

Daily Derivatives & Market Report

CONTENTS

Page No.	Particulars
2	Market Summary
3	Nifty Futures – Derivatives Snap
4	Bank Nifty Futures – Derivatives Snap
5	Activity in Nifty Options
6	What do Nifty Technical suggest
7	Derivative Analysis
8	Disclaimer

Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10792	10704	10748	10793	10837	10882	Buy	Neutral	Neutral
Sensex	35929	35638	35783	35939	36084	36240	Buy	Neutral	Neutral
Nifty Futures	10820	10722	10771	10826	10876	10931	Buy	Neutral	Neutral
Bank Nifty	26816	26603	26710	26830	26937	27058	Buy	Neutral	Neutral
CNX IT	14841	14544	14692	14801	14949	15058	Buy	Buy	Buy
CNX Midcap	17540	17292	17416	17536	17660	17780	Neutral	Sell	Neutral
CNX Small Cap	6279	6195	6237	6278	6320	6361	Neutral	Sell	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	35929.6	150.6	0.4
NIFTY	10791.6	54.0	0.5
MIDCAP	15163.6	122.8	0.8
SMLCAP	14497.7	93.7	0.7
BSEFMC	11748.4	99.7	0.9
AUTO	20851.7	176.4	0.9
POWER	1918.1	3.4	0.2
REALTY	1830.0	21.5	1.2
BSE IT	14603.1	114.6	0.8
BANDEX	29941.0	134.7	0.5
OILGAS	13183.1	90.0	0.7
METAL	11642.2	-77.2	-0.7

Currency Futures	Close	Pre. Pts	% Chg
27-Dec-18 EUR-INR	81.84	81.88	-0.04
27-Dec-18 USD-INR	71.83	72.12	-0.40
27-Dec-18 GBP-INR	90.97	90.47	0.54
27-Dec-18 JPY-INR	63.44	63.68	-0.39

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1081	672	95
BSE	1493	1058	134

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4932	4257	675
DII	3131	3183	(51)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Positive macroeconomic data gave enough support to the Indian equity benchmarks on Thursday, as Sensex and Nifty settled higher over 150 and 50 points, respectively. The markets made an awesome start, after India's industrial production measured by Index of Industrial Production (IIP) surged to 11-month high of 8.1% in the month of October 2018 as against 4.5% in September 2018 and 1.8 percent in October 2017. The trade also remained strong, on the back of easing inflation data. India's retail inflation based on Consumer Price Index (CPI) cooled down to a 17-month low of 2.33% in the month of November 2018, as compared to 4.88% in the same month of previous year. The inflation softened mainly on account of decline in prices of kitchen essentials like vegetables, eggs and pulses. Meanwhile, Federation of Indian Export Organisations (FIEO) President Ganesh Kumar Gupta urged newly-appointed the Reserve Bank of India (RBI) Governor Shaktikanta Das to ensure smooth flow of credit to exports sector which is falling sharply on year on year basis, affecting the liquidity of exporters particularly the micro, small, and medium enterprises (MSMEs).

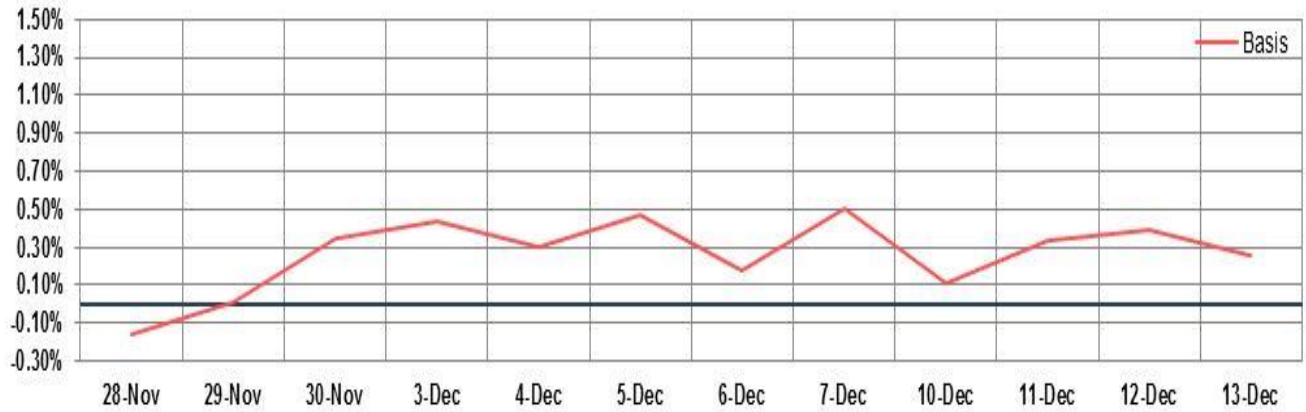
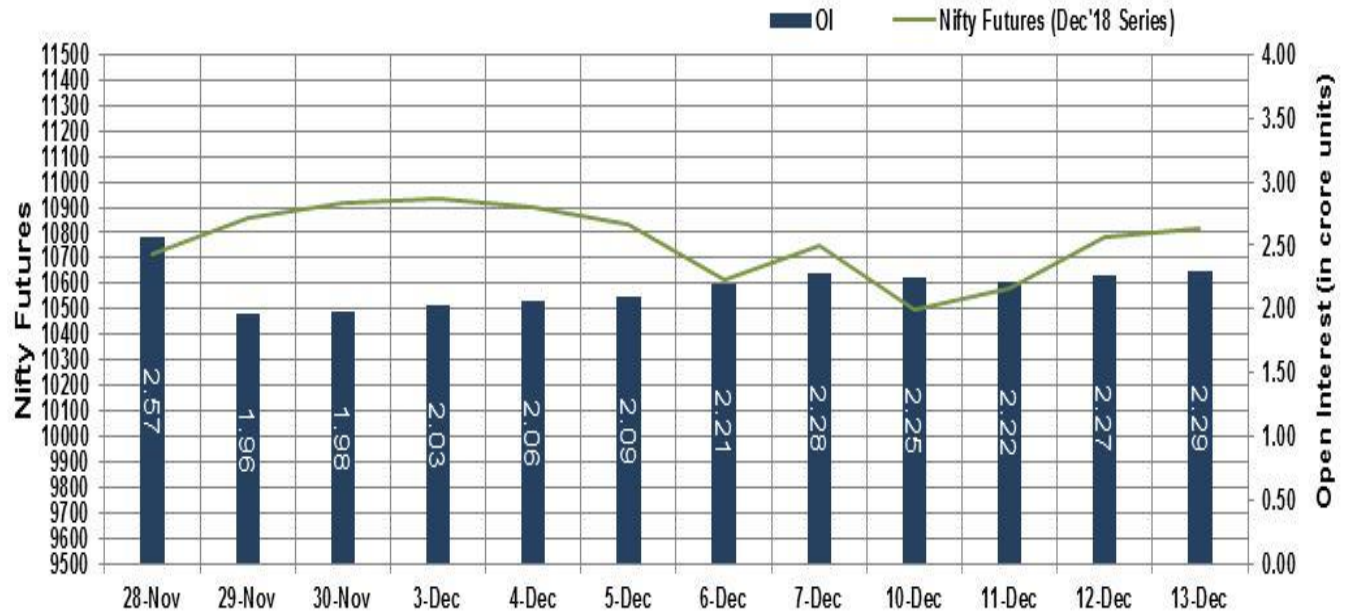
However, in the last hours of the trading session, the markets trim some of their losses to come off their day's high points. The street got cautious with World Economic Forum (WEF) founder and executive chairman Klaus Schwab's statement that India is still in the 'middle class' in ease of doing business.

Market Turnover & FII Derivative Data

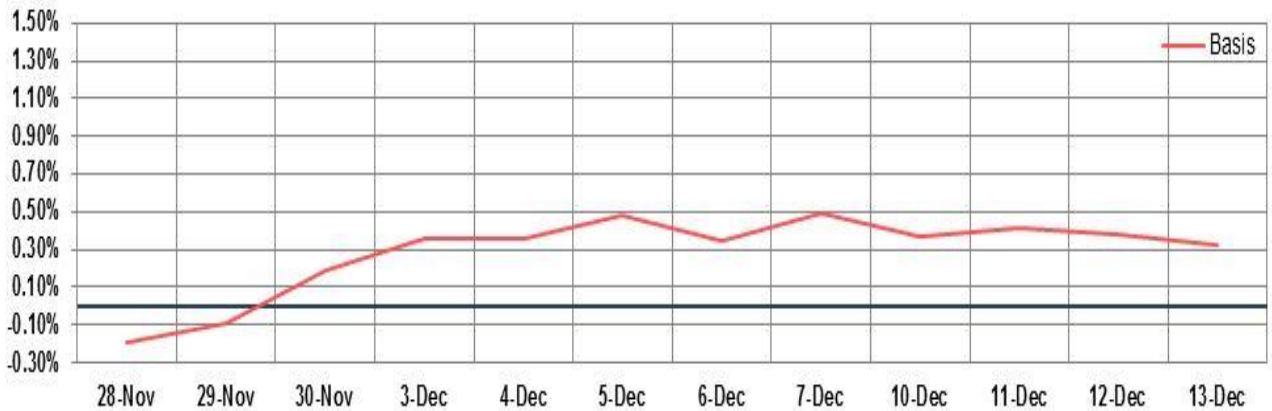
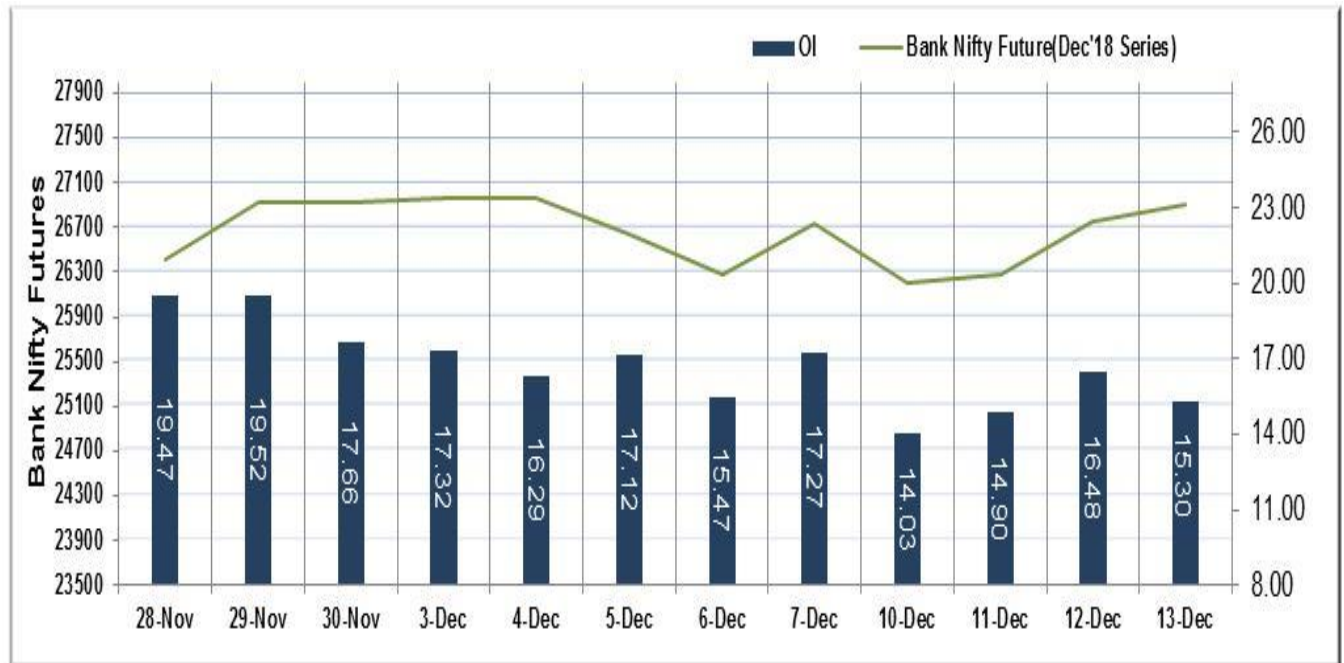
Market TO	Current	Previous	Net%
BSE CASH	3020	2927	3
NSE CASH	33461	32069	4
NSE FO	1823784	956463	91

FII Derivatives	Buy	Sell	Net
Ind. Futures	4501	2105	2396
Ind. Options	155314	152041	3274
Stk. Futures	11364	11459	(96)
Stk. Options	8154	7895	259

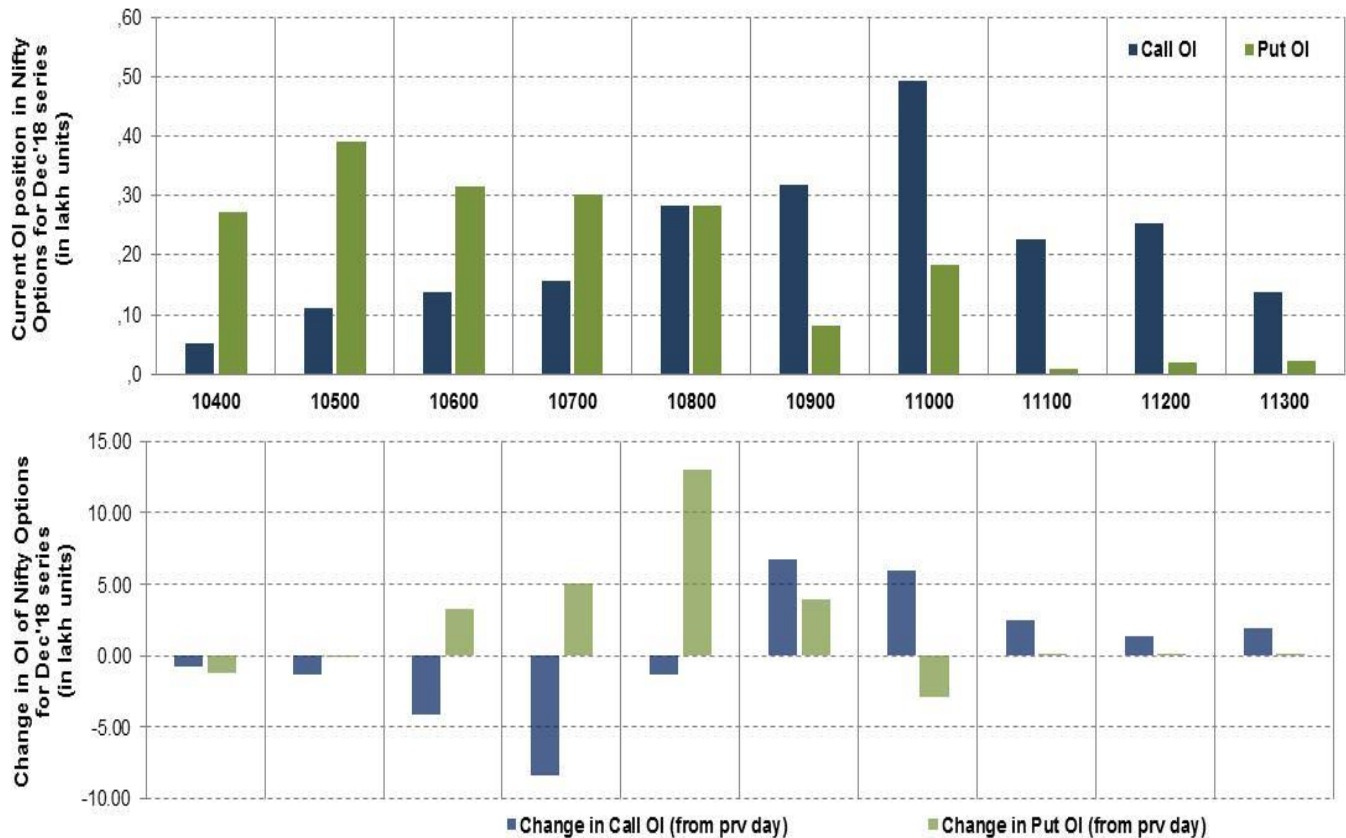
Nifty Futures



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 0.58 million in open interest.
- Among Nifty puts, 10,500 SP from the Dec month expiry was the most active put with a reduction of 0.01 million open interests.
- The maximum OI outstanding for Calls was at 11,000 SP (4.94mn) and that for Puts was at 10,500 SP (3.90mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 13/12/18

Avg Avg



Nifty Cash prices have settled at 10791.55 up by 0.50 percent from the previous close. On the upper side it has resistance of 10850 and 10900 levels, while lower side it has support of 10700 and 10650 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
PCJEWELLER	7,429,500	8,565,000	15.28	78.60	18.11
GODREJIND	1,813,500	1,996,500	10.09	549.15	0.09
WIPRO	27,252,000	29,364,000	7.75	340.30	2.58
TORNTPHARM	324,000	348,500	7.56	1779.45	0.52
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
ESCORTS	4,760,800	4,457,200	-6.38	659.70	0.05
INDIANB	4,472,000	4,176,000	-6.62	239.05	4.57
ACC	1,502,400	1,392,400	-7.32	1508.35	1.36
L&TFH	18,612,000	17,050,500	-8.39	145.85	0.83
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
CHOLAFIN	822,500	934,000	13.56	1243.00	-0.21
BERGEPAIN	2,092,200	2,279,200	8.94	318.80	-0.13
CONCOR	3,100,000	3,363,750	8.51	650.70	-0.81
ASIANPAINT	4,346,400	4,662,000	7.26	1326.65	-0.81
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
BALKRISIND	2,392,000	2,303,200	-3.71	934.15	-0.44
ARVIND	4,862,000	4,678,000	-3.78	102.50	-0.29
PVR	1,272,000	1,222,400	-3.90	1540.90	-0.45
VGUARD	3,585,000	3,411,000	-4.85	218.05	-1.11

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