

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10549	10250	10400	10483	10633	10717	Neutral	Neutral	Neutral
Sensex	35150	34147	34648	34928	35429	35709	Neutral	Neutral	Neutral
Nifty Futures	10585	10260	10422	10515	10677	10769	Neutral	Neutral	Neutral
Bank Nifty	26163	25368	25766	25997	26395	26626	Neutral	Neutral	Neutral
CNX IT	14580	14147	14363	14524	14740	14901	Neutral	Buy	Buy
CNX Midcap	16972	16230	16601	16806	17177	17383	Sell	Sell	Neutral
CNX Small Cap	6033	5758	5896	5974	6111	6189	Sell	Sell	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	35150.0	190.3	0.5
NIFTY	10549.2	60.7	0.6
MIDCAP	14669.4	222.9	1.5
SMLCAP	14058.8	213.1	1.5
BSEFMC	11440.1	158.7	1.4
AUTO	19960.3	161.1	0.8
POWER	1879.3	16.7	0.9
REALTY	1737.8	9.4	0.5
BSE IT	14345.5	168.5	1.2
BANDEX	29229.9	174.1	0.6
OILGAS	12845.0	-27.5	-0.2
METAL	11430.5	77.5	0.7

Currency Futures	Close	Pre. Pts	% Chg
27-Dec-18 EUR-INR	82.17	81.75	0.51
27-Dec-18 USD-INR	72.03	71.48	0.77
27-Dec-18 GBP-INR	90.98	90.90	0.09
27-Dec-18 JPY-INR	63.82	63.59	0.37

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1228	517	93
BSE	1624	791	139

FII/DII Capital Mkt*	Buy	Sell	Net
FII	3763	6184	(2421)
DII	5183	2927	2255

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity markets heaved a sigh of relief on Tuesday, after both the larger peers, Sensex and Nifty, staged recovery to end the trading session in green terrain. The markets made a worst start of the day, as sentiments got hit with the Reserve Bank of India (RBI) governor Urjit Patel's unexpected resignation from his post on Monday. The government and the RBI have been fighting for weeks over how much autonomy the RBI should have as the administration of Prime Minister Narendra Modi seeks to reduce curbs on lending and to gain access to the RBI's surplus reserves. Adding more worries among the traders, Moody's Investors Service's said that the independence of a country's central bank is an important consideration while assessing a country's institutional strength and any attempt by the government to curtail it would be credit negative. To a query on the sovereign rating impact of the developments around RBI, Moody's said while the motivation for the RBI Governor's resignation is unclear, the independence of a country's central bank is an important consideration in their assessment of a sovereign's institutional strength.

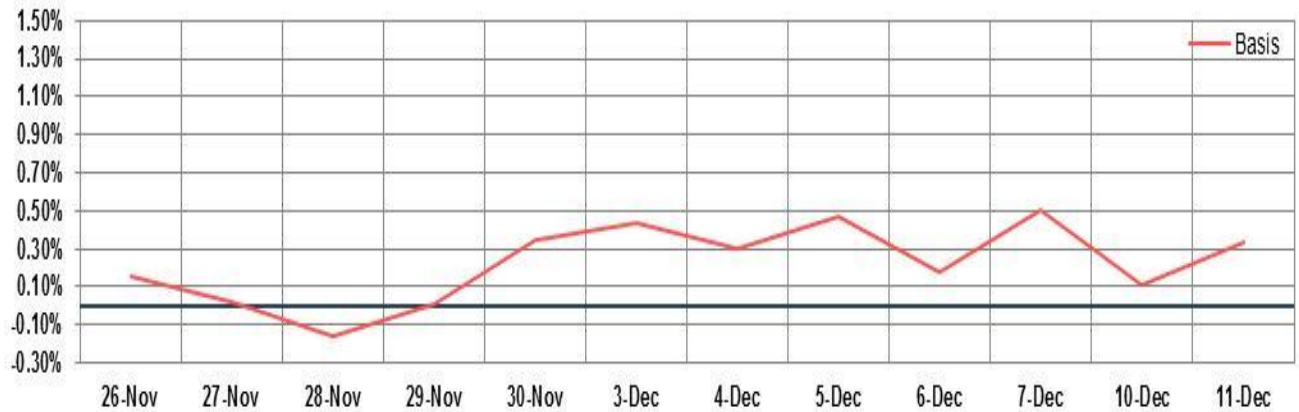
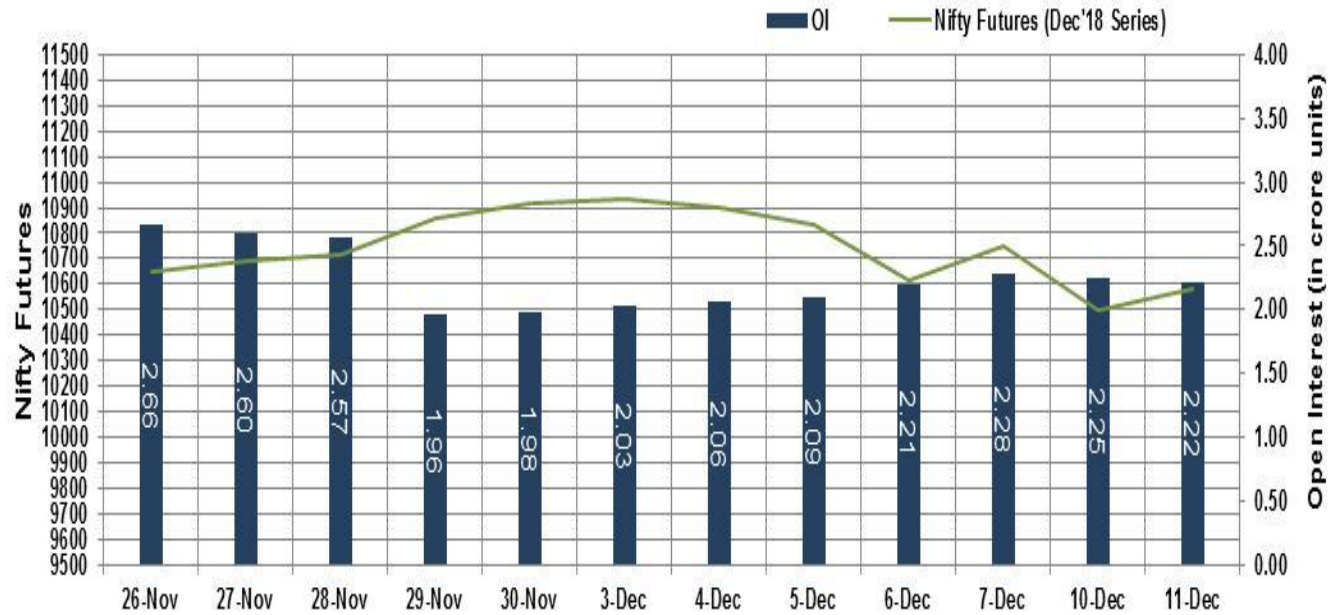
On the global front, European markets were in green, as Germany's merchandise exports grew more-than-expected in October and at the fastest pace in 5 months. The preliminary figures from Dictates showed that exports increased a calendar ad seasonally adjusted 0.7 percent from September, when they declined 0.4 %. Street overlooked a survey data report from Bank of France showed that France's economy is set to expand at a slower rate in the fourth quarter than estimated earlier.

Market Turnover & FII Derivative Data

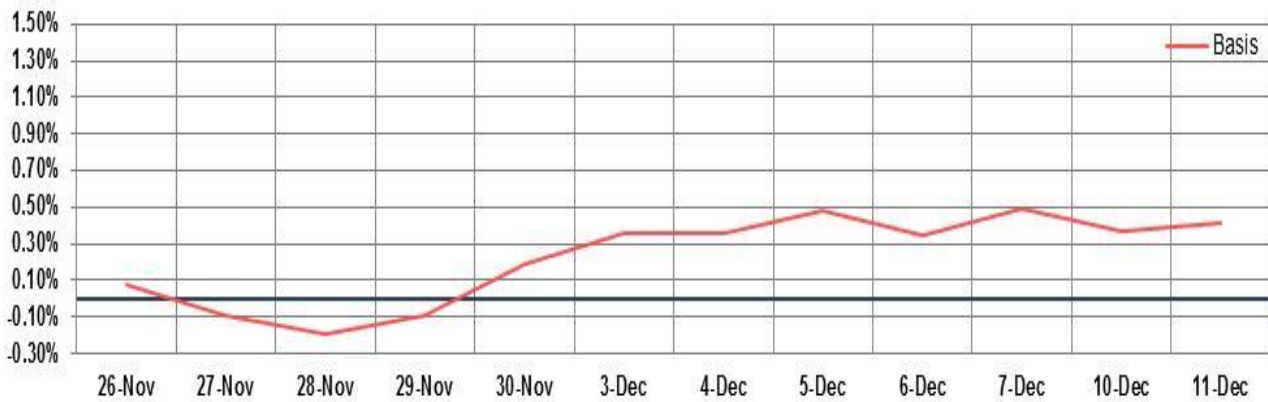
Market TO	Current	Previous	Net%
BSE CASH	2605	2241	16
NSE CASH	33259	28206	18
NSE FO	1219439	479808	154

FII Derivatives	Buy	Sell	Net
Ind. Futures	4271	4907	(636)
Ind. Options	192211	192168	44
Stk. Futures	15614	14942	672
Stk. Options	9766	9772	(6)

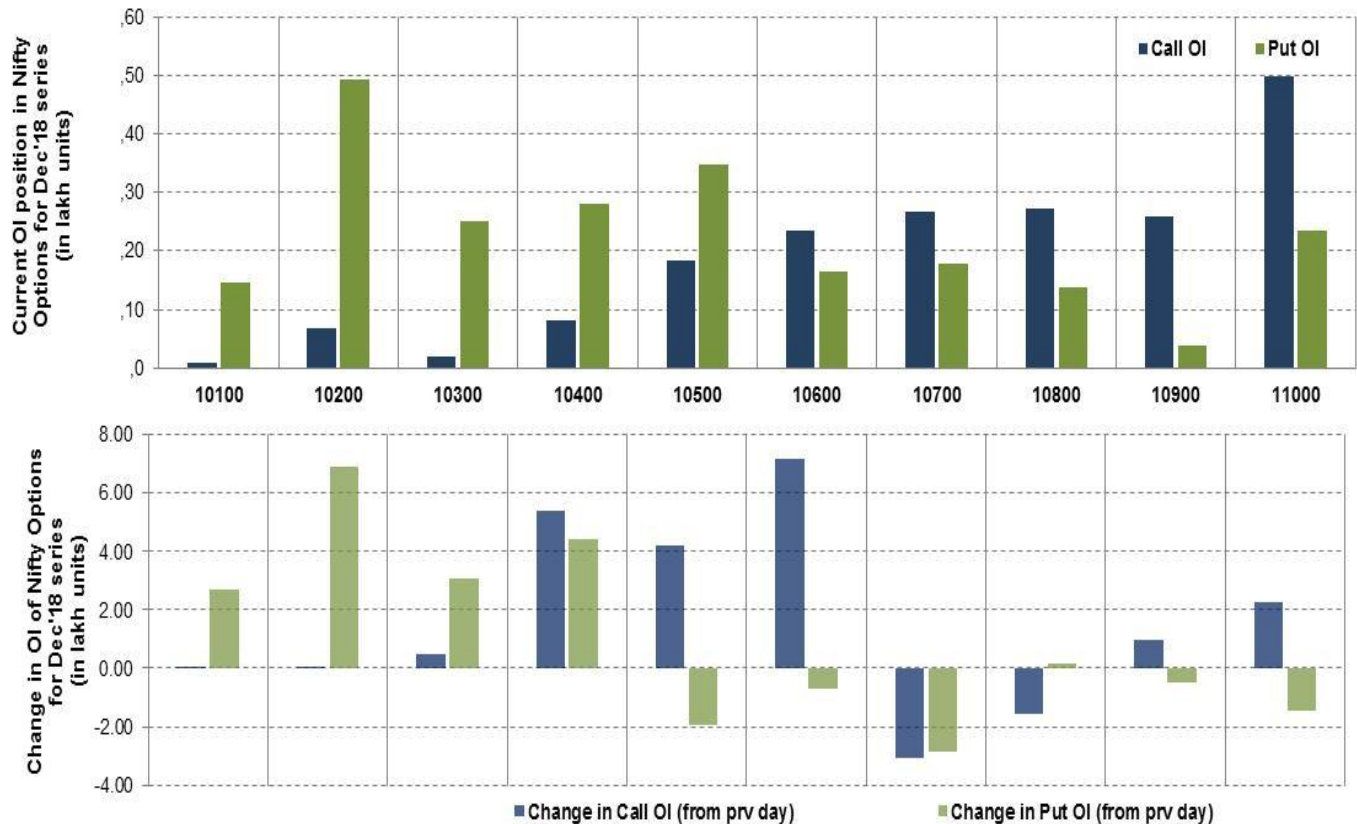
Nifty Futures



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 0.22 million in open interest.
- Among Nifty puts, 10,200 SP from the Dec month expiry was the most active put with an addition of 0.68 million open interests.
- The maximum OI outstanding for Calls was at 11,000 SP (4.98mn) and that for Puts was at 10,200 SP (4.92mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 11/12/18
 Avg Avg



Nifty Cash prices have settled at 10549.15 up by 0.58 percent from the previous close. On the upper side it has resistance of 10600 and 10650 levels, while lower side it has support of 10500 and 10450 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
COLPAL	1,158,500	1,372,000	18.43	1233.00	2.53
SIEMENS	2,135,000	2,516,000	17.85	940.05	1.12
BATAINDIA	1,621,950	1,864,500	14.95	1069.25	5.19
UJJIVAN	3,219,200	3,691,200	14.66	217.90	1.70
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
NIITTECH	1,835,250	1,788,750	-2.53	1105.25	4.06
AJANTPHARM	610,500	591,500	-3.11	1081.00	5.93
DCBBANK	4,387,500	4,234,500	-3.49	153.70	2.02
GODFRYPHLP	496,300	469,700	-5.36	896.80	2.84
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
CHOLAFIN	578,000	727,500	25.87	1193.00	-0.72
RELINFRA	7,918,300	9,154,600	15.61	293.35	-1.82
CHENNPETRO	834,000	951,000	14.03	261.20	-0.19
HINDPETRO	18,180,220	19,791,450	8.86	220.45	-2.76
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
TITAN	13,863,000	14,442,000	4.18	789.95	1.42
CHENNPETRO	1,089,000	906,000	-16.80	253.55	-8.61
-	-	-	-	-	-
-	-	-	-	-	-

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