

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10387	10005	10196	10296	10487	10587	Neutral	Sell	Neutral
Sensex	34442	33288	33865	34164	34741	35040	Neutral	Sell	Neutral
Nifty Futures	10381	9995	10188	10304	10497	10612	Neutral	Sell	Neutral
Bank Nifty	25153	24288	24721	24961	25394	25634	Neutral	Sell	Neutral
CNX IT	14940	14152	14546	14771	15164	15389	Neutral	Neutral	Buy
CNX Midcap	17189	16657	16923	17059	17326	17462	Neutral	Sell	Neutral
CNX Small Cap	6063	5891	5977	6024	6109	6156	Neutral	Sell	Neutral

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	34442.1	550.9	1.6
NIFTY	10386.6	188.2	1.9
MIDCAP	14612.6	225.0	1.6
SMLCAP	14201.4	193.3	1.4
BSEFMC	11127.8	111.1	1.0
AUTO	19881.1	212.9	1.1
POWER	1958.1	13.4	0.7
REALTY	1679.8	13.9	0.8
BSE IT	14531.6	494.9	3.5
BANDEX	28359.6	480.9	1.7
OILGAS	13246.9	233.9	1.8
METAL	12524.6	-178.4	-1.4

Currency Futures	Close	Pre. Pts	% Chg
28-Nov-18 EUR-INR	84.34	84.11	0.27
28-Nov-18 USD-INR	74.19	73.94	0.34
28-Nov-18 GBP-INR	94.78	94.38	0.43
28-Nov-18 JPY-INR	65.71	65.65	0.09

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1195	604	91
BSE	1613	941	144

FII/DII Capital Mkt*	Buy	Sell	Net
FII	8828	9022	(194)
DII	5177	4052	1125

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

## Market Commentary

Indian equity indices made strong gains on Wednesday, with Sensex and Nifty ending the trading session near their intraday high points, tracking positive cues from global markets. After a cautious start, the markets traded under pressure during early deals, amid the Reserve Bank of India's (RBI) report showing that India Inc's foreign borrowing more than halved to \$1.71 billion in September. The borrowings were \$3.48 billion in September last year. Traders' sentiments got impacted by a report stating that Indian stocks are over-valued and that earnings growth could slow in the wake of macro headwinds, foreign funds have been taking risk off the table. The chances of capital losses in the bond markets, as yields rise, has seen money move out of the debt market too. Some concerns also came with a private report stating that India, which presently has a rich demographic dividend, will need 9.94 crore additional jobs over the decade. It highlighted warning that lack of concrete efforts could push India into jobless growth. Moreover, 80% of the new jobs demand will come from Tier 2 and Tier 3 districts of just 10 states.

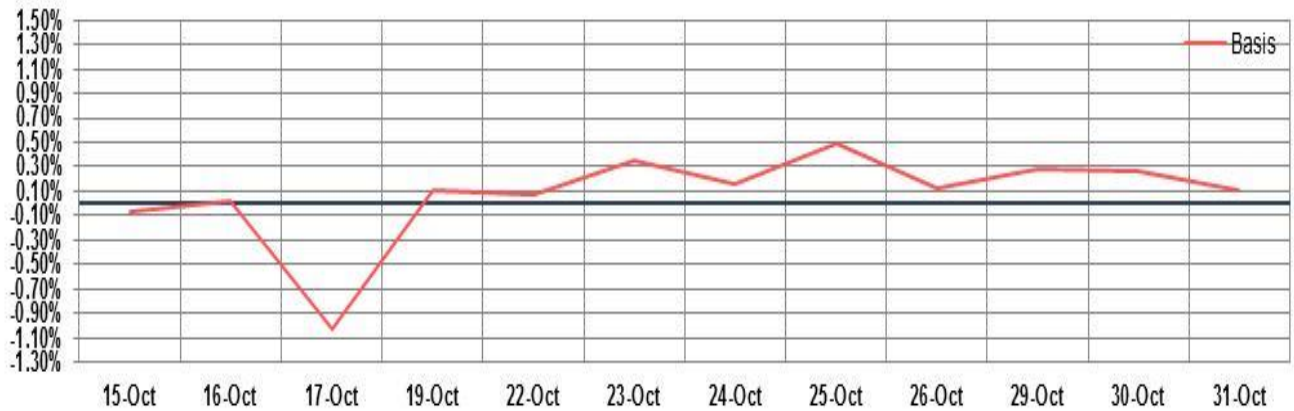
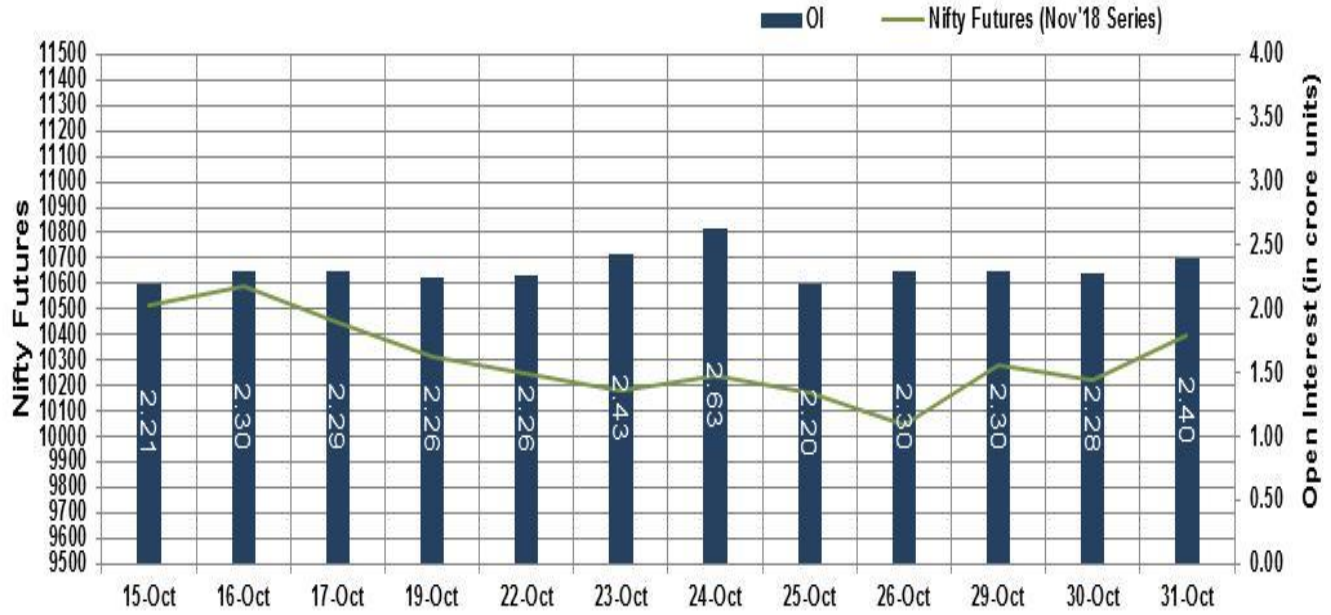
On the global front, European markets were trading in green, despite euro area economy grew at a slower pace in the third quarter. The preliminary flash estimate from Eurostat showed that gross domestic product expanded only 0.2% sequentially after rising 0.4% in the second quarter. The rate was forecast to remain at 0.4%. Elsewhere, survey data revealed further deterioration in economic confidence in Eurozone.

## Market Turnover & FII Derivative Data

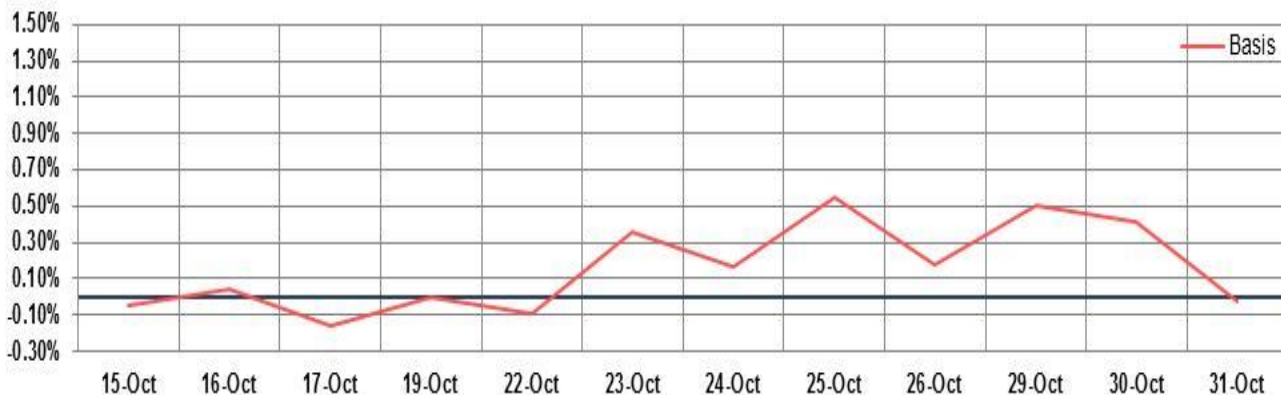
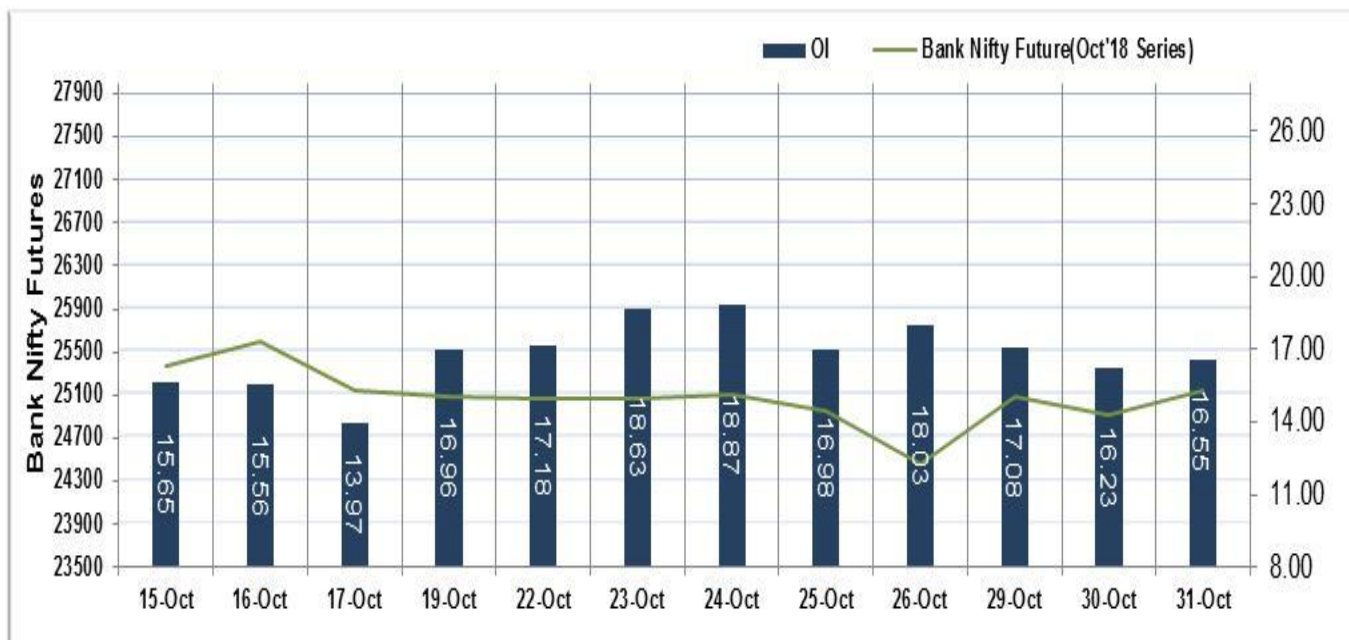
Market TO	Current	Previous	Net%
BSE CASH	4581	2763	66
NSE CASH	40138	32402	24
NSE FO	1053926	719557	46

FII Derivatives	Buy	Sell	Net
Ind. Futures	5759	5022	737
Ind. Options	145891	145953	(62)
Stk. Futures	19517	18345	1172
Stk. Options	7406	7309	97

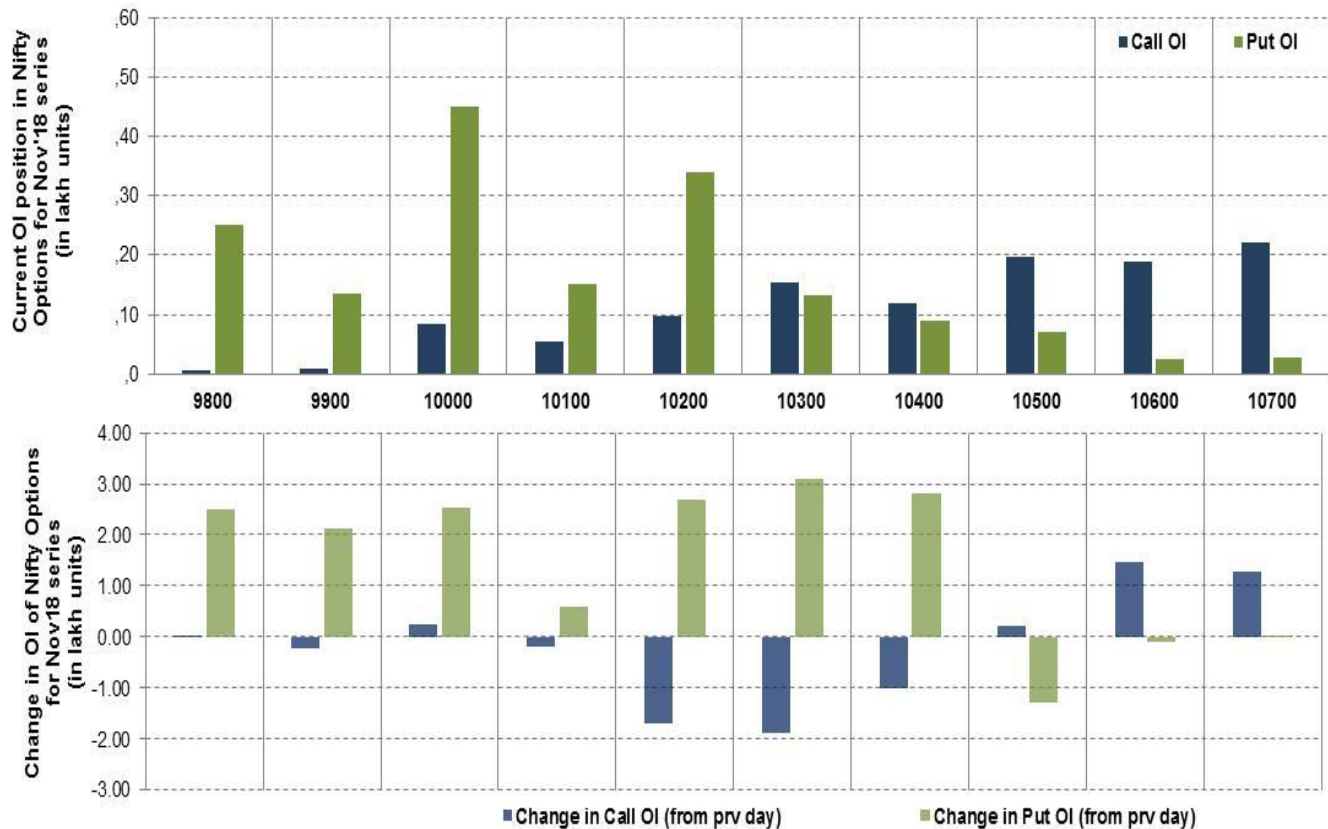
# Nifty Futures



## 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 an addition of 0.12 million in open interest.
- Among Nifty puts, 10,000 SP from the Nov month expiry was the most active put with an addition of 0.84 million open interests.
- The maximum OI outstanding for Calls was at 10,700 SP (2.22mn) and that for Puts was at 10,000 SP (4.49mn)

## Nifty Technical & Indices Levels

1-Nifty 50 - 31/10/18

Avg Avg



Nifty Cash prices have settled at 10386.6 up by 1.85 percent from the previous close. On the upper side it has resistance of 10450 and 10500 levels, while lower side it has support of 10300 and 10250 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
CUMMINSIND	803,600	1,173,900	46.08	742.40	9.57
ALBK	13,178,000	15,147,000	14.94	44.40	5.71
AJANTPHARM	525,000	590,500	12.48	1059.45	5.64
TORNTPOWER	2,031,000	2,247,000	10.64	258.45	13.13
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
MUTHOOTFIN	1,894,500	1,747,500	-7.76	410.05	2.94
KSCL	799,500	733,500	-8.26	496.30	2.90
BPCL	13,269,600	12,036,600	-9.29	275.80	3.06
PEL	3,542,460	3,167,074	-10.60	2181.60	8.36
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
COALINDIA	13,021,800	23,960,200	84.00	264.85	-4.07
CESC	1,208,900	1,549,350	28.16	698.65	-2.64
SYNDIBANK	24,345,000	28,089,000	15.38	34.90	-0.57
HDFCBANK	12,721,000	14,535,500	14.26	1920.25	-0.04
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
DRREDDY	3,899,750	3,700,000	-5.12	2541.65	-2.08
GODFRYPHLP	478,100	453,600	-5.12	777.25	-0.13
MCX	3,670,100	3,478,300	-5.23	704.20	-1.51
TATASTEEL	33,159,430	31,344,060	-5.47	554.35	-2.20

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