

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10380	10288	10334	10388	10434	10488	Neutral	Sell	Neutral
Sensex	34432	34095	34264	34472	34640	34848	Neutral	Sell	Neutral
Nifty Futures	10413	10301	10357	10402	10458	10503	Neutral	Sell	Neutral
Bank Nifty	25324	25013	25168	25285	25440	25557	Neutral	Sell	Neutral
CNX IT	14622	14268	14445	14718	14895	15169	Neutral	Neutral	Buy
CNX Midcap	17339	17145	17242	17332	17429	17519	Neutral	Sell	Neutral
CNX Small Cap	6162	6046	6104	6147	6205	6248	Neutral	Sell	Neutral

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	34432.0	-10.1	0.0
NIFTY	10380.5	-6.2	-0.1
MIDCAP	14773.1	160.5	1.1
SMLCAP	14355.5	154.1	1.1
BSEFMC	11055.6	-72.2	-0.7
AUTO	19890.2	9.1	0.1
POWER	1973.7	15.6	0.8
REALTY	1717.9	38.1	2.3
BSE IT	14273.4	-258.2	-1.8
BANKEK	28611.2	251.7	0.9
OILGAS	13339.0	92.1	0.7
METAL	12686.5	162.0	1.3

Currency Futures	Close	Pre. Pts	% Chg
28-Nov-18 EUR-INR	84.03	84.34	-0.37
28-Nov-18 USD-INR	73.68	74.19	-0.68
28-Nov-18 GBP-INR	95.08	94.78	0.32
28-Nov-18 JPY-INR	65.33	65.71	-0.58

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

FII/DII Capital Mkt*	Buy	Sell	Net
FII	6313	5964	349
DII	3345	3854	(509)

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

## Market Commentary

Key Indian equity indices ended volatile session on a flat note on Thursday, tracking mixed global cues. The trading day begun on a cheerful note, as India improved its ranking on the World Bank's ease of doing business report for the second straight year. In its annual Doing Business 2019 report, World Bank (WB) said India jumped 23 places to rank 77th position on the back of reforms related to insolvency, taxation and other areas. But, the markets soon turned volatile to swing between gains and losses, affected by reports that the growth of eight core infrastructure industries slowed to four-month low of 4.3% in September 2018, as production of crude oil and natural gas declined. Anxiety also spread among traders with a private report stating that India, which is the second-most populated nation in the world and on the verge of becoming the youngest country, will start ageing in next 15 years. This 15-year window is the best time to create job opportunities and capitalize on country's rich demographic dividend. Meanwhile, industry body Confederation of Indian Industry (CII) called for immediate action by the central bank to ensure sufficient liquidity in the financial market to prevent a potentially crippling credit crunch.

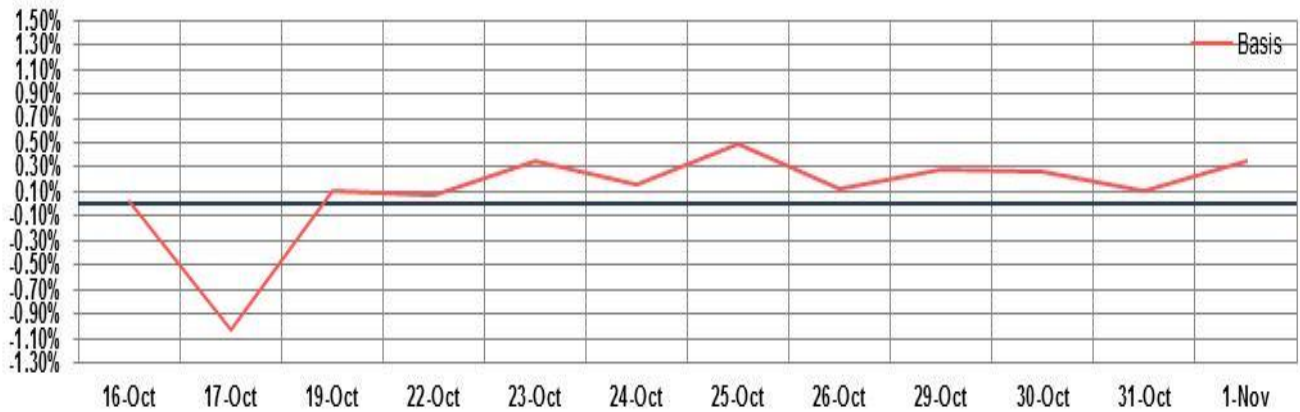
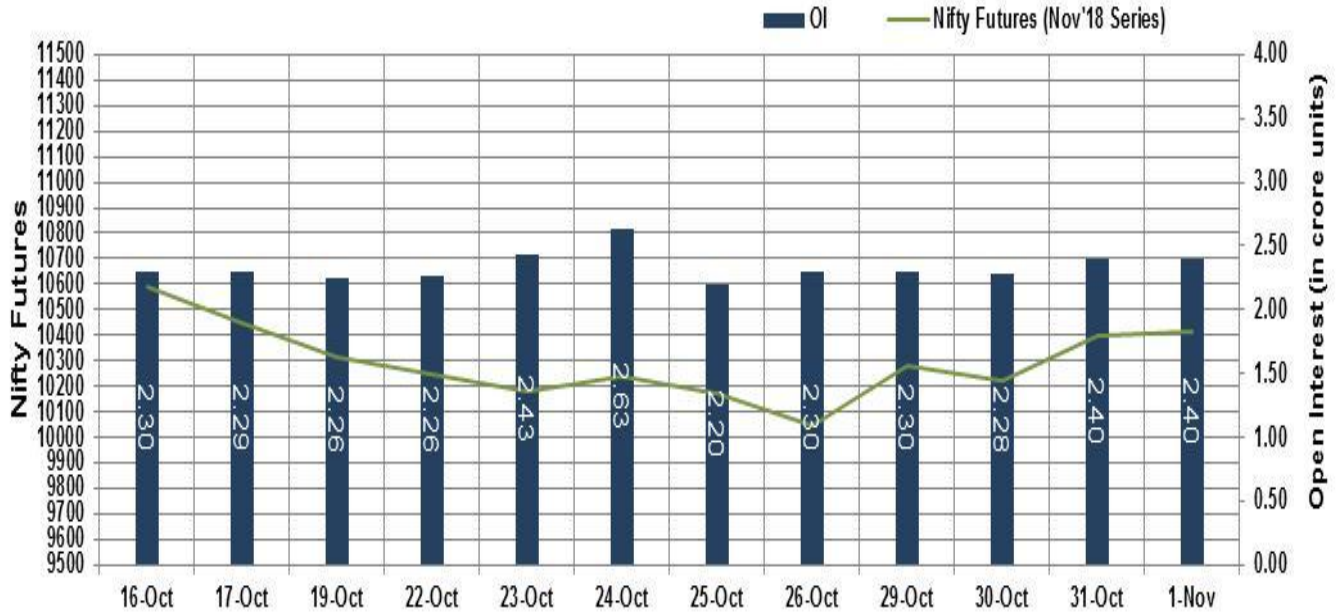
However, the key indices erased their early losses to end the session with minor cut, supported by a report that the Indian manufacturing sector strengthened further in the month of October, on account of stronger order inflows and job creation.

## Market Turnover & FII Derivative Data

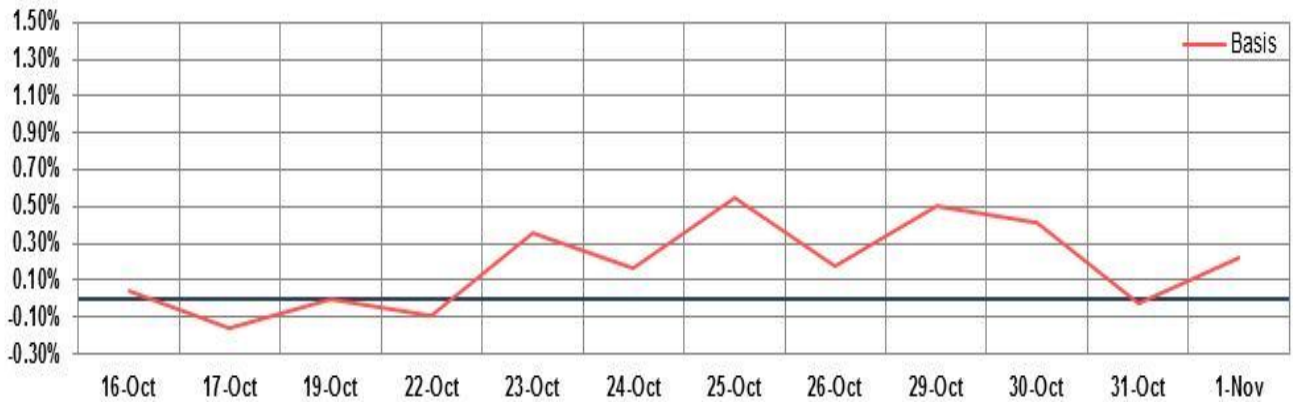
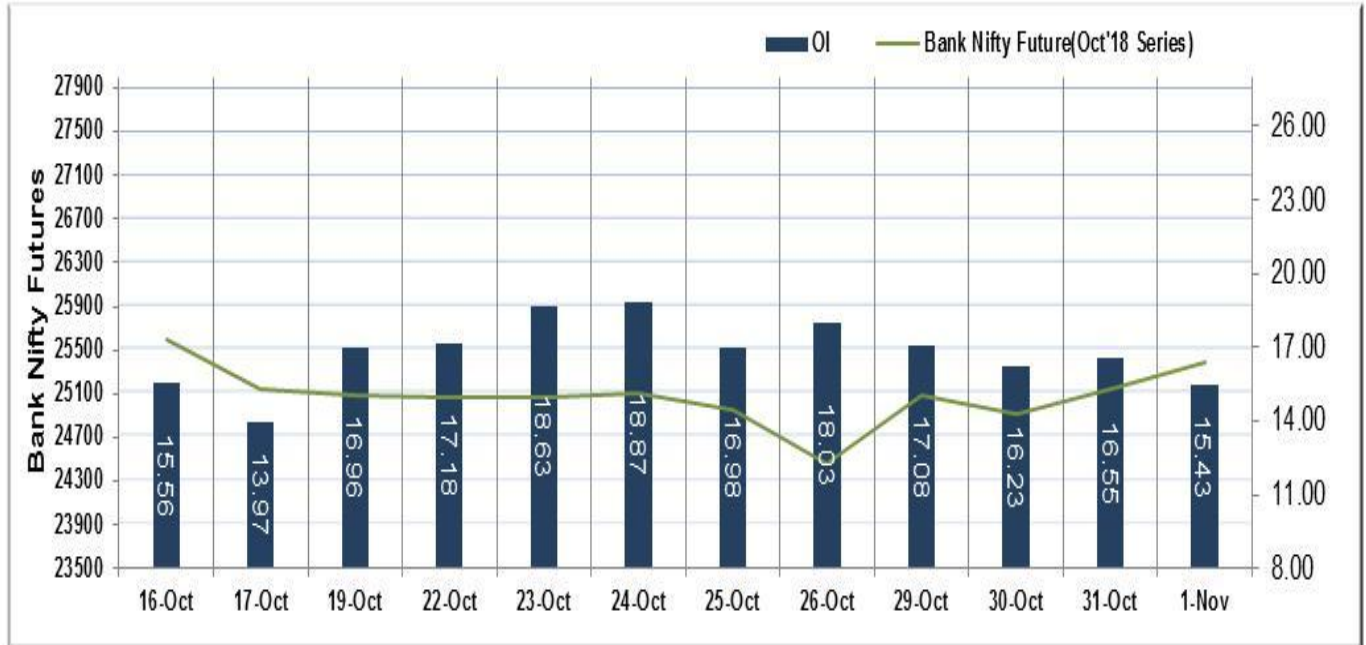
Market TO	Current	Previous	Net%
BSE CASH	3417	4581	(25)
NSE CASH	37176	40138	(7)
NSE FO	1817755	1053926	72

FII Derivatives	Buy	Sell	Net
Ind. Futures	3197	3460	(263)
Ind. Options	177535	174617	2918
Stk. Futures	17122	16165	957
Stk. Options	6767	6679	88

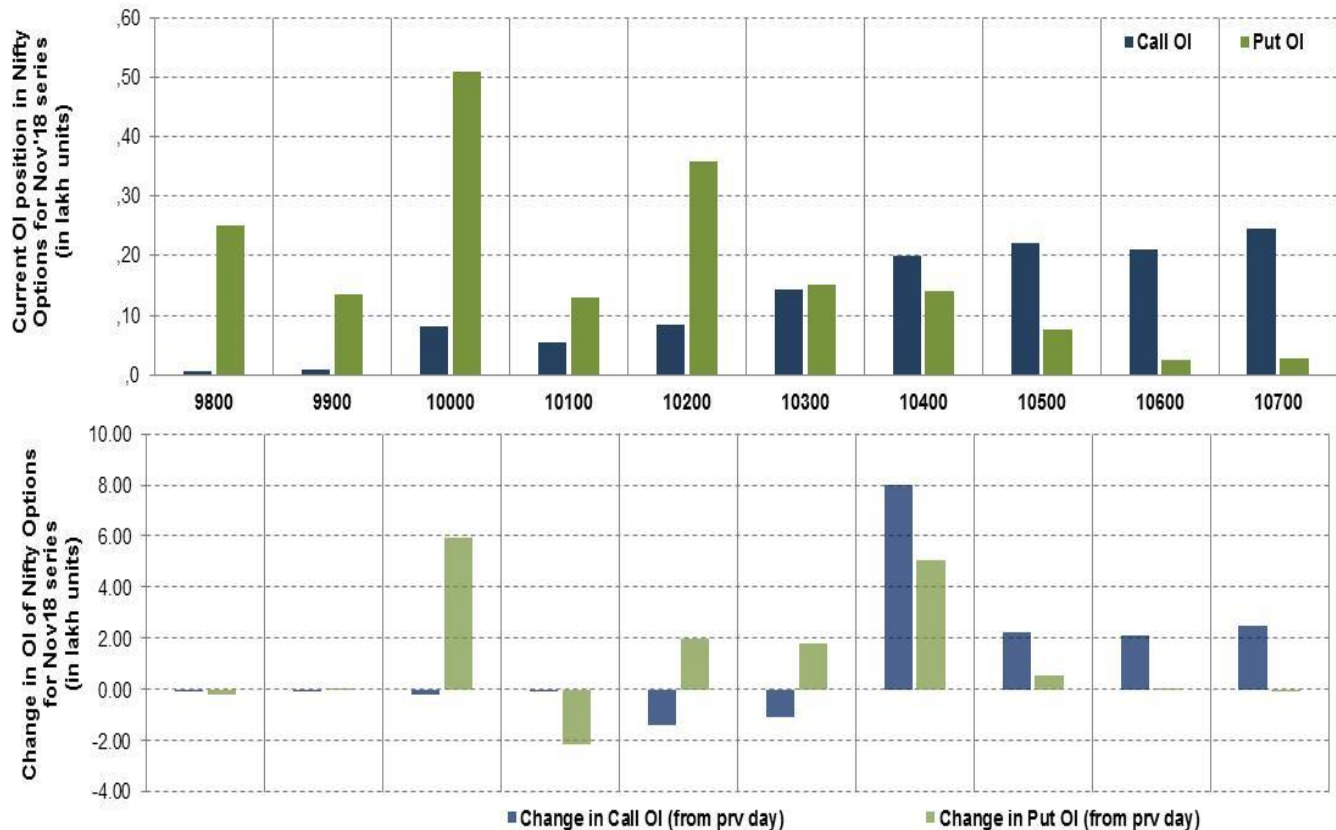
# Nifty Futures



## 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 0.24 million in open interest.
- Among Nifty puts, 10,000 SP from the Nov month expiry was the most active put with an addition of 0.59 million open interests.
- The maximum OI outstanding for Calls was at 10,700 SP (2.46mn) and that for Puts was at 10,000 SP (5.08mn)

## Nifty Technical & Indices Levels

1-Nifty 50 - 01/11/18

Avg Avg



Nifty Cash prices have settled at 10380.45 down by 0.06 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
IGL	2,329,250	3,514,500	50.89	280.65	10.78
CUMMINSIND	803,600	1,089,900	35.63	746.05	10.11
SHREECEM	116,550	138,950	19.22	14062.30	3.60
AJANTPHARM	525,000	622,000	18.48	1083.35	8.02
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
MUTHOOTFIN	1,894,500	1,683,000	-11.16	426.95	7.18
DHFL	18,187,500	15,690,000	-13.73	230.45	11.01
TATAELXSI	1,375,600	1,179,200	-14.28	1076.05	6.32
SRF	722,500	590,000	-18.34	1946.75	3.90
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
COALINDIA	13,021,800	27,374,600	110.22	261.60	-5.25
CESC	1,208,900	1,647,250	36.26	692.65	-3.48
JUSTDIAL	2,388,400	2,889,600	20.98	504.75	-0.73
HDFCBANK	12,721,000	15,295,750	20.24	1918.10	-0.15
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
MOTHERSUMI	24,712,800	23,596,800	-4.52	159.95	-1.51
TATASTEEL	33,159,430	31,646,450	-4.56	559.10	-1.36
INDIANB	4,250,000	4,024,000	-5.32	251.05	-2.24
DRREDDY	3,899,750	3,669,500	-5.90	2472.60	-4.74

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