

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10600	10502	10551	10611	10660	10720	Neutral	Neutral	Neutral
Sensex	35200	34887	35043	35269	35425	35651	Neutral	Neutral	Neutral
Nifty Futures	10627	10522	10575	10629	10682	10737	Neutral	Neutral	Neutral
Bank Nifty	26262	25940	26101	26222	26383	26503	Buy	Neutral	Neutral
CNX IT	13879	13566	13723	13984	14140	14402	Sell	Neutral	Buy
CNX Midcap	17507	17265	17386	17455	17576	17645	Buy	Neutral	Neutral
CNX Small Cap	6227	6134	6180	6210	6256	6285	Neutral	Neutral	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	35199.8	-274.7	-0.8
NIFTY	10600.1	-56.2	-0.5
MIDCAP	14991.1	94.7	0.6
SMLCAP	14414.5	8.9	0.1
BSEFMC	11372.6	-29.3	-0.3
AUTO	20542.3	-16.8	-0.1
POWER	1936.1	-20.3	-1.0
REALTY	1777.9	26.8	1.5
BSE IT	13457.0	-405.1	-2.9
BANKEK	29534.1	162.0	0.6
OILGAS	13536.8	-16.2	-0.1
METAL	12257.6	-97.0	-0.8

Currency Futures	Close	Pre. Pts	% Chg
28-Nov-18 EUR-INR	81.77	81.77	0.00
28-Nov-18 USD-INR	71.47	71.47	0.00
28-Nov-18 GBP-INR	91.98	91.98	0.00
28-Nov-18 JPY-INR	63.56	63.56	0.00

Advance/ Decline	Adv	Dec	Un Ch.
NSE	894	873	88
BSE	1268	1314	143

FII/DII Capital Mkt*	Buy	Sell	Net
FII	3238	4890	(1652)
DII	3683	3076	607

*NOTE: - FII AND DII data figure is provisional

Market Commentary

It was another terrible day for the Indian markets, as the Sensex and Nifty has witnessed steep fall during Wednesday's trading session. The key Indices made a cautious start, as anxiety spread among traders with domestic rating agency ICRA's report that after the strong upswing in April-June quarter of current financial year (FY19), GDP growth for July-September quarter is expected to dip to 7.2 percent on account of sluggishness in agriculture and industry. The GDP had grown by a higher than expected 8.2 per cent in the first quarter of FY19 as compared to the year-ago period. Trade remained weak during the whole day, as a private report stating that continuing their selling spree in the September quarter, foreign investors pulled out \$900 million from the Indian equity markets on widening current account deficit due to a surge in oil prices and depreciating rupee. The market participants also took note of reports that the government intends to impose higher penalties on companies if they fail to report cases of a data breach of Indian users to concerned authorities.

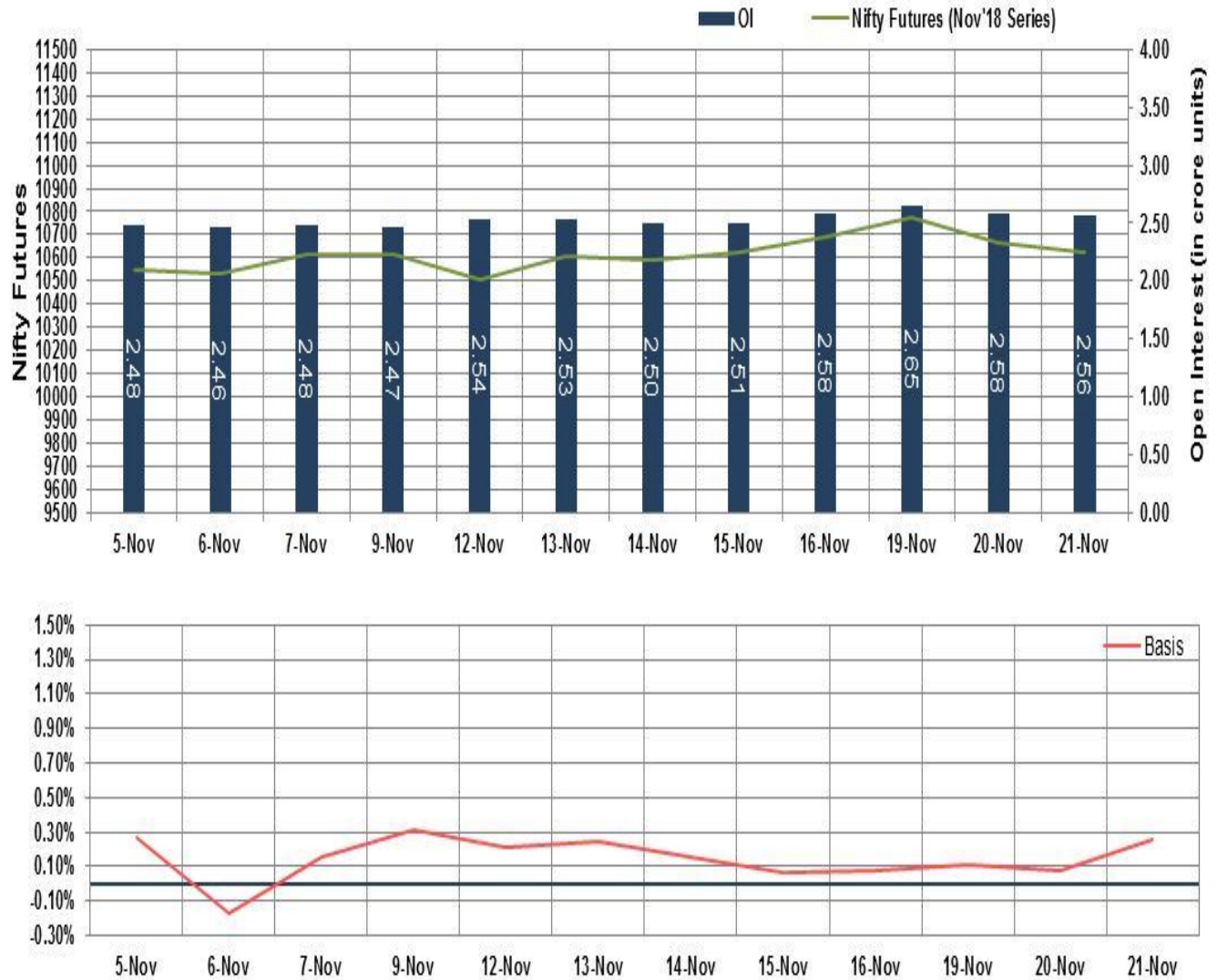
On the global side, European markets were trading in green, despite reports that Germany's industrial producer prices rose at the fastest pace in 18 months during October. The figures from the Federal Statistical Office showed that producer prices rose 3.3 percent year-on-year following a 3.2 percent increase in September. Meanwhile, France's jobless rate was unchanged in the third quarter from the previous three months.

Market Turnover & FII Derivative Data

Market TO	Current	Previous	Net%
BSE CASH	2571	2347	10
NSE CASH	28646	27000	6
NSE FO	932605	659232	41

FII Derivatives	Buy	Sell	Net
Ind. Futures	418	417	1
Ind. Options	191	0	191
Stk. Futures	1012	2116	(1104)
Stk. Options	0	0	0

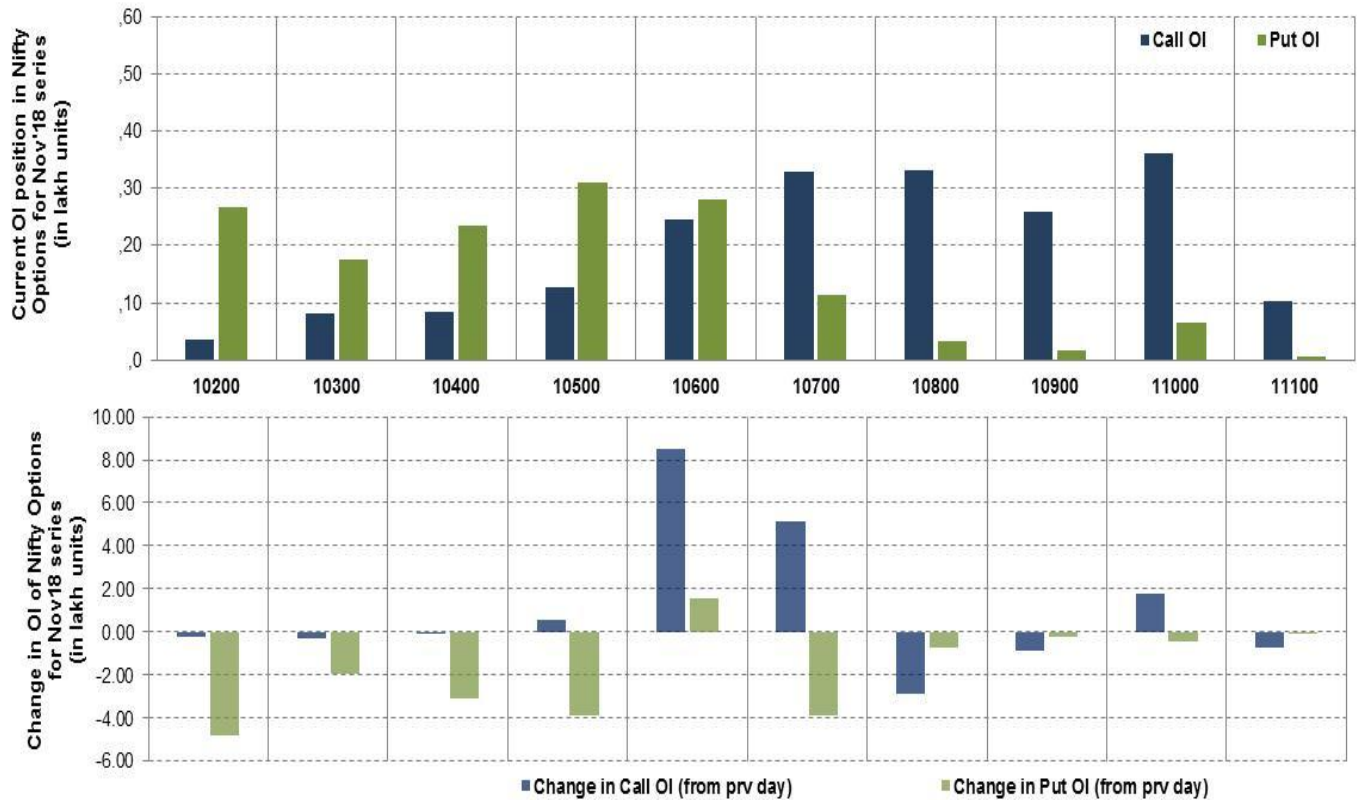
Nifty Futures



Bank Nifty Futures



Nifty Options

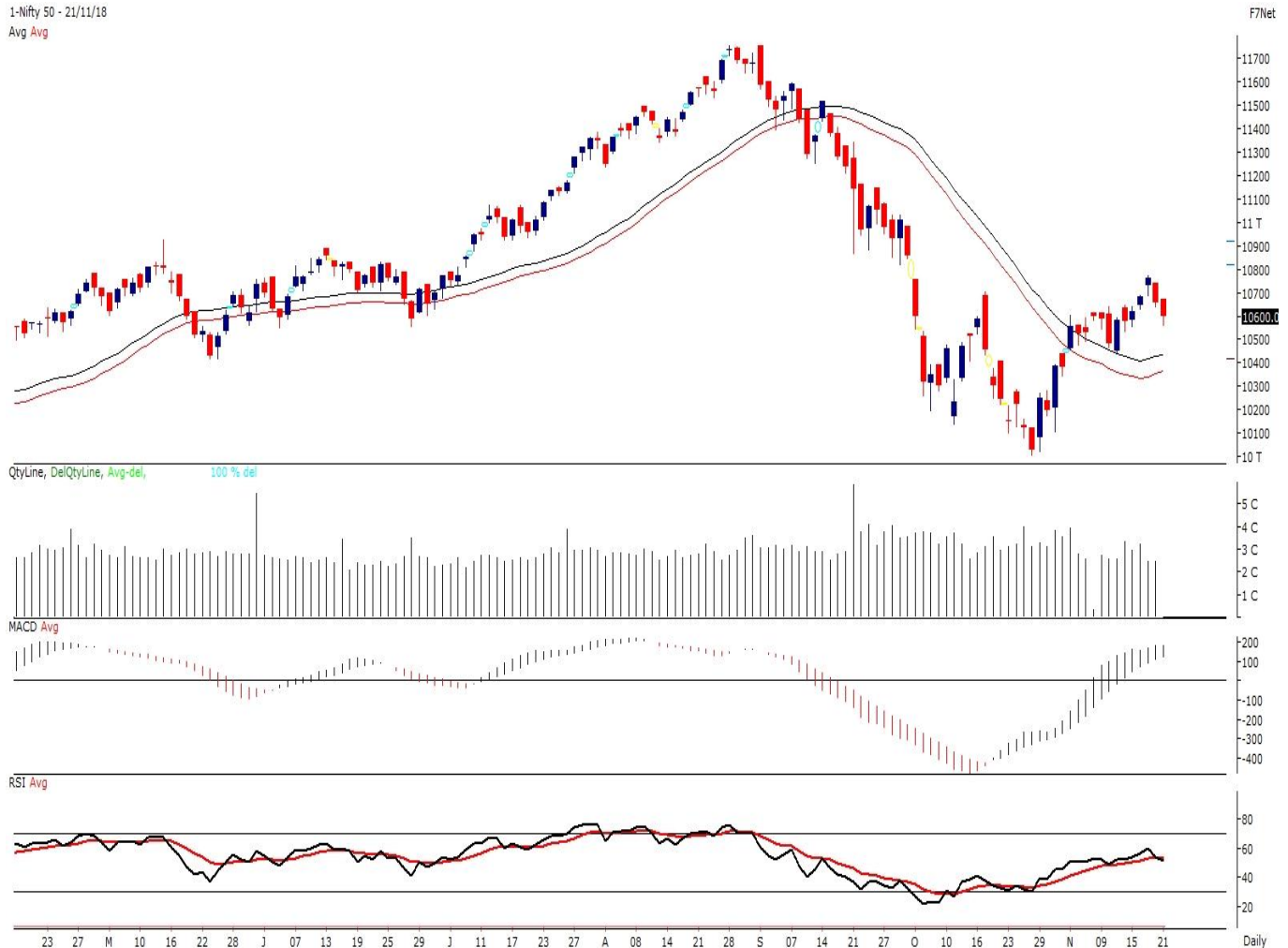


Note – Change in OI of Nifty Options refers to change from previous trading day
 Source-NSE, SIHL Derivatives Research (Institutional Equities)

- Among Nifty calls 11,000 SP from the Nov month expiry was the most active call with an addition of 0.17 million in open interest.
- Among Nifty puts, 10,500 SP from the Nov month expiry was the most active put with a reduction of 0.39 million open interests.
- The maximum OI outstanding for Calls was at 11,000 SP (3.60mn) and that for Puts was at 10,500 SP (3.11mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 21/11/18
 Avg Avg



Nifty Cash prices have settled at 10600.05 down by 0.53 percent from the previous close. On the upper side it has resistance of 10650 and 10700 levels, while lower side it has support of 10550 and 10500 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
BPCL	11,304,000	13,545,000	19.82	326.60	1.24
DALMIABHA	434,700	517,500	19.05	2351.50	4.21
APOLLOTYRE	9,840,000	11,328,000	15.12	226.30	0.22
IOC	28,638,000	32,718,000	14.25	141.40	1.58
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
KOTAKBANK	10,237,600	9,731,200	-4.95	1177.25	0.43
SRF	572,000	536,500	-6.21	2120.40	1.76
PCJEWELLER	9,697,500	8,962,500	-7.58	79.60	4.46
ADANIENT	26,188,000	24,016,000	-8.29	162.05	0.84
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
VEDL	36,076,250	40,535,250	12.36	202.50	-1.15
NIITTECH	1,713,750	1,914,000	11.68	1086.85	-2.27
OIL	3,562,152	3,946,239	10.78	198.25	-1.22
COALINDIA	21,128,800	23,135,200	9.50	260.30	-0.27
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
LT	9,718,875	9,637,875	-0.83	1407.70	-0.49
CHENNPETRO	1,171,500	1,134,000	-3.20	261.50	-0.49
HCC	19,701,870	19,059,850	-3.26	12.10	-3.59
JETAIRWAYS	5,420,400	5,160,000	-4.80	300.00	-1.78

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