

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10656	10579	10618	10679	10718	10779	Neutral	Neutral	Neutral
Sensex	35475	35225	35350	35541	35665	35856	Neutral	Neutral	Neutral
Nifty Futures	10664	10590	10627	10688	10725	10786	Neutral	Neutral	Neutral
Bank Nifty	26113	25921	26017	26138	26235	26356	Buy	Neutral	Neutral
CNX IT	14285	14061	14173	14374	14486	14687	Sell	Neutral	Buy
CNX Midcap	17420	17232	17326	17478	17572	17723	Neutral	Neutral	Neutral
CNX Small Cap	6197	6128	6162	6221	6256	6315	Sell	Neutral	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	35474.5	-300.4	-0.8
NIFTY	10656.2	-107.2	-1.0
MIDCAP	14896.4	-153.4	-1.0
SMLCAP	14405.6	-133.1	-0.9
BSEFMC	11401.9	-81.2	-0.7
AUTO	20559.1	-172.2	-0.8
POWER	1956.4	-19.8	-1.0
REALTY	1751.2	-2.1	-0.1
BSE IT	13862.1	-245.1	-1.7
BANKEX	29372.1	-231.4	-0.8
OILGAS	13553.0	-47.4	-0.4
METAL	12354.5	-358.8	-2.8

Currency Futures	Close	Pre. Pts	% Chg
28-Nov-18 EUR-INR	81.77	81.89	-0.15
28-Nov-18 USD-INR	71.47	71.66	-0.26
28-Nov-18 GBP-INR	91.98	92.22	-0.26
28-Nov-18 JPY-INR	63.56	63.58	-0.02

Advance/ Decline	Adv	Dec	Un Ch.
NSE	486	1324	75
BSE	829	1762	150

FII/DII Capital Mkt*	Buy	Sell	Net
FII	3279	4032	(753)
DII	2791	2835	(44)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Tuesday turned out to be a lackluster day for the Indian markets, with the Sensex and the Nifty breaching their crucial psychological levels of 35,500 and 10,700, respectively. The key equity indices made a weak opening of day, as SEBI's data report indicated that the share of foreign portfolio investments (FPI) through participatory notes (P-notes) in domestic capital markets has declined to nine-and-a-half year low of Rs 66,587 crore at the end of October. Domestic sentiments got cautious as SEBI asked listed companies to disclose detailed reasons for delay in submission of financial results to the stock exchanges within one working day of the stipulated deadline. The trade also got affected after a survey by the UK India Business Council (UKIBC) showed that 'Quality of bureaucracy' is rated as the weakest component of India's business environment for the fourth year running. Traders overlooked a report stating that Prime Minister Narendra Modi has set an ambitious deadline of December-end to implement as many business reforms as possible on the ground so that India could break into the top 50 of the World Bank Ease of Doing Business next year.

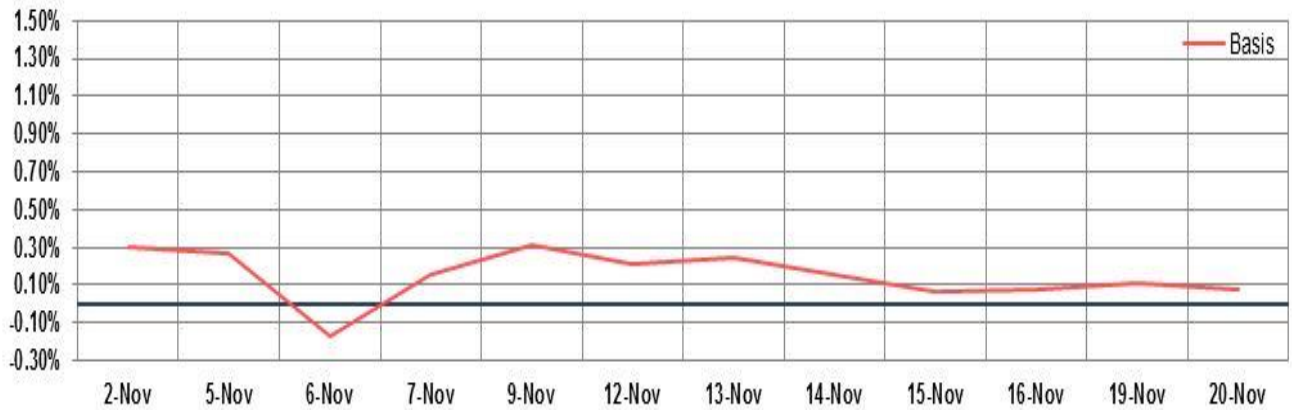
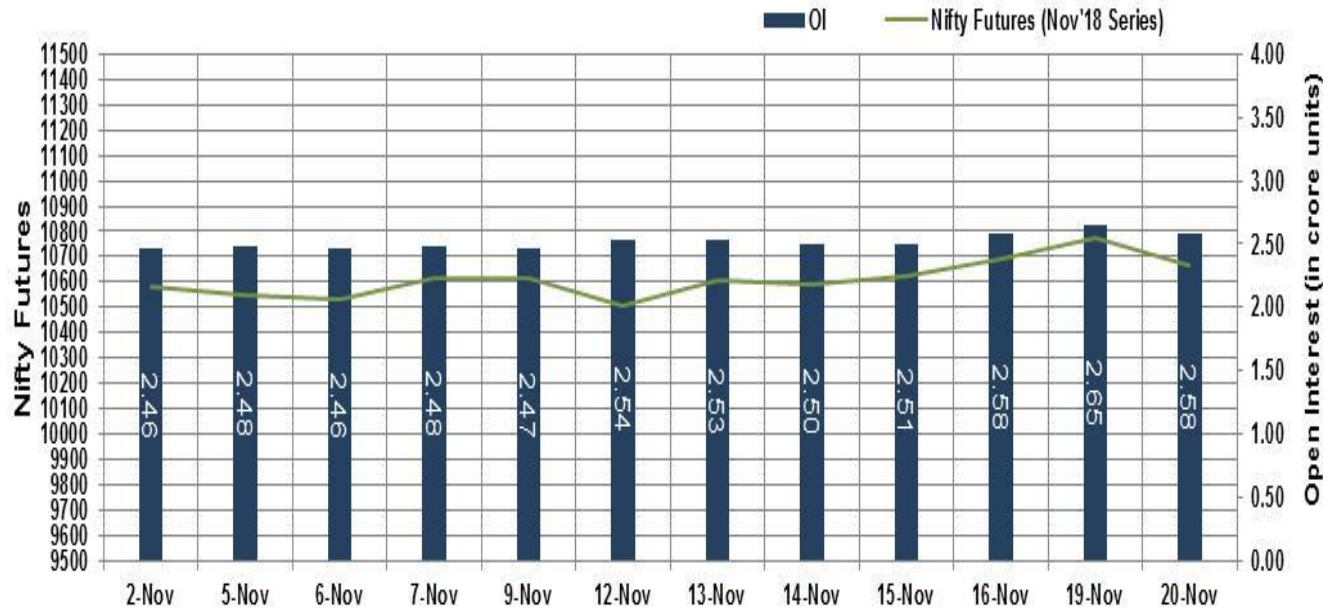
In the second half of the session, the markets didn't look back and continued southward journey to end near their intraday low points, following weak global markets. The street remained pessimistic, on reports that India has slipped two places to rank 53rd on a global annual talent ranking released by IMD Business School Switzerland. The top slot has been retained by the Alpine nation itself.

Market Turnover & FII Derivative Data

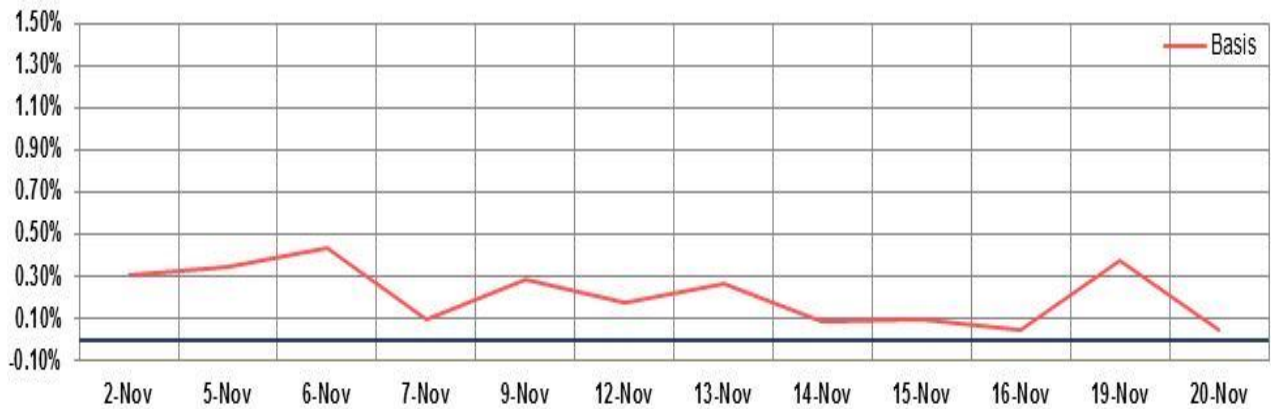
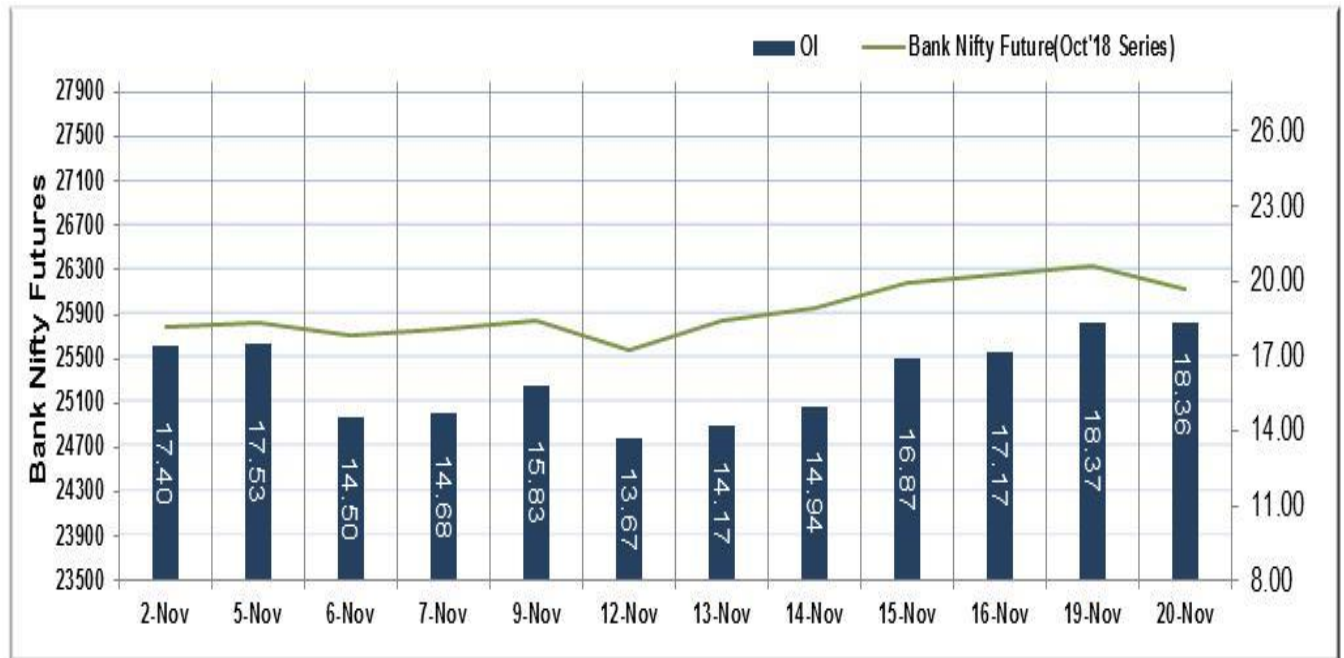
Market TO	Current	Previous	Net%
BSE CASH	2347	2597	(10)
NSE CASH	27000	27229	(1)
NSE FO	659232	508453	30

FII Derivatives	Buy	Sell	Net
Ind. Futures	3041	2871	171
Ind. Options	78639	79377	(738)
Stk. Futures	11852	12425	(573)
Stk. Options	8232	8468	(236)

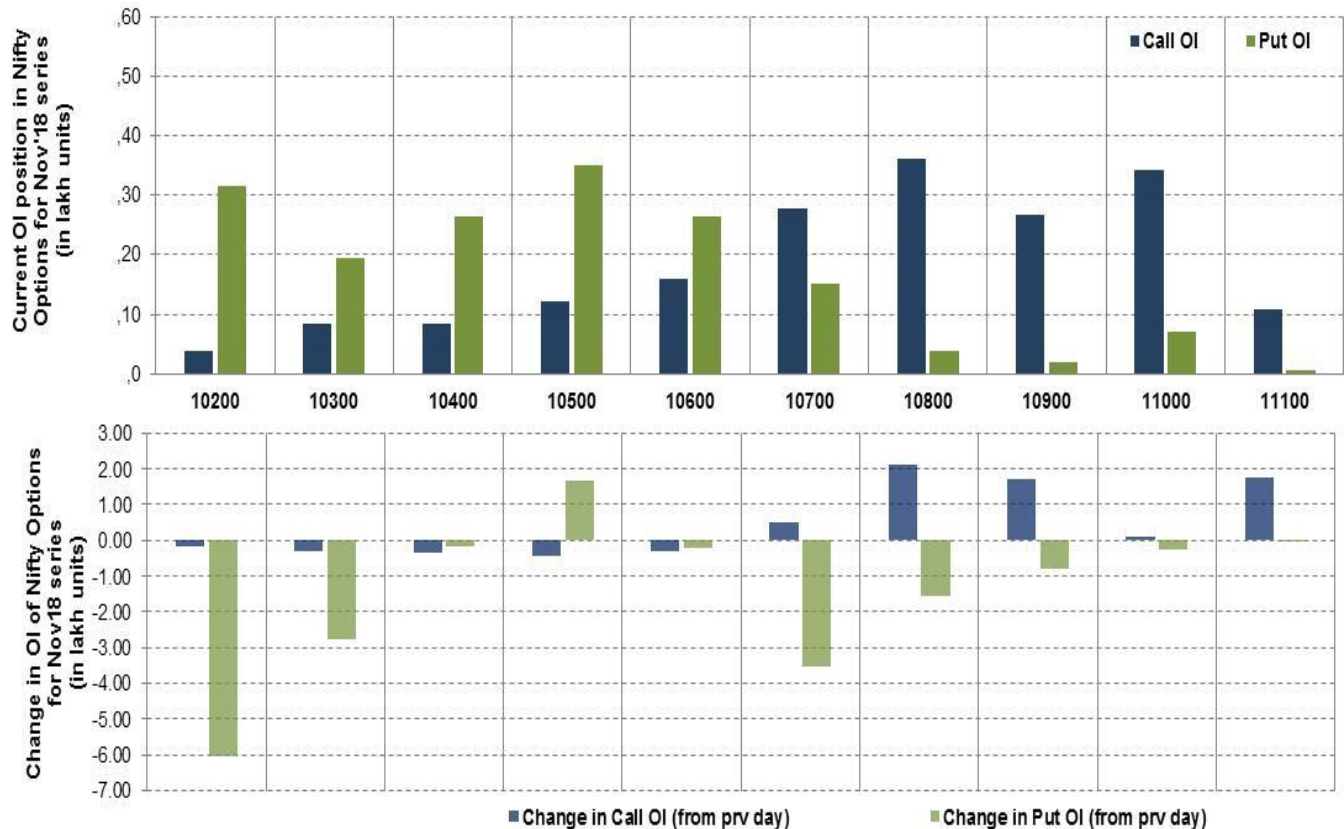
Nifty Futures



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 0.20 million in open interest.
- Among Nifty puts, 10,500 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 10,800 SP (3.61mn) and that for Puts was at 10,500 SP (3.50mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 20/11/18

Avg Avg



Nifty Cash prices have settled at 10656.20 down by 1.0 percent from the previous close. On the upper side it has resistance of 10700 and 10750 levels, while lower side it has support of 10600 and 10550 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
JUSTDIAL	1,745,800	2,037,000	16.68	511.15	3.69
ALBK	16,269,000	17,336,000	6.56	44.75	2.40
REPCOHOME	614,700	646,200	5.12	393.90	0.51
OIL	3,477,177	3,562,152	2.44	200.70	0.93
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
CHOLAFIN	647,500	607,500	-6.18	1261.10	0.58
KSCL	1,197,000	1,120,500	-6.39	506.00	2.30
GODREJIND	2,215,500	2,068,500	-6.64	524.05	0.18
ARVIND	8,446,000	7,848,000	-7.08	319.35	0.11
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
GLENMARK	3,925,000	4,232,000	7.82	636.45	-1.86
IOC	26,964,000	28,638,000	6.21	139.20	-2.32
CANFINHOME	3,785,000	3,991,250	5.45	257.65	-3.63
TATACHEM	2,412,750	2,539,500	5.25	691.55	-1.47
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
VEDL	39,194,750	36,076,250	-7.96	204.85	-3.33
BANKINDIA	23,418,000	21,342,000	-8.86	86.05	-1.88
JETAIRWAYS	6,063,600	5,420,400	-10.61	305.45	-3.93
HCC	22,428,000	19,701,870	-12.16	12.55	-14.04

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