

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10877	10791	10834	10878	10921	10965	Buy	Neutral	Neutral
Sensex	36194	35916	36055	36222	36361	36528	Buy	Neutral	Neutral
Nifty Futures	10915	10812	10863	10907	10958	11001	Buy	Neutral	Neutral
Bank Nifty	26863	26632	26748	26880	26995	27128	Buy	Neutral	Neutral
CNX IT	14638	14398	14518	14614	14734	14831	Neutral	Buy	Buy
CNX Midcap	17504	17389	17446	17487	17544	17584	Buy	Neutral	Neutral
CNX Small Cap	6216	6149	6182	6207	6241	6265	Neutral	Neutral	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	36194.3	23.9	0.1
NIFTY	10876.8	18.1	0.2
MIDCAP	15039.4	84.2	0.6
SMLCAP	14427.2	74.3	0.5
BSEFMC	11647.3	7.1	0.1
AUTO	20900.2	151.0	0.7
POWER	1911.3	-2.4	-0.1
REALTY	1791.7	34.4	2.0
BSE IT	14296.7	145.3	1.0
BANKEX	29949.0	-144.1	-0.5
OILGAS	13246.2	-128.5	-1.0
METAL	11831.9	-60.2	-0.5

Currency Futures	Close	Pre. Pts	% Chg
27-Dec-18 EUR-INR	79.66	79.83	-0.21
27-Dec-18 USD-INR	69.83	70.13	-0.42
27-Dec-18 GBP-INR	89.19	89.63	-0.50
27-Dec-18 JPY-INR	61.71	62.00	-0.46

Advance/ Decline	Adv	Dec	Un Ch.
NSE	925	868	94
BSE	1281	1331	148

FII/DII Capital Mkt*	Buy	Sell	Net
FII	12172	12505	(333)
DII	5015	3526	1490

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity benchmarks ended flat on Friday ahead of key economic growth (GDP) data to be release later in the day. The markets made an optimistic start, aided by economic policy think-tank the National Council of Applied Economic Research's (NCAER) report stating that Indian economy is projected to grow at 7-7.4 per cent in the current fiscal. It added that the real agriculture Gross Value Added (GVA) is envisaged to grow at 3 per cent and real industry GVA at 7 per cent in 2018-19. As per the report, the forecast for Gross Value Added (GVA) at basic prices is 7.0-7.4 per cent. These forecasts at constant (2011-12) prices are based on NCAER's annual GDP macro model. Sentiments were also upbeat during first half of the session, with a private report that Prime Minister Narendra Modi has plans to unveil a long-awaited industrial policy soon to boost domestic manufacturing and accelerate economic growth before federal polls next year.

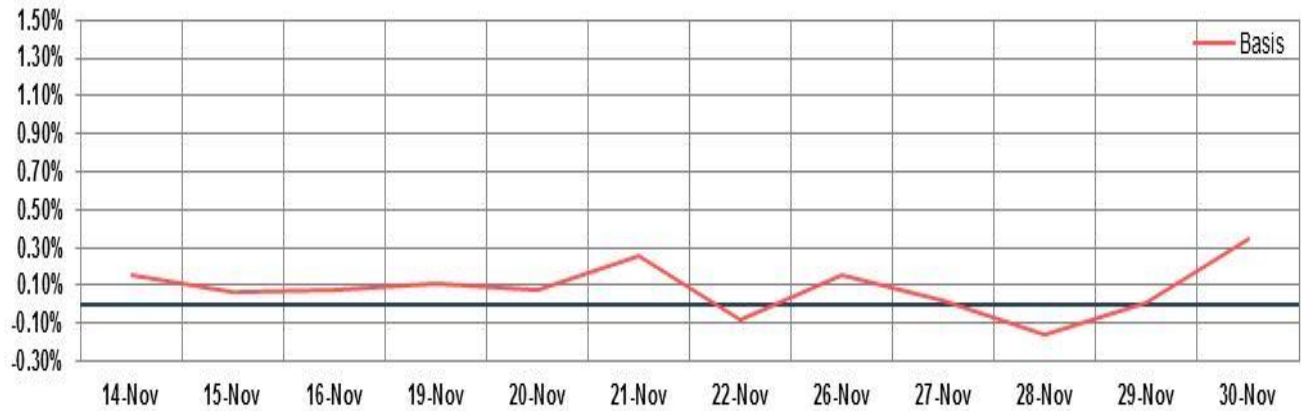
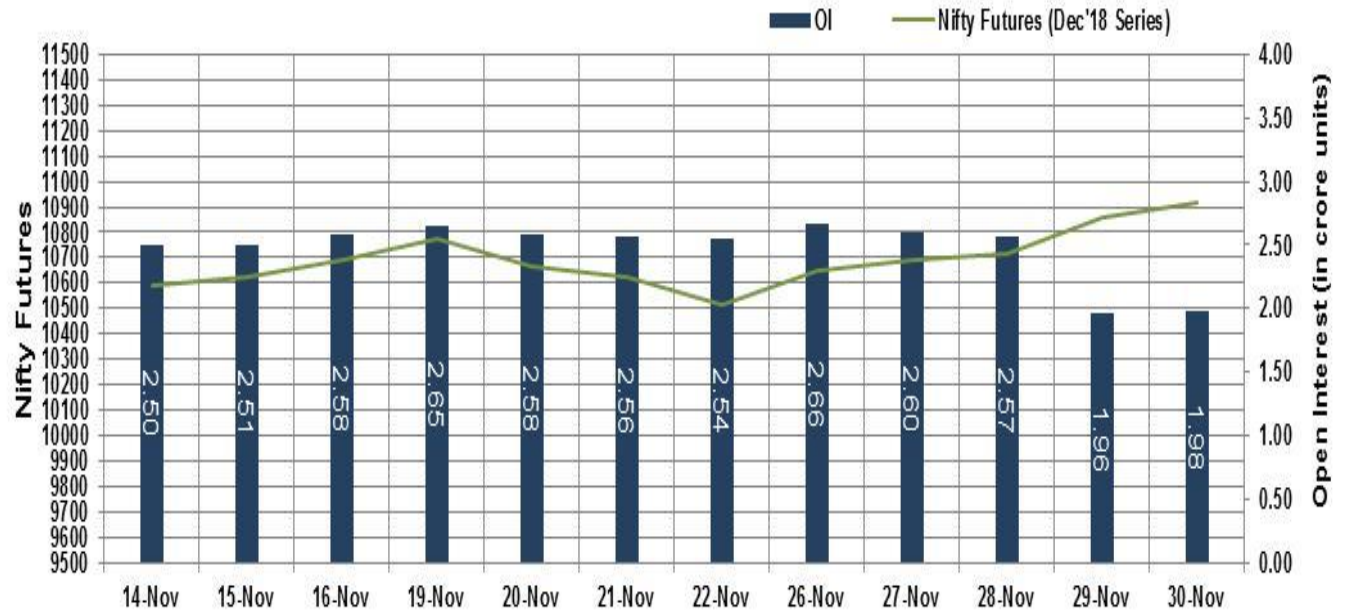
However, the key indices turned volatile during the second half of the session, amid private report stating that India's Gross Domestic Product (GDP) growth is expected to slow down to 7.4% in the July-September quarter of the current financial year, down by 0.8 percentage points from the previous quarter. Weak opening in European markets also dented the domestic sentiments. But, at the end of the day, the markets managed to keep their heads above neutral lines, as some relief spread among the market participants with Chairman of the Economic Advisory Council to Prime Minister (EAC-PM) Bibek Debroy's statement that the government is looking to reform tax structures.

Market Turnover & FII Derivative Data

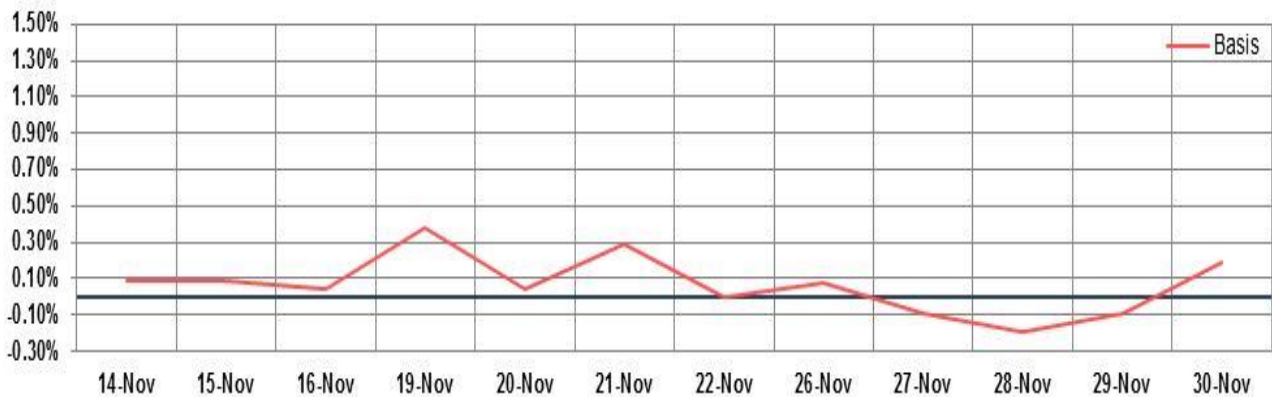
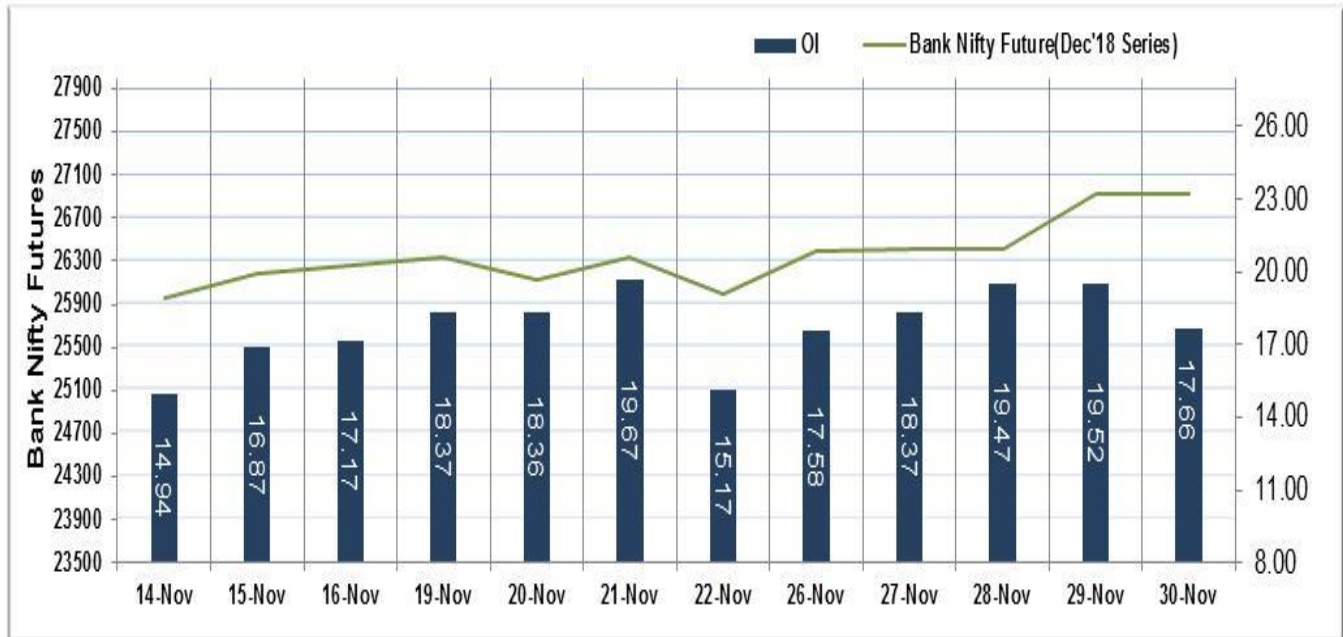
Market TO	Current	Previous	Net%
BSE CASH	4319	4264	1
NSE CASH	40331	43140	(7)
NSE FO	439239	1884936	(77)

FII Derivatives	Buy	Sell	Net
Ind. Futures	3455	3284	172
Ind. Options	48790	47268	1522
Stk. Futures	15187	15154	32
Stk. Options	5835	5546	289

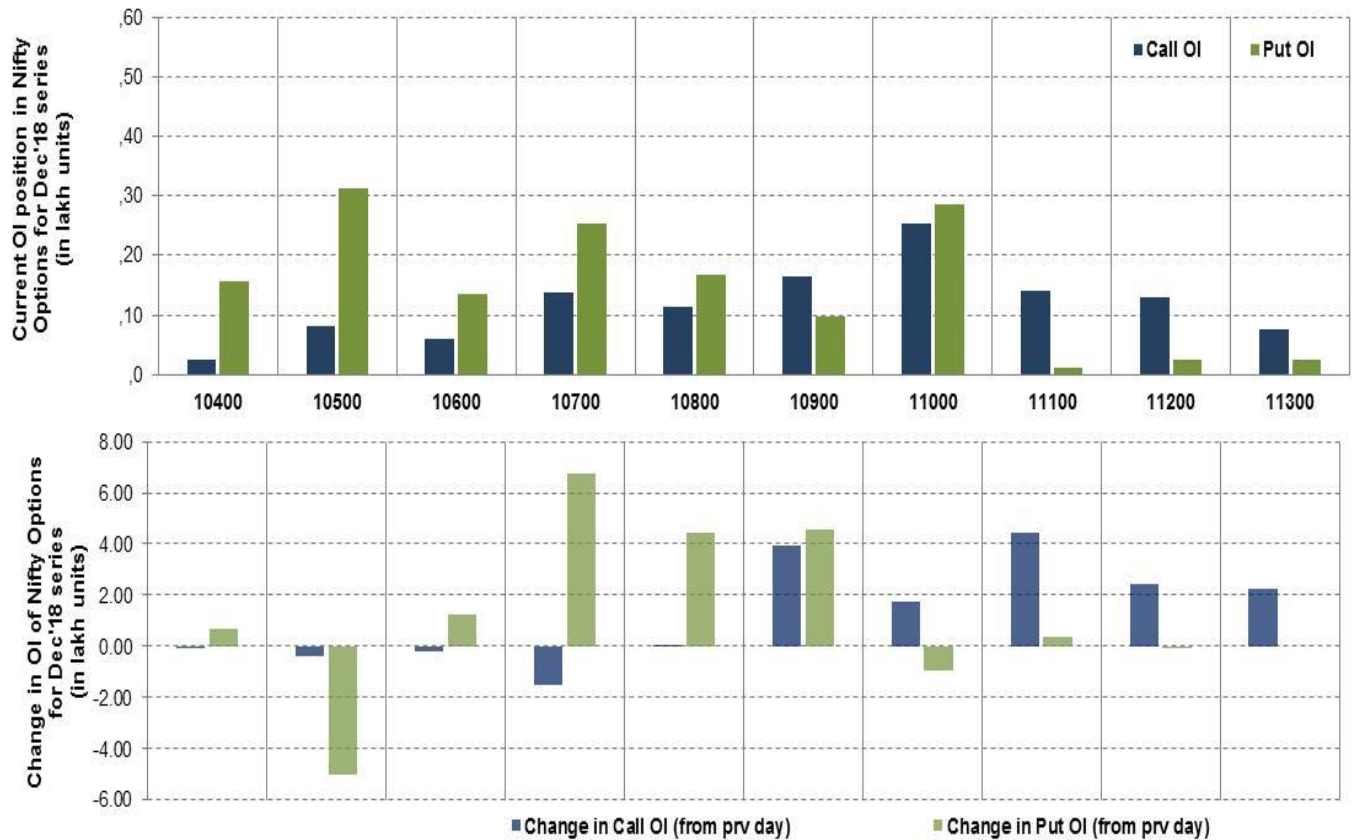
Nifty Futures



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 0.17 million in open interest.
- Among Nifty puts, 10,500 SP from the Dec month expiry was the most active put with a reduction of 0.50 million open interests.
- The maximum OI outstanding for Calls was at 10,800 SP (2.54mn) and that for Puts was at 10,500 SP (3.12mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 30/11/18

Avg Avg



Nifty Cash prices have settled at 10876.75 up by 0.17 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
REPCOHOME	954,900	1,404,900	47.13	370.85	8.26
BATAINDIA	1,452,000	1,817,750	25.19	1039.05	3.48
PAGEIND	111,750	129,350	15.75	26693.65	5.34
HEROMOTOCO	1,112,800	1,260,800	13.30	3061.05	1.02
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
MGL	1,130,400	1,068,000	-5.52	829.65	1.64
APOLLOHOSP	1,232,500	1,158,500	-6.00	1266.00	1.37
TORNTPHARM	389,500	364,500	-6.42	1766.05	3.01
GODREJIND	1,768,500	1,528,500	-13.57	547.80	1.96
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
OIL	4,534,266	8,677,647	91.38	181.85	-1.86
NTPC	42,740,000	69,208,000	61.93	138.95	-1.87
COALINDIA	30,173,000	42,180,600	39.80	243.75	-0.95
DIVISLAB	2,932,400	4,090,000	39.48	1438.15	-1.53
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
INDUSINDBK	5,053,800	4,922,700	-2.59	1638.00	-1.13
MFSL	2,216,400	2,138,400	-3.52	446.60	-0.53
GODFRYPHLP	545,300	525,000	-3.72	932.15	-0.85
MRPL	3,366,000	3,240,000	-3.74	73.80	-2.19

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