

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10763	10656	10710	10742	10796	10828	Buy	Neutral	Neutral
Sensex	35775	35394	35584	35702	35892	36009	Buy	Neutral	Neutral
Nifty Futures	10776	10664	10720	10750	10805	10835	Buy	Neutral	Neutral
Bank Nifty	26301	26120	26210	26295	26385	26469	Buy	Neutral	Neutral
CNX IT	14600	14365	14483	14550	14668	14735	Neutral	Neutral	Buy
CNX Midcap	17592	17402	17497	17561	17656	17720	Buy	Neutral	Neutral
CNX Small Cap	6280	6221	6251	6271	6300	6320	Neutral	Neutral	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	35774.9	317.7	0.9
NIFTY	10763.4	81.2	0.8
MIDCAP	15049.8	52.0	0.4
SMLCAP	14538.7	52.8	0.4
BSEFMC	11483.1	143.8	1.3
AUTO	20731.4	214.9	1.1
POWER	1976.2	11.7	0.6
REALTY	1753.2	25.1	1.5
BSE IT	14107.2	87.8	0.6
BANDEX	29603.5	84.0	0.3
OILGAS	13600.4	-28.5	-0.2
METAL	12713.3	146.2	1.2

Currency Futures	Close	Pre. Pts	% Chg
28-Nov-18 EUR-INR	81.89	81.65	0.29
28-Nov-18 USD-INR	71.66	72.02	-0.50
28-Nov-18 GBP-INR	92.22	92.33	-0.12
28-Nov-18 JPY-INR	63.58	63.63	-0.09

Advance/ Decline	Adv	Dec	Un Ch.
NSE	928	843	115
BSE	138	1284	189

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4750	3647	1103
DII	2895	3205	(310)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Extending winning streak for third straight day, Indian equity benchmarks ended the Monday's trade on optimistic note with frontline gauges recapturing their crucial 35,700 (Sensex) and 10,750 (Nifty) levels. After a positive opening, there appeared not even an iota of profit booking in the session with benchmarks fervently gaining from strength to strength to end near intraday highs, as investors continued hunt for fundamentally strong stocks. Sentiments remained up-beat with former Niti Aayog Vice Chairman Arvind Panagariya's statement that the government has made a huge progress in implementing reforms including some difficult structural ones such as the Goods and Services Tax (GST) and Insolvency and Bankruptcy Code (IBC) that previous governments had difficulty in introducing. He also said that the Centre should stick to the fiscal deficit target for 2018-19. Investors took note of report stating that the government may push the Reserve Bank of India (RBI) to allow more active participation by government nominees to the central board in the decision-making process and keep them informed about key regulatory issues. Meanwhile, the government expects to garner at least Rs 50 billion through share buyback offers of state-run companies, including Coal India, in the current financial year.

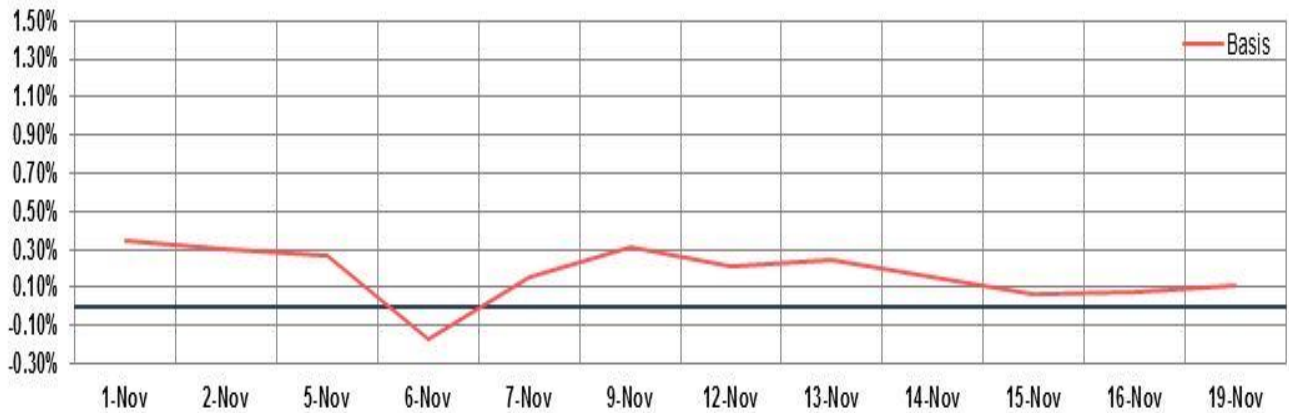
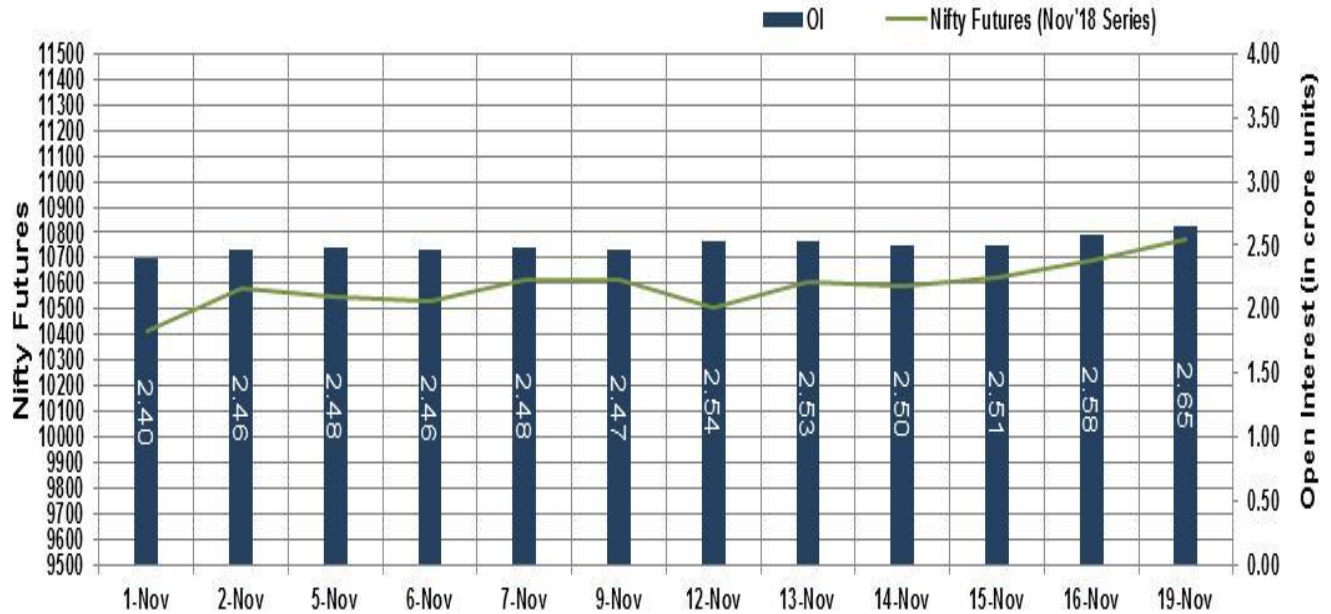
Buying in last leg of trade helped markets to end near intraday high levels as optimism remained among traders with a private report stating that corporate India reported a good set of numbers during the July-September 2018 quarter.

Market Turnover & FII Derivative Data

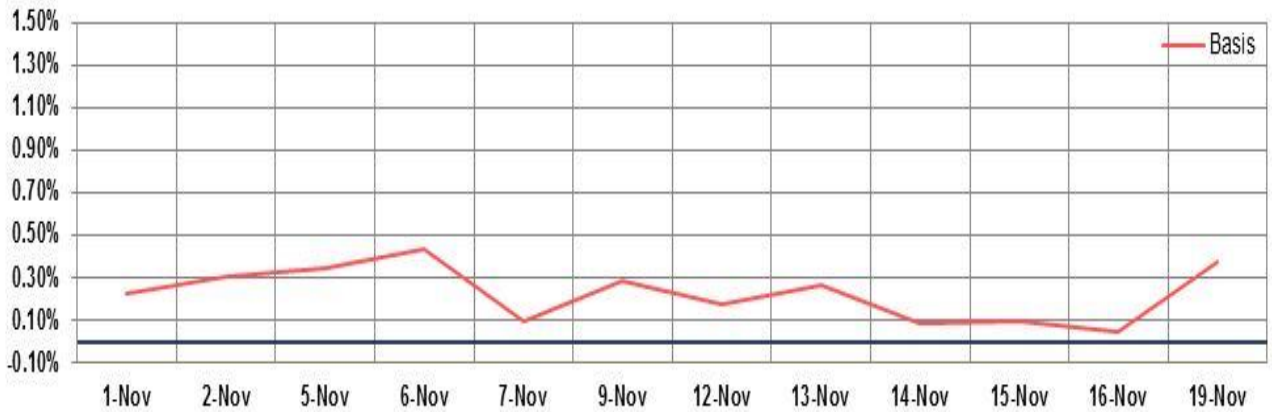
Market TO	Current	Previous	Net%
BSE CASH	2597	3322	(22)
NSE CASH	27229	34985	(22)
NSE FO	508453	582156	(13)

FII Derivatives	Buy	Sell	Net
Ind. Futures	3258	2397	861
Ind. Options	56146	57891	(1746)
Stk. Futures	11276	11241	34
Stk. Options	7211	7316	(106)

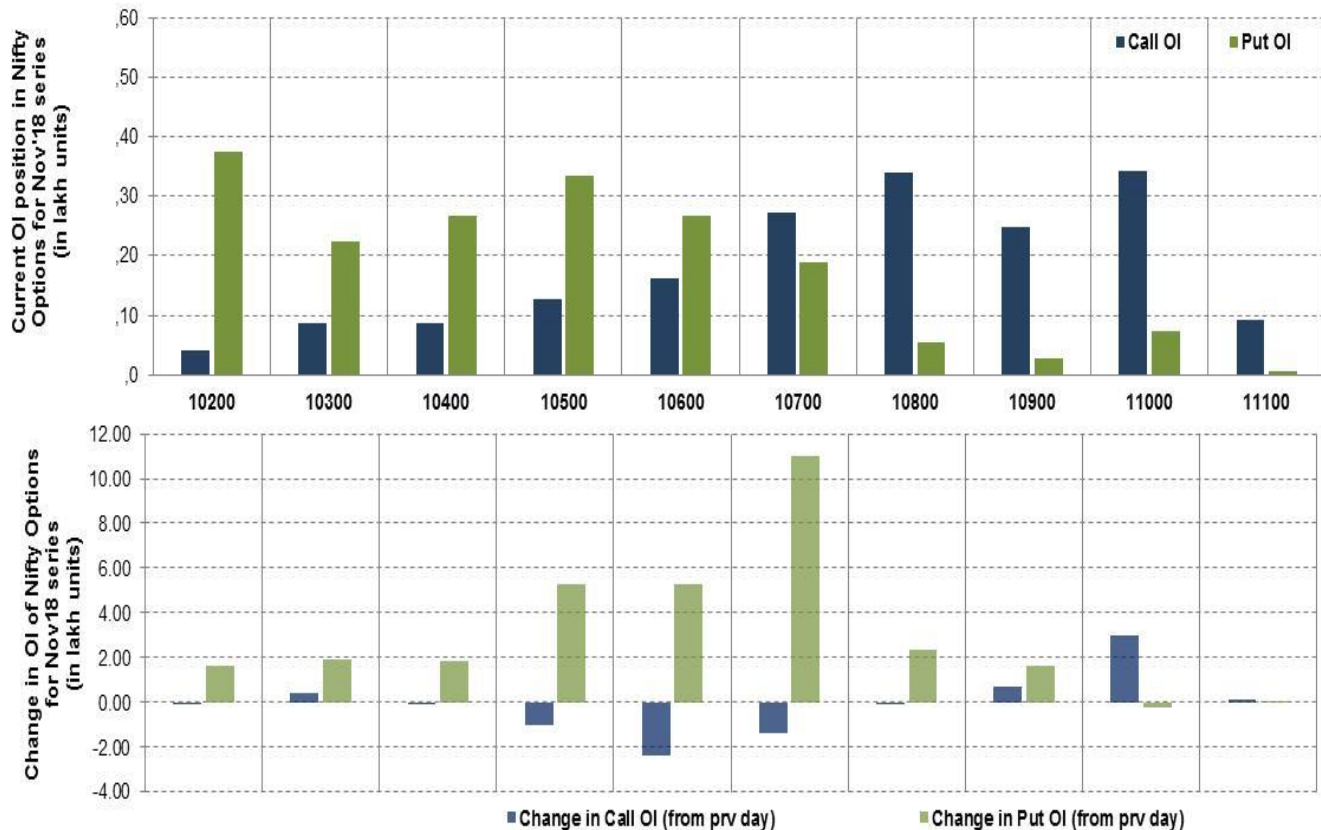
Nifty Futures



Bank Nifty Futures



Nifty Options

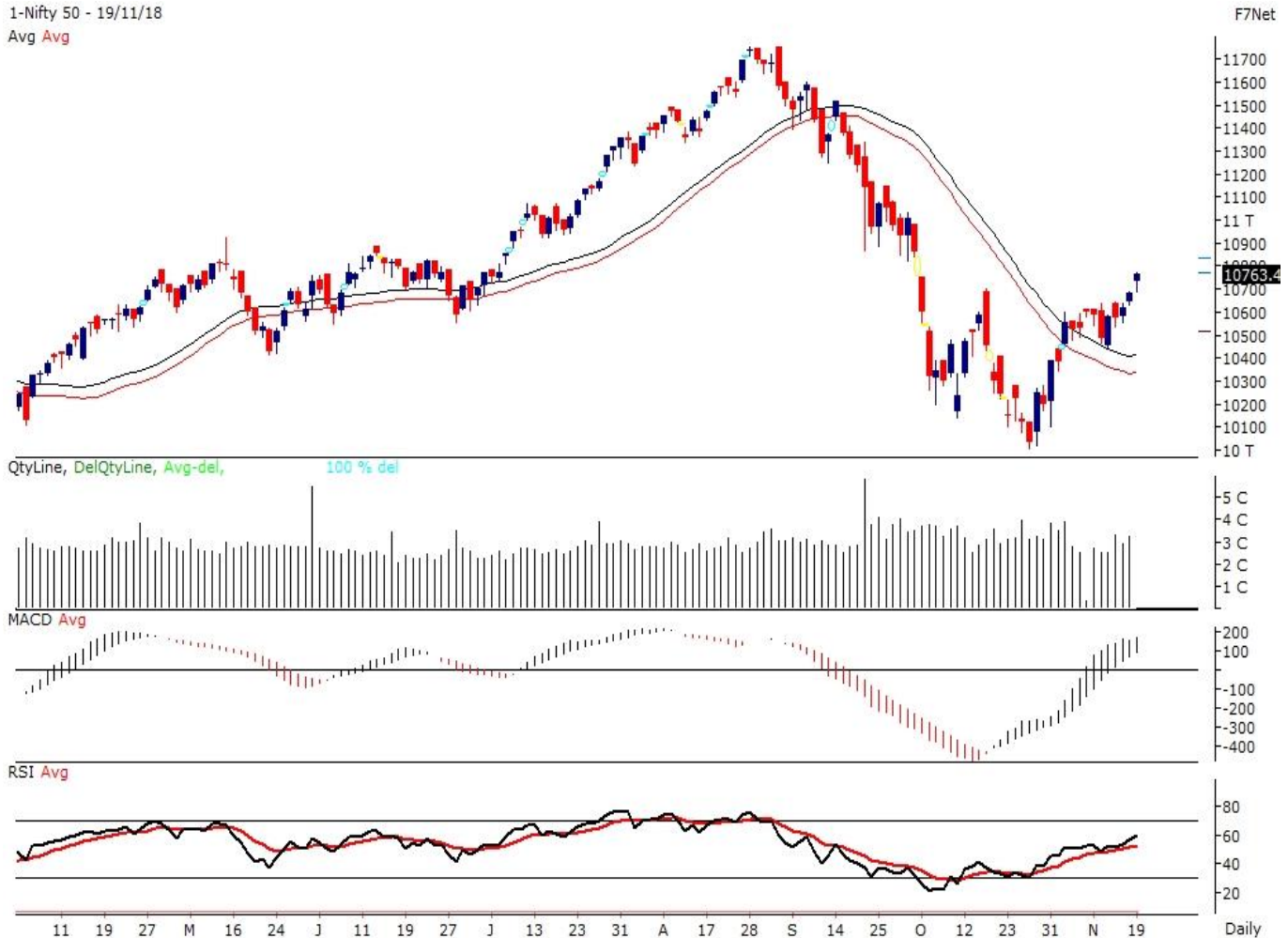


Note – Change in OI of Nifty Options refers to change from previous trading day
 Source-NSE, SIHL Derivatives Research (Institutional Equities)

- Among Nifty calls 11,000 SP from the Nov month expiry was the most active call with an addition of 0.30 million in open interest.
- Among Nifty puts, 10,200 SP from the Nov month expiry was the most active put with an addition of 0.16 million open interests.
- The maximum OI outstanding for Calls was at 11,000 SP (3.41mn) and that for Puts was at 10,200 SP (3.75mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 19/11/18
 Avg Avg



Nifty Cash prices have settled at 10763.40 up by 0.76 percent from the previous close. On the upper side it has resistance of 10850 and 10900 levels, while lower side it has support of 10700 and 10650 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
ACC	895,600	1,057,200	18.04	1509.05	0.10
OIL	3,099,888	3,477,177	12.17	198.85	0.61
INFIBEAM	11,900,000	12,928,000	8.64	48.15	2.77
FEDERALBNK	41,272,000	44,423,500	7.64	81.55	1.81
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
RPOWER	39,104,000	36,686,000	-6.18	31.55	3.44
RELINFRA	7,165,600	6,680,700	-6.77	353.70	6.99
DABUR	13,347,500	12,422,500	-6.93	407.95	3.25
NATIONALUM	30,328,000	28,040,000	-7.54	67.65	2.58
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
JETAIRWAYS	4,804,800	6,063,600	26.20	317.95	-1.59
SIEMENS	1,977,500	2,271,500	14.87	935.70	-4.28
APOLLOHOSP	1,343,000	1,461,500	8.82	1230.05	-0.64
HINDZINC	5,817,600	6,246,400	7.37	267.10	-0.06
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
UBL	2,156,700	1,974,000	-8.47	1315.45	-0.35
CHOLAFIN	710,500	647,500	-8.87	1253.80	-0.46
SREINFRA	13,629,000	12,418,000	-8.89	33.95	-3.00
CESC	1,727,550	1,562,000	-9.58	686.10	-0.18

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