

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10859	10741	10800	10841	10900	10942	Buy	Sell	Neutral
Sensex	36170	35816	35993	36123	36300	36430	Buy	Sell	Neutral
Nifty Futures	10860	10734	10797	10840	10903	10946	Buy	Sell	Neutral
Bank Nifty	26940	26414	26677	26840	27103	27267	Buy	Neutral	Neutral
CNX IT	14465	14244	14355	14544	14654	14843	Neutral	Neutral	Buy
CNX Midcap	17394	17263	17329	17370	17436	17477	Neutral	Neutral	Neutral
CNX Small Cap	6171	6109	6140	6175	6206	6241	Sell	Sell	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	36170.4	453.5	1.3
NIFTY	10858.7	129.9	1.2
MIDCAP	14955.2	92.5	0.6
SMLCAP	14352.9	31.4	0.2
BSEFMC	11640.2	134.8	1.2
AUTO	20749.2	259.3	1.3
POWER	1913.6	-10.3	-0.5
REALTY	1757.3	24.3	1.4
BSE IT	14151.5	-143.3	-1.0
BANKEK	30093.1	517.4	1.8
OILGAS	13374.7	79.4	0.6
METAL	11892.0	234.5	2.0

Currency Futures	Close	Pre. Pts	% Chg
27-Dec-18 EUR-INR	79.83	80.17	-0.42
27-Dec-18 USD-INR	70.13	70.85	-1.02
27-Dec-18 GBP-INR	89.63	90.70	-1.18
27-Dec-18 JPY-INR	62.00	62.44	-0.71

Advance/ Decline	Adv	Dec	Un Ch.
NSE	885	905	104
BSE	1310	1305	143

FII/DII Capital Mkt*	Buy	Sell	Net
FII	8878	8055	823
DII	7649	6676	973

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity benchmarks ended November F&O series on strong note on Thursday, with Sensex and Nifty rallying for the fourth day. The start of day was fabulous, as traders reacted positively to a private report that the Reserve Bank of India (RBI) may have to conduct open market operations (OMOs) of another Rs 1,60,000 crore in the fourth quarter of the current fiscal to tide over the banking liquidity crisis. Domestic sentiments remained optimistic, after Commerce and Industry Minister Suresh Prabhu said that the government is taking several steps, such as reducing regulatory burden and ensuring availability of adequate funds, for budding entrepreneurs to promote startup ecosystem in the country. Some comfort also came with private report stating that the RBI won't raise interest rates until at least April, much later than thought just one month ago and rise will probably be a one-and-done.

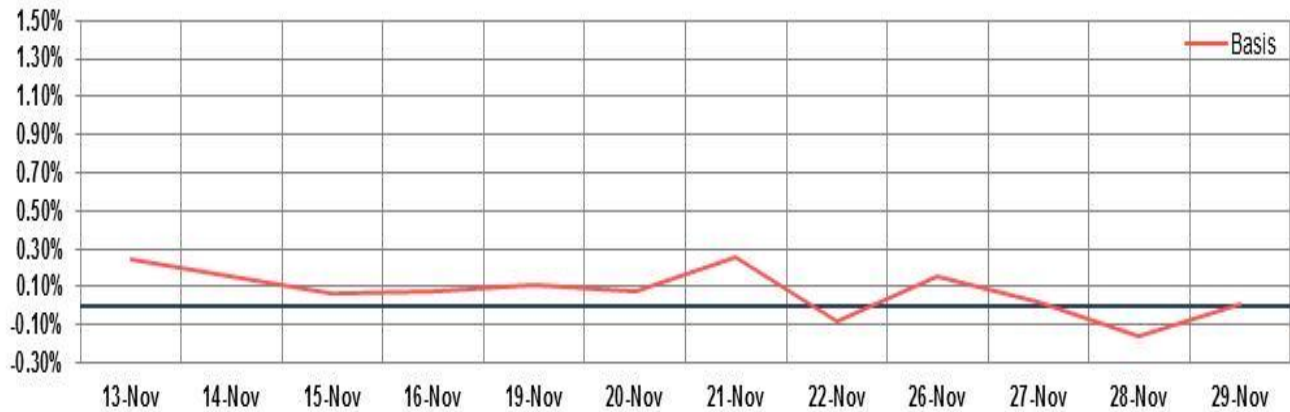
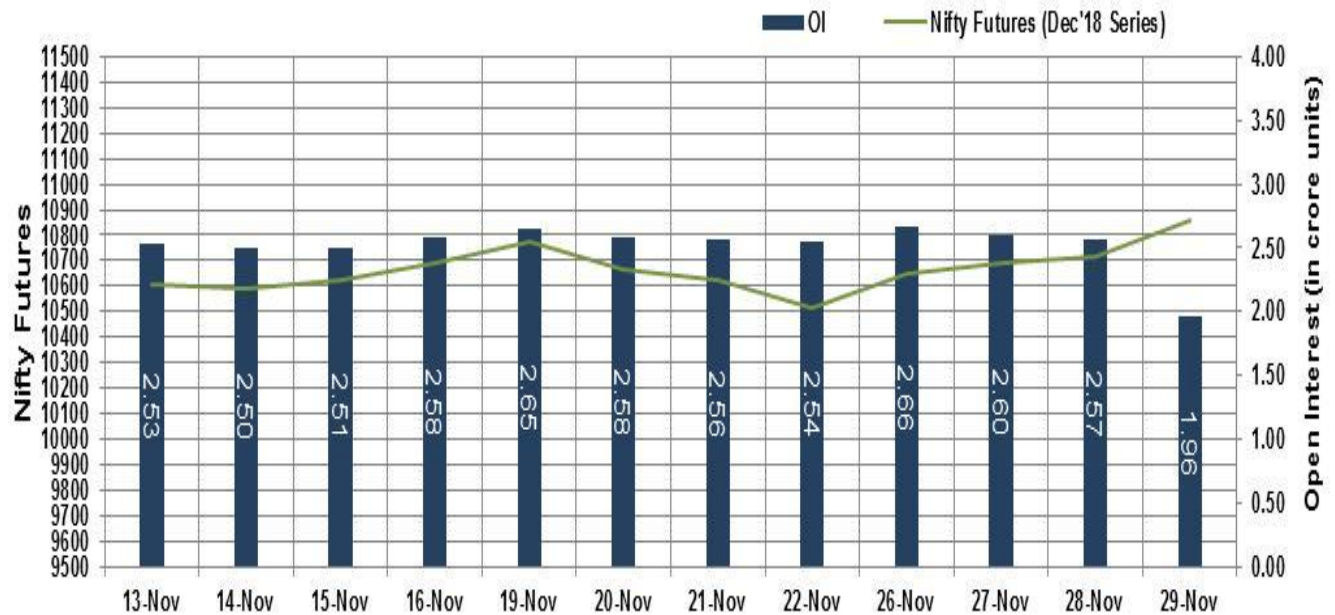
The key indices maintained their gaining momentum throughout the session to end near their intraday high points, aided by positive cues from global markets. In late noon deals, the street took note of Niti Aayog Vice-Chairman Rajiv Kumar's statement that India will have to undertake more reforms and try harder to grow at over 8%. He also pointed out that the government needs to invest more in the country's statistical system. But, investors paid no heed towards reports that Former Chief Economic Advisor Arvind Subramanian called demonetisation a massive, draconian, monetary shock that slowed economic growth to average 6.8% in the seven quarters following the move as against the 8% average growth.

Market Turnover & FII Derivative Data

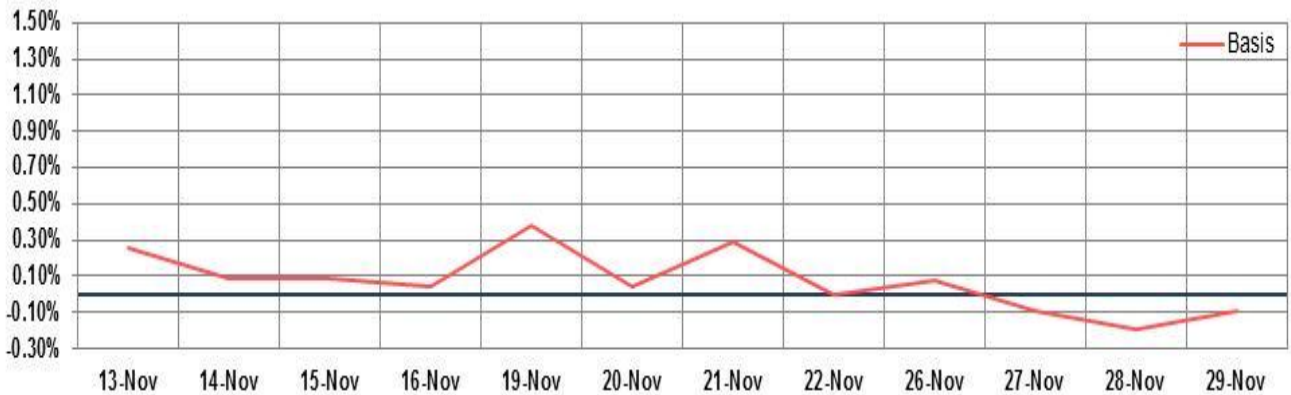
Market TO	Current	Previous	Net%
BSE CASH	4264	2798	52
NSE CASH	43140	33200	30
NSE FO	1884936	981152	92

FII Derivatives	Buy	Sell	Net
Ind. Futures	11736	8433	3303
Ind. Options	134591	132328	2263
Stk. Futures	26364	25706	657
Stk. Options	7540	7340	200

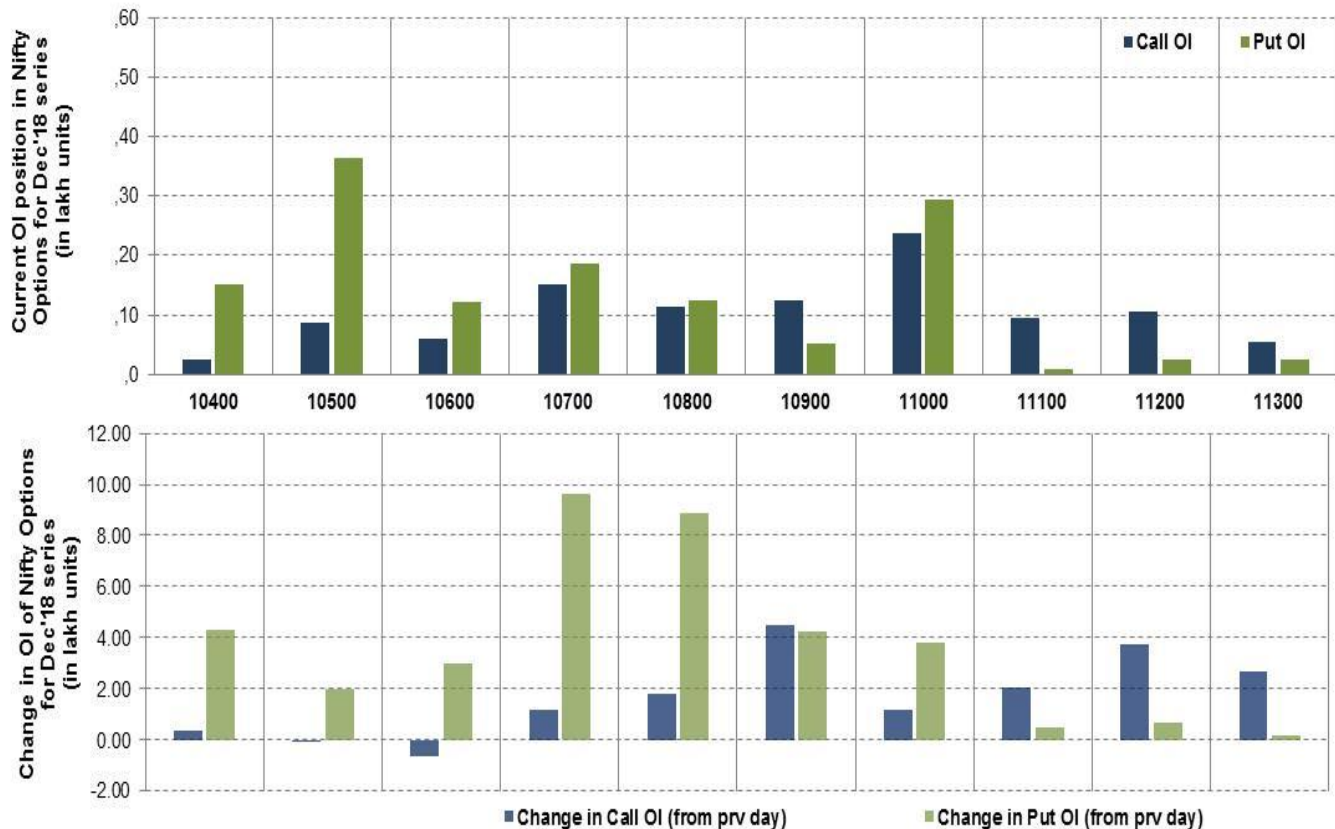
Nifty Futures



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 0.11 million in open interest.
- Among Nifty puts, 10,500 SP from the Dec month expiry was the most active put with an addition of 0.19 million open interests.
- The maximum OI outstanding for Calls was at 10,800 SP (2.37mn) and that for Puts was at 10,500 SP (3.62mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 29/11/18

Avg Avg



Nifty Cash prices have settled at 10858.7 up by 1.2 percent from the previous close. On the upper side it has resistance of 10950 and 11000 levels, while lower side it has support of 10750 and 10700 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
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
VGUARD	1,011,000	78,000	-92.28	210.00	0.43
GSFC	3,987,000	288,000	-92.78	103.50	0.98
SIEMENS	491500	25000	-94.91	916.70	0.71
AJANTPHARM	252000	9000	-96.43	1120.25	1.34
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
BRITANNIA	541,300	683,800	26.33	3032.40	-49.13
ARVIND	1,164,000	1,256,000	7.90	102.75	-5.52
-	-	-	-	-	-
-	-	-	-	-	-
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
NIITTECH	438,000	57,000	-86.99	1081.60	-1.31
BEML	482,000	54,000	-88.80	766.20	-0.72
REPCOHOME	275,400	27,000	-90.20	341.30	-4.56
RPOWER	14,664,000	1,131,000	-92.29	29.15	-2.35

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