15212	16427	(1215)
Stk. Options	10100	10033	67

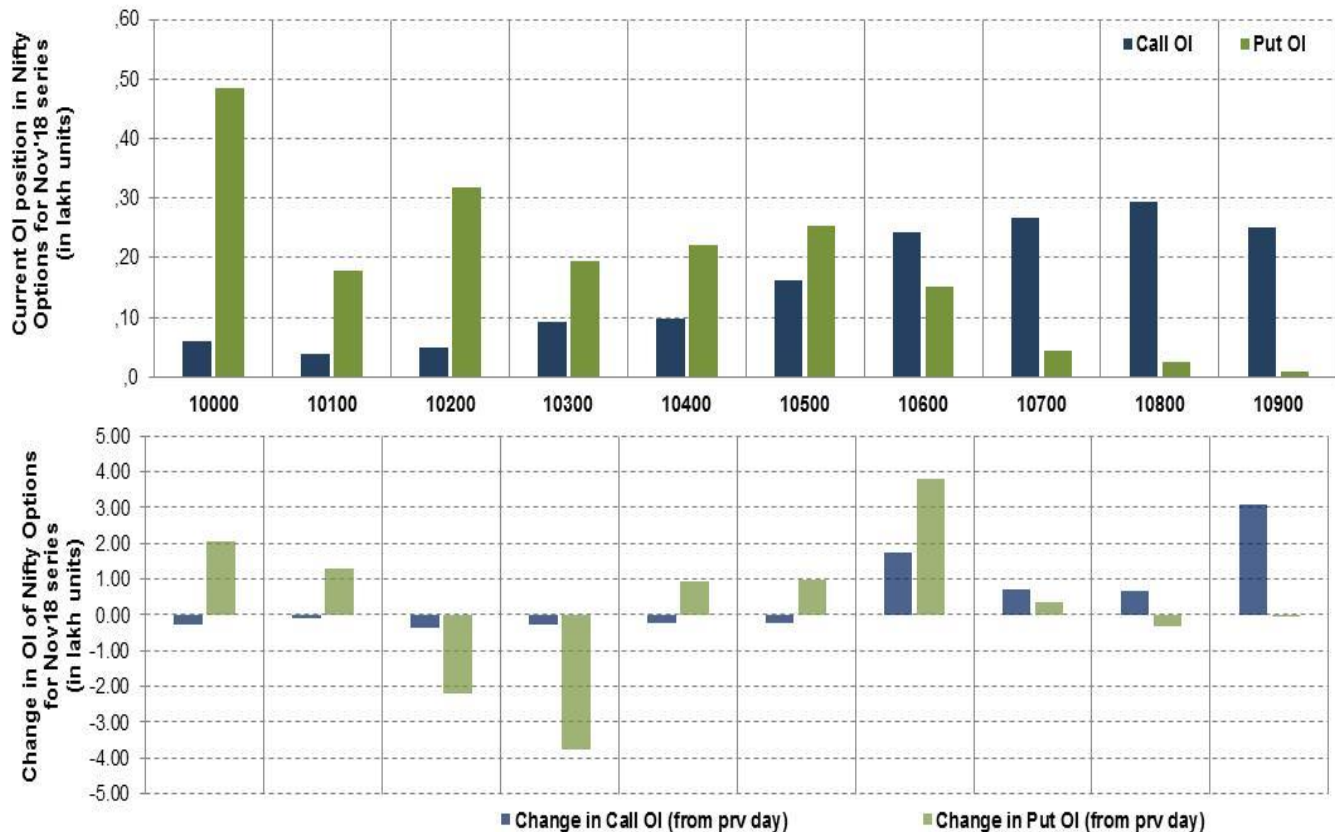
Nifty Futures



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 an addition of 0.06 million in open interest.
- Among Nifty puts, 10,000 SP from the Nov month expiry was the most active put with an addition of 0.20 million open interests.
- The maximum OI outstanding for Calls was at 10,800 SP (2.93mn) and that for Puts was at 10,000 SP (4.84mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 14/11/18
 Avg Avg



Nifty Cash prices have settled at 10576.30 down by 0.06 percent from the previous close. On the upper side it has resistance of 10650 and 10700 levels, while lower side it has support of 10500 and 10450 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
INDIGO	3,065,400	3,778,200	23.25	1051.60	7.45
SBIN	86,169,000	97,110,000	12.70	284.65	1.86
CANBK	8,326,000	9,380,000	12.66	253.65	3.64
CHENNPETRO	1,033,500	1,159,500	12.19	273.35	0.13
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
SHREECEM	136,000	127,550	-6.21	15319.65	0.73
EICHERMOT	292,825	271,525	-7.27	23307.00	0.04
NMDC	20,016,000	18,444,000	-7.85	108.10	0.14
ALBK	19,448,000	16,973,000	-12.73	38.25	5.66
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
KSCL	760,500	1,113,000	46.35	493.15	-4.84
SIEMENS	1,223,500	1,633,000	33.47	887.50	-2.74
ASHOKLEY	46,176,000	61,008,000	32.12	106.75	-10.67
SUNPHARMA	28,763,900	33,783,200	17.45	522.30	-7.30
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
INFIBEAM	12,628,000	11,696,000	-7.38	52.60	-5.31
ADANIENT	36,044,000	33,152,000	-8.02	161.65	-0.80
GLENMARK	4,093,000	3,727,000	-8.94	657.00	-3.25
MGL	1,734,600	1,571,400	-9.41	841.35	-1.76

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