

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10553	10390	10471	10539	10621	10688	Neutral	Neutral	Neutral
Sensex	35012	34410	34711	34951	35251	35491	Neutral	Neutral	Neutral
Nifty Futures	10585	10411	10498	10565	10652	10719	Neutral	Neutral	Neutral
Bank Nifty	25702	25329	25515	25686	25872	26043	Neutral	Neutral	Neutral
CNX IT	14397	14087	14242	14511	14666	14935	Sell	Neutral	Buy
CNX Midcap	17431	17209	17320	17490	17601	17772	Neutral	Neutral	Neutral
CNX Small Cap	6243	6179	6211	6261	6293	6343	Neutral	Neutral	Neutral

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	35011.7	579.7	1.7
NIFTY	10553.0	172.6	1.7
MIDCAP	14888.7	115.7	0.8
SMLCAP	14464.7	109.2	0.8
BSEFMC	11223.2	167.6	1.5
AUTO	20695.4	805.2	4.1
POWER	1989.3	15.5	0.8
REALTY	1719.9	2.0	0.1
BSE IT	14085.4	-187.9	-1.3
BANKEX	29016.4	405.2	1.4
OILGAS	13667.7	328.6	2.5
METAL	13071.9	385.4	3.0

Currency Futures	Close	Pre. Pts	% Chg
28-Nov-18 EUR-INR	83.36	84.03	-0.80
28-Nov-18 USD-INR	72.65	73.68	-1.40
28-Nov-18 GBP-INR	94.73	95.08	-0.37
28-Nov-18 JPY-INR	64.47	65.33	-1.32

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1179	606	76
BSE	1614	1002	113

FII/DII Capital Mkt*	Buy	Sell	Net
FII	9070	9267	(197)
DII	5168	4315	853

\*NOTE: - FII AND DII data figure is provisional

## Market Commentary

The Indian equities staged strong pullback to end the last trading day of the week with smart gains, aided by positive cues from global markets. After a fabulous start, the markets continued gaining momentum, buoyed by Finance Minister Arun Jaitley's statement that India can crack into top 50 if it improves on time taken for registering real estate, starting business and enforcement of contracts. Buying got boost also because of a private report that India's equity market capitalisation would grow at a compound annual rate of 12% to reach \$6 trillion by 2028. Domestic sentiments were positive with the Finance Ministry's statement that Goods and Services Tax (GST) collections in October 2018 crossed the Rs 1 lakh crore mark, after a gap of 5 months, on the back of festive demand, anti-evasion measures. Adding some comfort, Labour Minister Santosh Kumar Gangwar said that as many as 10 million employees were added afresh to avail the benefits of Employees' State Insurance Corporation (ESIC) schemes and more than 10 million people came under the fold of the EPFO.

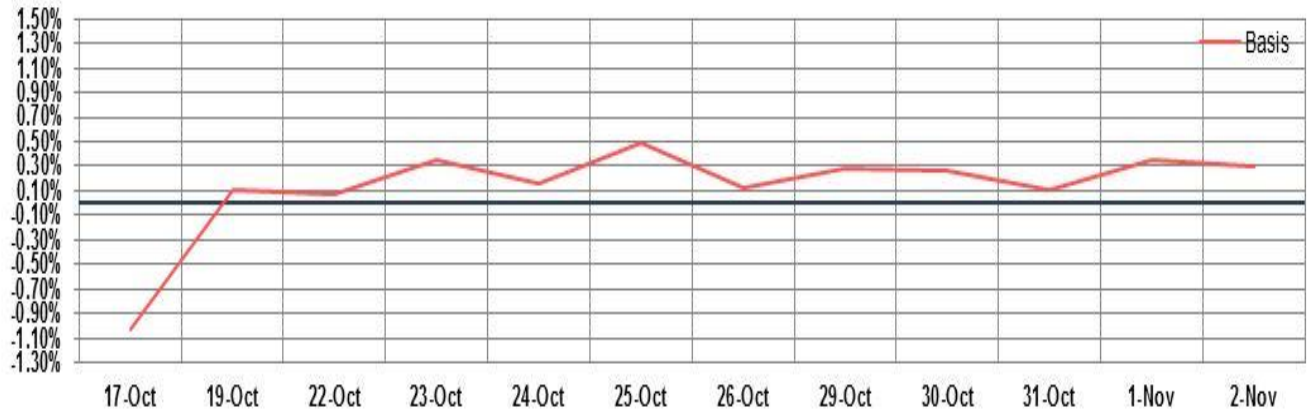
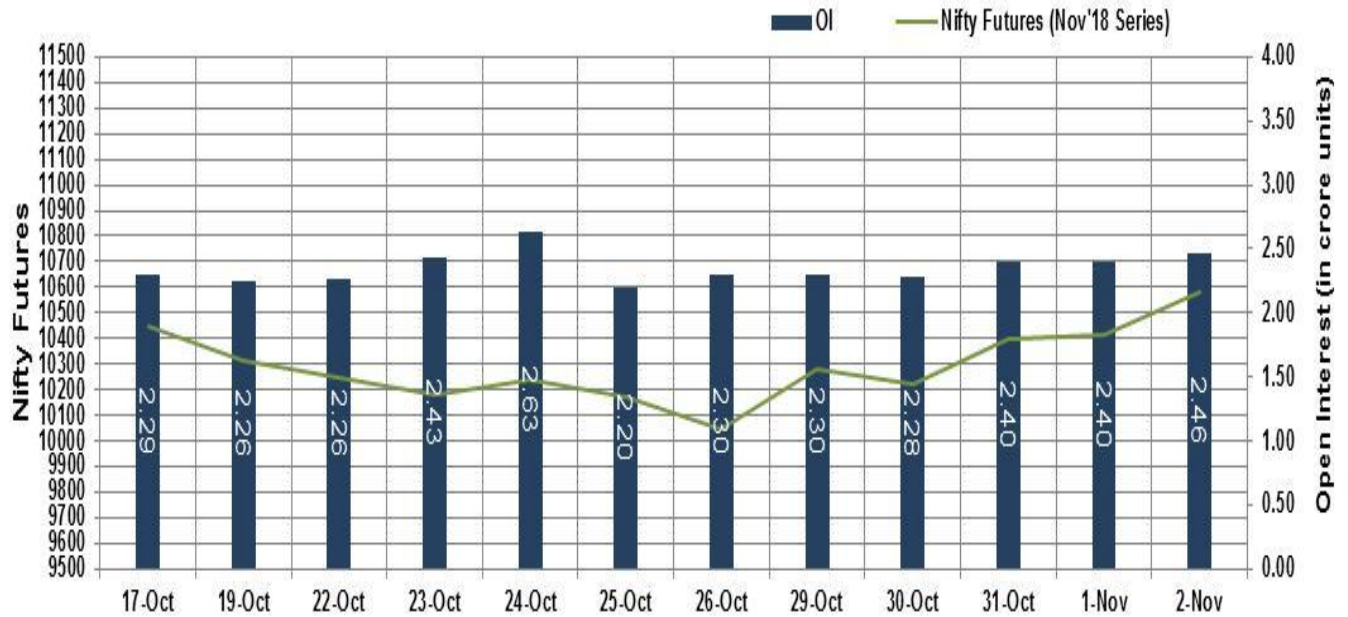
However, in the last leg of the trade, the key indices pared some of their gains to settle the session off day's high points. Trading sentiments got affected as leading stock exchange BSE will delist as many as nine companies from Monday as trading in their shares remained suspended for over 6 months. The market participants also got worried, as the US revoked duty-free concessions on import of at least 50 Indian products mostly from handloom and agriculture sectors.

## Market Turnover & FII Derivative Data

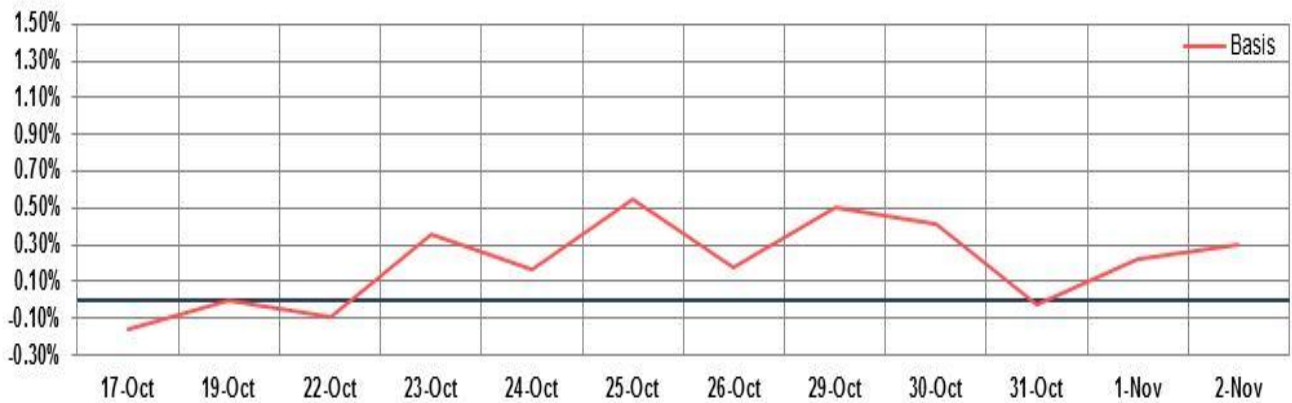
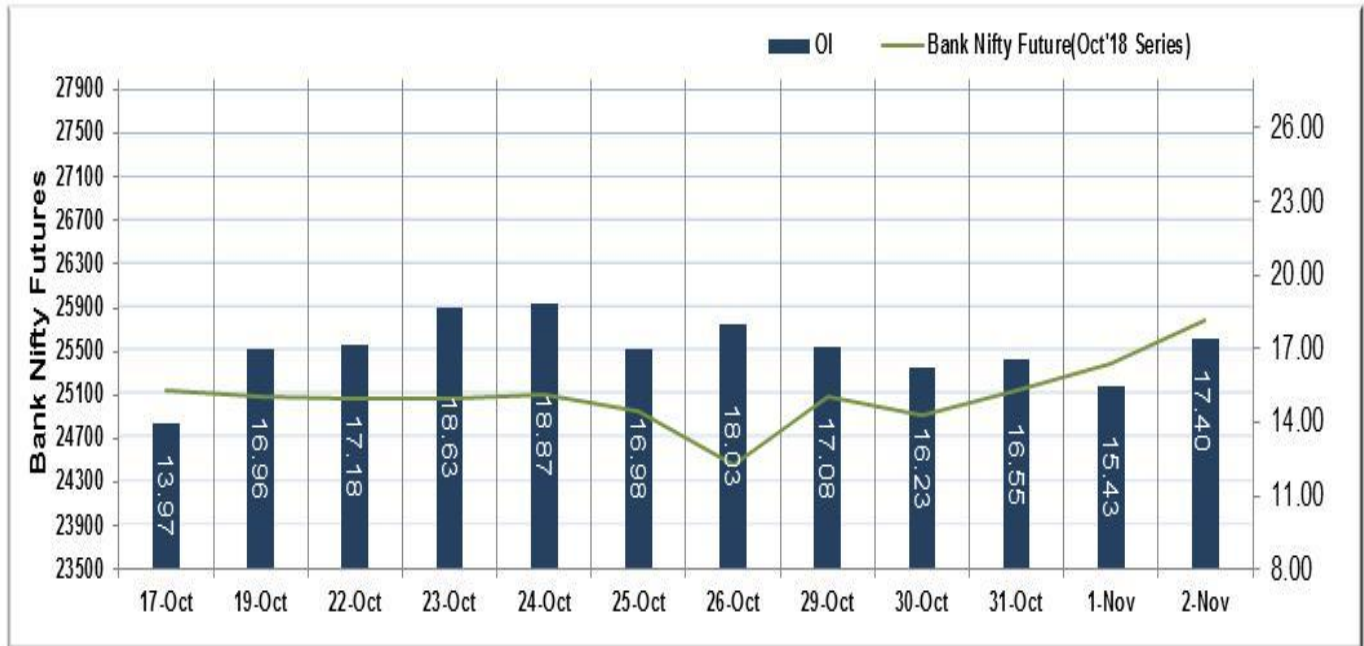
Market TO	Current	Previous	Net%
BSE CASH	6373	3417	87
NSE CASH	41785	37176	12
NSE FO	700968	1817755	(61)

FII Derivatives	Buy	Sell	Net
Ind. Futures	6299	4919	1381
Ind. Options	81600	79368	2232
Stk. Futures	19425	18979	446
Stk. Options	8719	8448	271

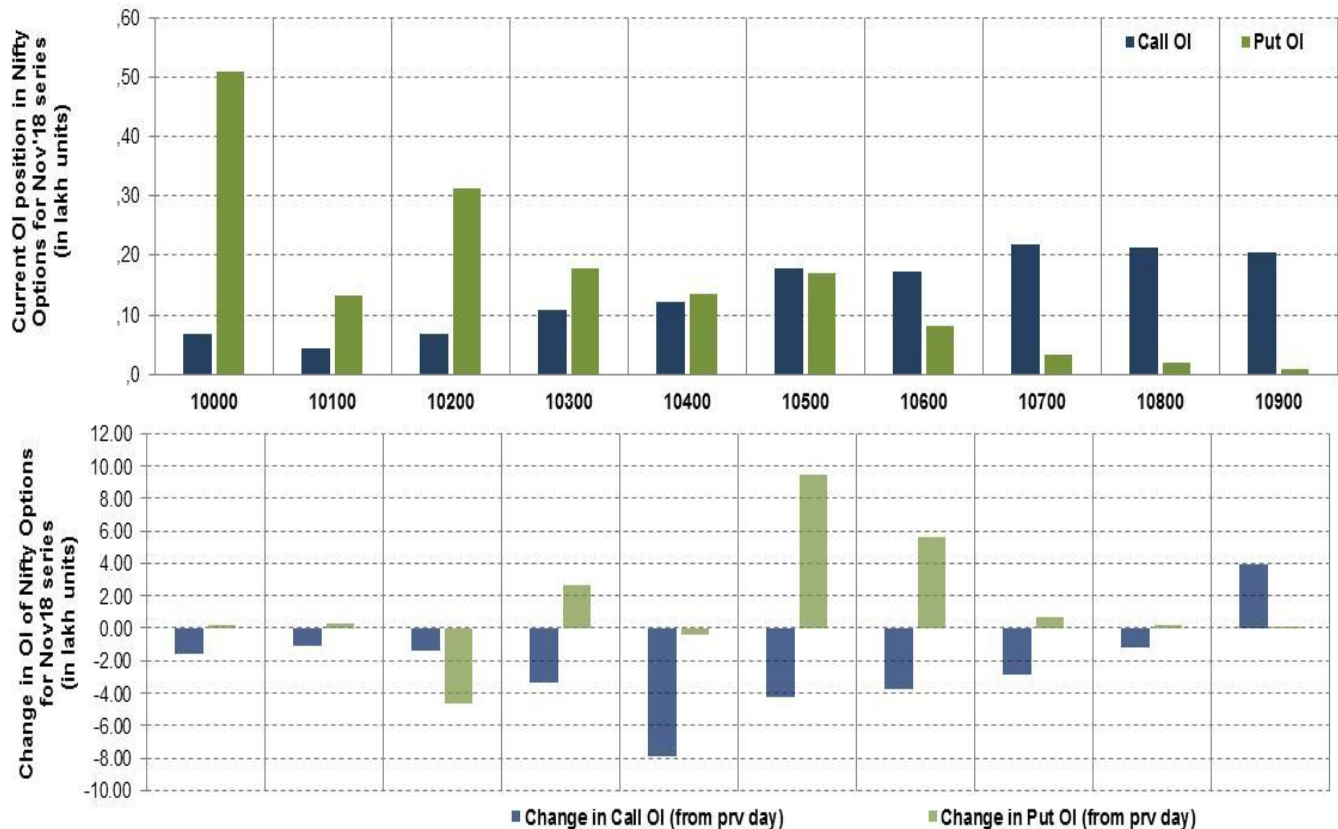
## Nifty Futures



## 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 10,700 SP from the Nov month expiry was the most active call with a reduction of 0.28 million in open interest.
- Among Nifty puts, 10,000 SP from the Nov month expiry was the most active put with a reduction of 0.15 million open interests.
- The maximum OI outstanding for Calls was at 10,700 SP (2.18mn) and that for Puts was at 10,000 SP (5.10mn)

## Nifty Technical & Indices Levels

1-Nifty 50 - 02/11/18

Avg Avg



Nifty Cash prices have settled at 10553.0 up by 1.66 percent from the previous close. On the upper side it has resistance of 10650 and 10700 levels, while lower side it has support of 10450 and 10400 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
IGL	3,514,500	3,861,000	9.86	282.55	0.68
BPCL	12,279,600	13,042,800	6.22	303.50	6.83
MARICO	6,747,000	7,095,400	5.16	337.60	6.16
SRF	590,000	619,500	5.00	1955.20	0.43
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
BOSCHLTD	138,570	138,540	-0.02	19701.55	0.03
VEDL	33,586,000	33,530,000	-0.17	226.80	6.20
BEML	1,699,500	1,691,500	-0.47	691.05	8.72
PCJEWELLER	8,907,000	8,557,500	-3.92	88.60	26.12
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
CANFINHOME	3,327,500	3,393,750	1.99	275.60	-0.58
CANBK	8,124,000	8,250,000	1.55	244.60	-3.07
BATAINDIA	1,818,300	1,846,350	1.54	1010.80	-0.33
APOLLOHOSP	746,000	756,000	1.34	1152.70	-1.96
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
STAR	3,440,800	3,440,000	-0.02	420.35	-1.37
JUBLFOOD	2,599,500	2,598,500	-0.04	1082.20	-2.48
SOUTHBANK	123,748,500	123,682,200	-0.05	14.80	-0.34
TATACOMM	3,116,800	3,086,400	-0.98	491.10	-1.72

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