

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10738	10492	10615	10684	10806	10875	Buy	Neutral	Neutral
Sensex	35779	34932	35356	35591	36015	36250	Buy	Neutral	Neutral
Nifty Futures	10780	10512	10646	10722	10856	10933	Buy	Neutral	Neutral
Bank Nifty	26644	26052	26348	26510	26806	26968	Buy	Neutral	Neutral
CNX IT	14739	14437	14588	14672	14823	14907	Buy	Buy	Buy
CNX Midcap	17420	16905	17162	17297	17555	17689	Neutral	Sell	Neutral
CNX Small Cap	6214	6024	6119	6168	6264	6313	Neutral	Sell	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	35779.1	629.1	1.8
NIFTY	10737.6	188.5	1.8
MIDCAP	15040.8	371.5	2.5
SMLCAP	14404.0	345.3	2.5
BSEFMC	11648.8	208.6	1.8
AUTO	20675.3	715.0	3.6
POWER	1914.7	35.4	1.9
REALTY	1808.5	70.8	4.1
BSE IT	14488.5	143.0	1.0
BANKEX	29806.3	576.4	2.0
OILGAS	13093.1	248.1	1.9
METAL	11719.4	288.9	2.5

Currency Futures	Close	Pre. Pts	% Chg
27-Dec-18 EUR-INR	81.88	82.17	-0.35
27-Dec-18 USD-INR	72.12	72.03	0.12
27-Dec-18 GBP-INR	90.47	90.98	-0.56
27-Dec-18 JPY-INR	63.68	63.82	-0.22

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1470	308	82
BSE	1901	678	124

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4177	5476	(1299)
DII	4215	3094	1121

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Key Indian equity benchmarks geared up on Wednesday to end the trading session with plenty of gains i.e. 1.79%, ahead of macro-economic data of industrial production and consumer price inflation to be released after the market hours. The start of day was cheerful, aided by reports that the Reserve Bank will infuse Rs 10,000 crore into the market through open market operations (OMOs) on December 13. Adding some enthusiasm on the street, Industry body CII said that the appointment of former bureaucrat Shaktikanta Das as the new Reserve Bank of India (RBI) Governor comes as a huge sentiment booster to the industry and expressed confidence that he will take urgent steps to address the liquidity squeeze in economy. Das was appointed as the new governor of the RBI, a day after his predecessor Urjit Patel's resignation. Domestic sentiments also got boost, with another report stating that markets regulator SEBI will discuss a slew of measures at its board meeting on December 12 for expanding its offer for sale framework to more companies, relax its norms for clubbing of investment limits by established foreign investors and tighten insider trading rules.

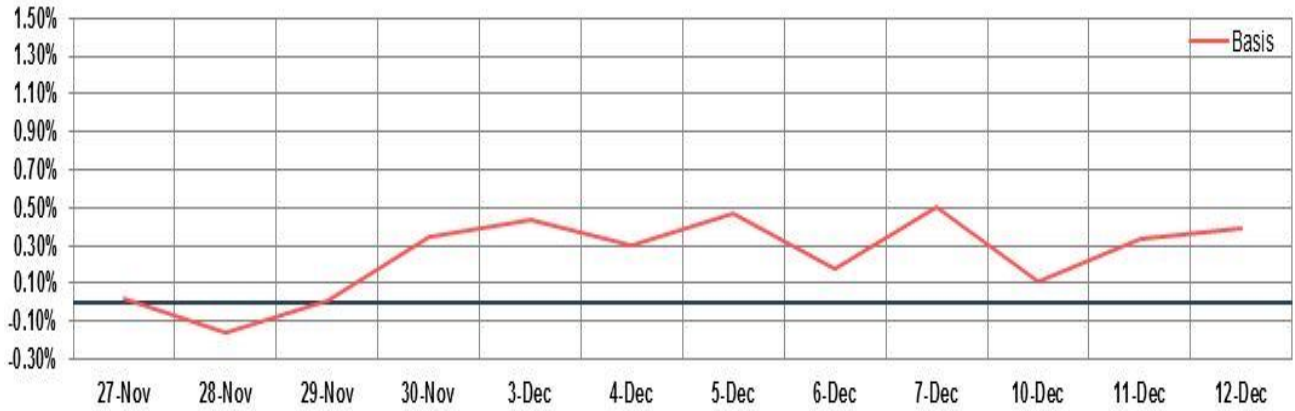
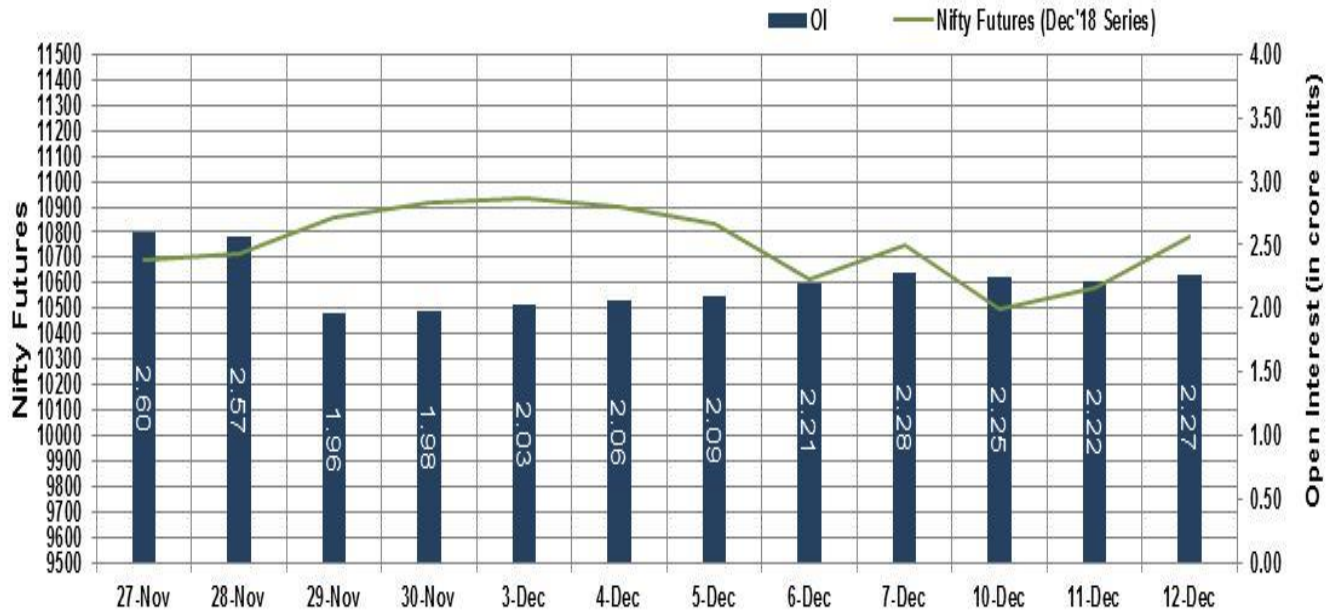
In the second half of the session, the markets gained traction to reach their intraday high points, tracking really in global markets. The markets participants remained encouraged, as Asian Development Bank (ADB) retained Indian growth forecast at 7.3 percent for the current fiscal and 7.6 percent for the next financial year 2019-20,

Market Turnover & FII Derivative Data

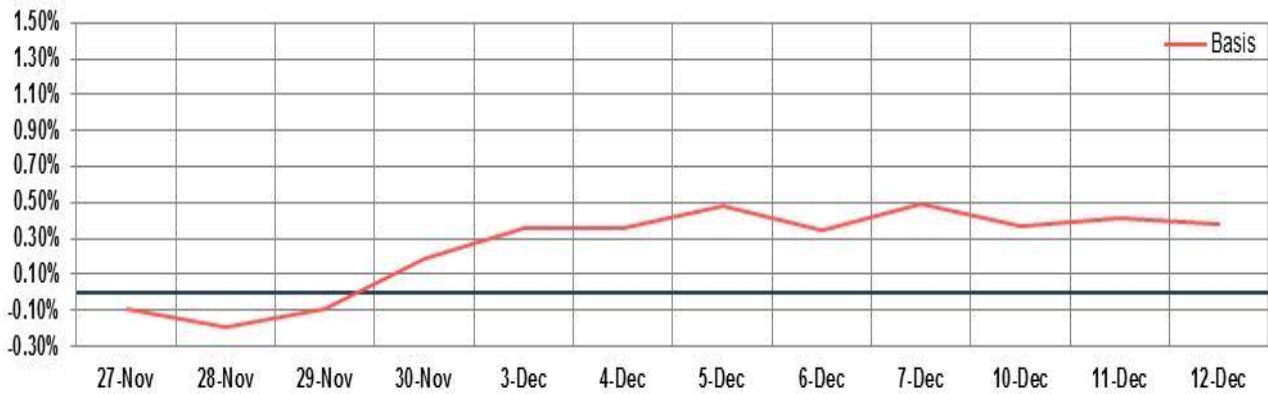
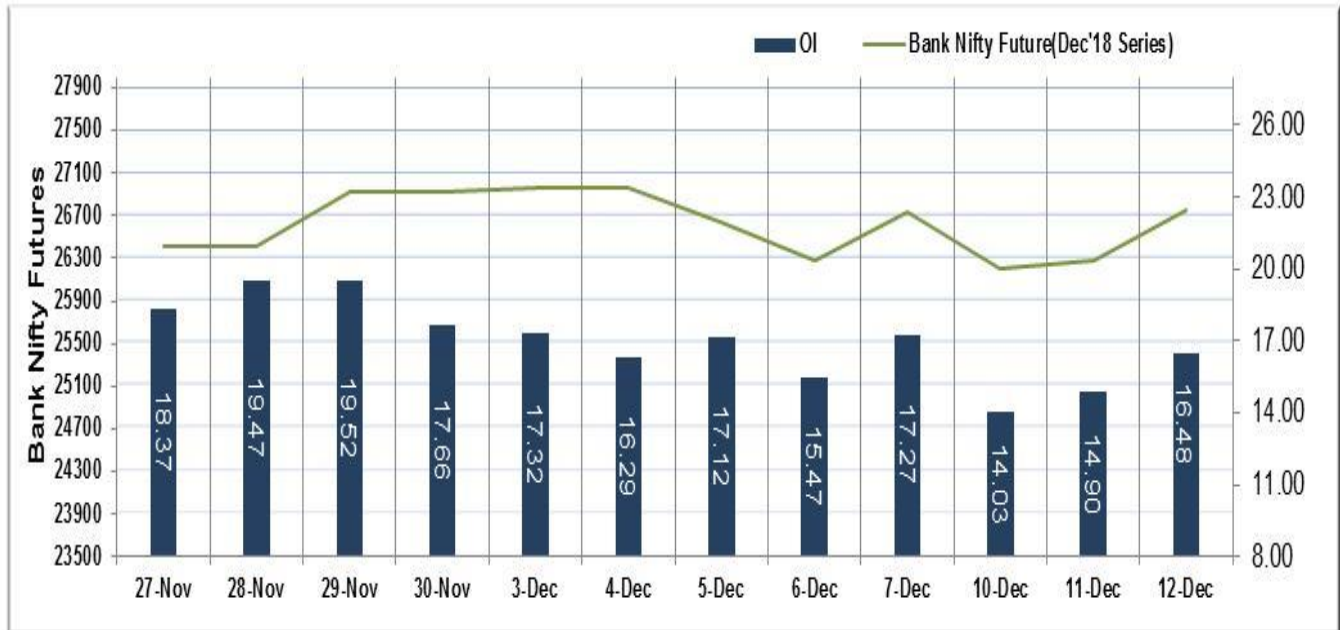
Market TO	Current	Previous	Net%
BSE CASH	2927	2605	12
NSE CASH	32069	33259	(4)
NSE FO	956463	1219439	(22)

FII Derivatives	Buy	Sell	Net
Ind. Futures	2896	3384	(489)
Ind. Options	105555	104255	1301
Stk. Futures	13400	13405	(5)
Stk. Options	7478	7287	191

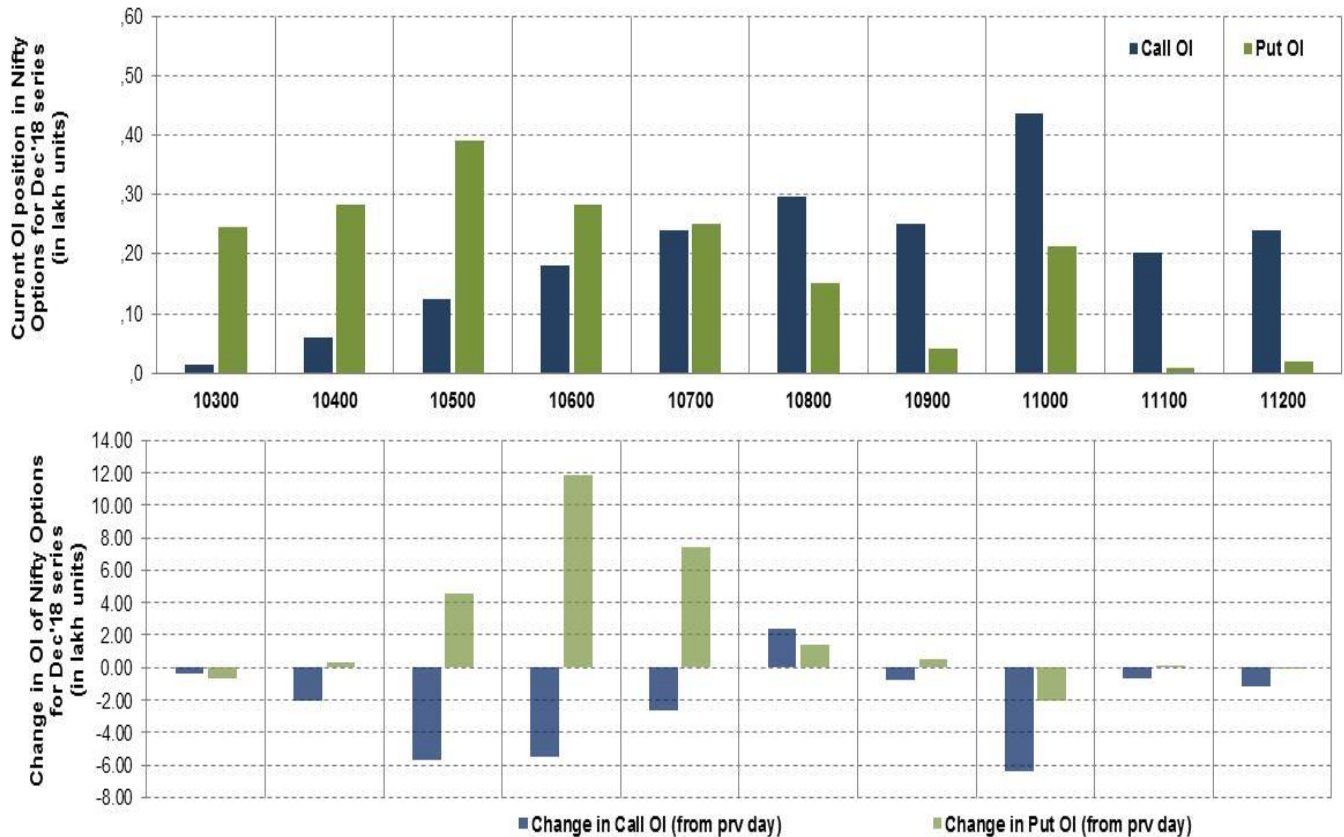
Nifty Futures



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 a reduction of 0.63 million in open interest.
- Among Nifty puts, 10,500 SP from the Dec month expiry was the most active put with an addition of 0.45 million open interests.
- The maximum OI outstanding for Calls was at 11,000 SP (4.35mn) and that for Puts was at 10,500 SP (3.91mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 12/12/18

Avg Avg



Nifty Cash prices have settled at 10737.60 up by 1.79 percent from the previous close. On the upper side it has resistance of 10800 and 10850 levels, while lower side it has support of 10650 and 10600 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
TVSMOTOR	5,277,000	7,403,000	40.29	573.45	3.49
CHOLAFIN	701,500	822,500	17.25	1245.65	4.19
IGL	5,494,500	6,374,500	16.02	251.90	0.82
ORIENTBANK	10,698,000	11,994,000	12.11	89.10	6.26
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
TATAGLOBAL	11,362,500	10,662,750	-6.16	213.30	4.79
IDEA	141,526,000	131,593,000	-7.02	34.70	0.87
BANKINDIA	26,586,000	24,714,000	-7.04	85.85	7.51
BALKRISIND	2,581,600	2,392,000	-7.34	938.25	4.41
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
GODREJIND	1,542,000	1,813,500	17.61	548.65	-0.93
DRREDDY	3,184,500	3,637,000	14.21	2600.00	-4.40
LUPIN	7,972,300	8,402,100	5.39	824.85	-1.67
HINDPETRO	18,575,550	19,457,550	4.75	220.40	-0.16
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
SUZLON	275,355,000	274,320,000	-0.38	5.30	-0.93
TITAN	12,973,500	12,904,500	-0.53	934.50	-0.01
GLENMARK	4,109,000	4,073,000	-0.88	660.75	-0.89
HEXAWARE	3,372,000	3,096,000	-8.19	330.30	-0.56

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