

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10682	10606	10644	10670	10708	10734	Neutral	Neutral	Neutral
Sensex	35457	35221	35339	35442	35561	35664	Neutral	Neutral	Neutral
Nifty Futures	10690	10605	10648	10678	10721	10751	Neutral	Neutral	Neutral
Bank Nifty	26246	26023	26134	26234	26345	26444	Buy	Neutral	Neutral
CNX IT	14473	14297	14385	14445	14533	14593	Neutral	Neutral	Buy
CNX Midcap	17508	17307	17408	17520	17620	17733	Buy	Neutral	Neutral
CNX Small Cap	6247	6189	6218	6259	6288	6328	Neutral	Neutral	Neutral

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	35457.2	196.6	0.6
NIFTY	10682.2	65.5	0.6
MIDCAP	14997.8	5.3	0.0
SMLCAP	14485.9	-62.2	-0.4
BSEFMC	11339.3	52.9	0.5
AUTO	20516.5	-10.2	-0.1
POWER	1964.5	4.9	0.3
REALTY	1728.1	3.4	0.2
BSE IT	14019.4	43.0	0.3
BANKEX	29519.4	-11.4	0.0
OILGAS	13629.0	-68.3	-0.5
METAL	12567.1	-202.5	-1.6

Currency Futures	Close	Pre. Pts	% Chg
28-Nov-18 EUR-INR	81.65	81.58	0.08
28-Nov-18 USD-INR	72.02	72.04	-0.03
28-Nov-18 GBP-INR	92.33	92.29	0.05
28-Nov-18 JPY-INR	63.63	63.53	0.17

Advance/ Decline	Adv	Dec	Un Ch.
NSE	741	1039	115
BSE	1113	1530	141

FII/DII Capital Mkt*	Buy	Sell	Net
FII	5637	4793	844
DII	3866	4238	(372)

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

## Market Commentary

Key Indian equity indices ended the last trading day of week with decent gains, tracking firm global cues. The markets made a positive opening, as India's exports rose by 17.86% to \$26.98 billion in October 2018 as compared to \$22.89 Billion in October 2017. Exports bounced back in October to high double-digit figures after the mild contraction in September as engineering goods, pharmaceutical and chemical shipments picked up the pace. During the April-October period of the current financial year, exports grew by 13.27% to \$191 billion. Optimism also spread on the street, with Fitch indicating that India's strong growth outlook continues to stand out among peers and upgraded its real GDP growth forecast at 7.8% for the current financial year ending March 2019 (2018-19) from 7.3% forecasted earlier in April this year. Market sentiments also got boosted with a private report stating that with bilateral trade between India and the South American country Peru touching an all-time high of \$1.60 billion, the next round of talks for the free trade agreement (FTA) between the two countries is scheduled to take place next month.

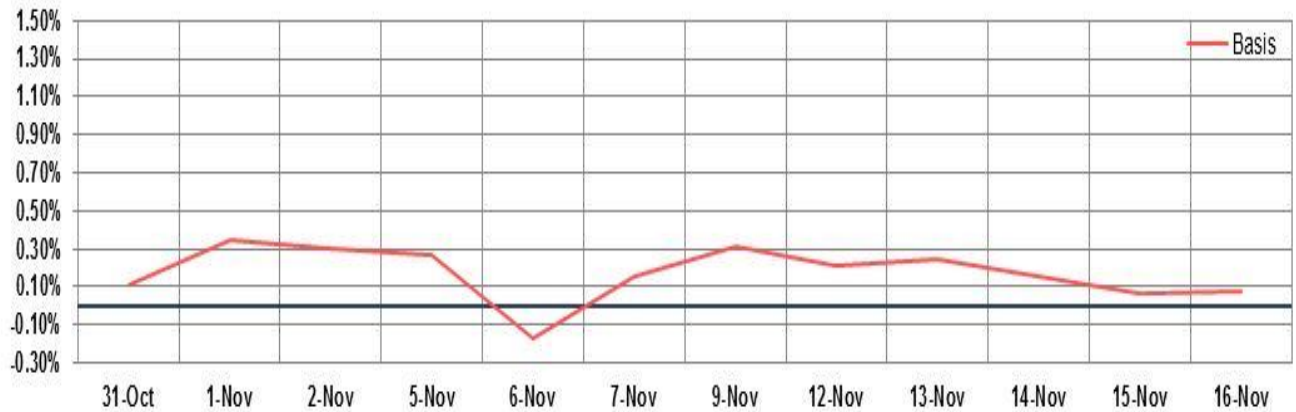
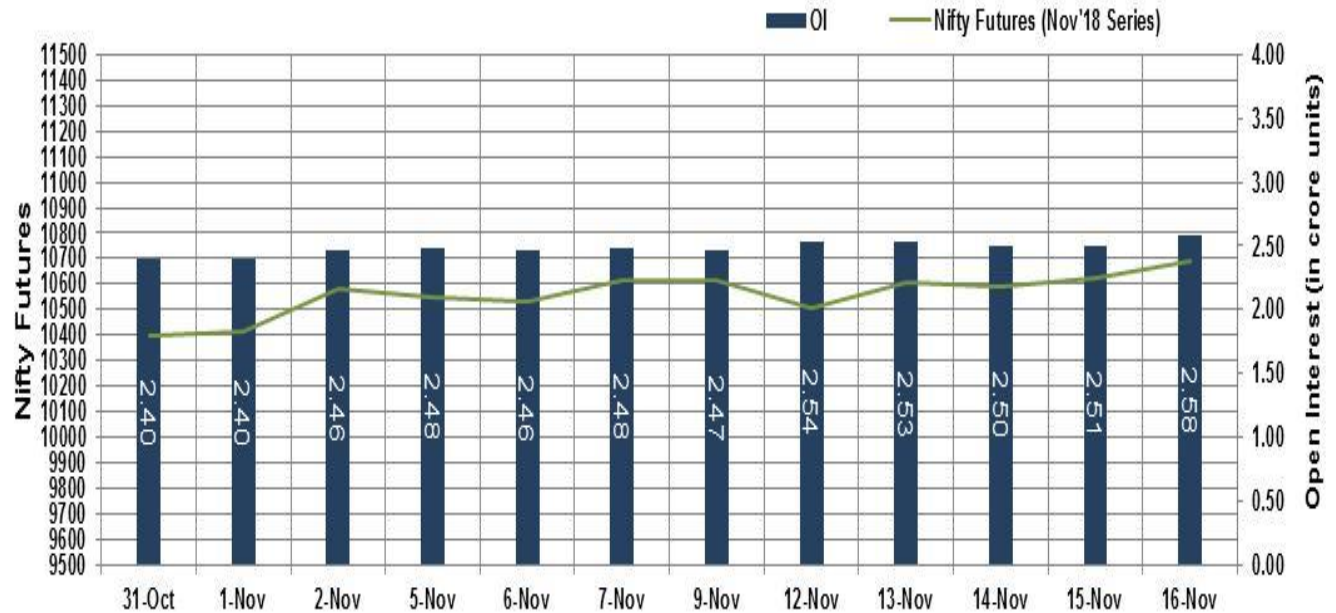
In the second half of the session, rally continued on the street, supported by Commerce and Industry Minister Suresh Prabhu's statement that huge opportunities exist for startups in agri sector to promote the growth of the segment. He also said that innovation in agri sector was important for reducing wastage, increase production, and cutting fertiliser use to enhance soil fertility.

## Market Turnover & FII Derivative Data

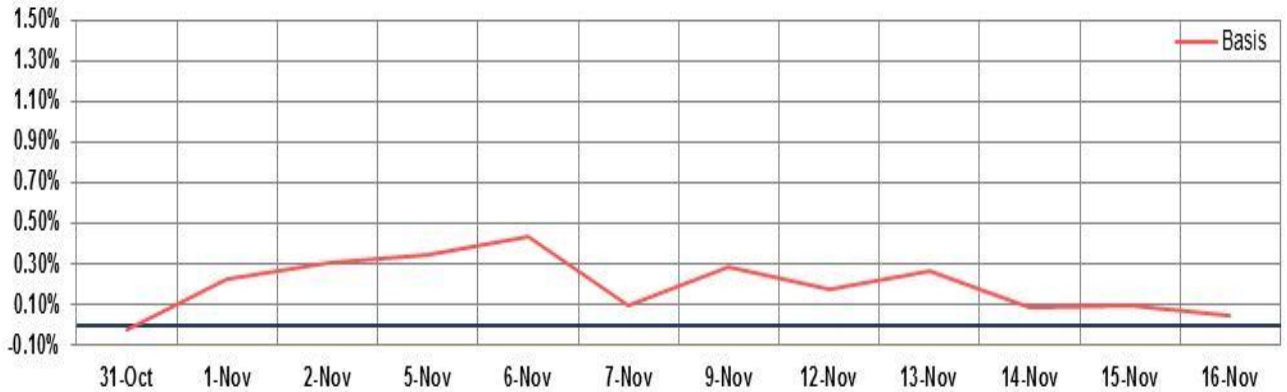
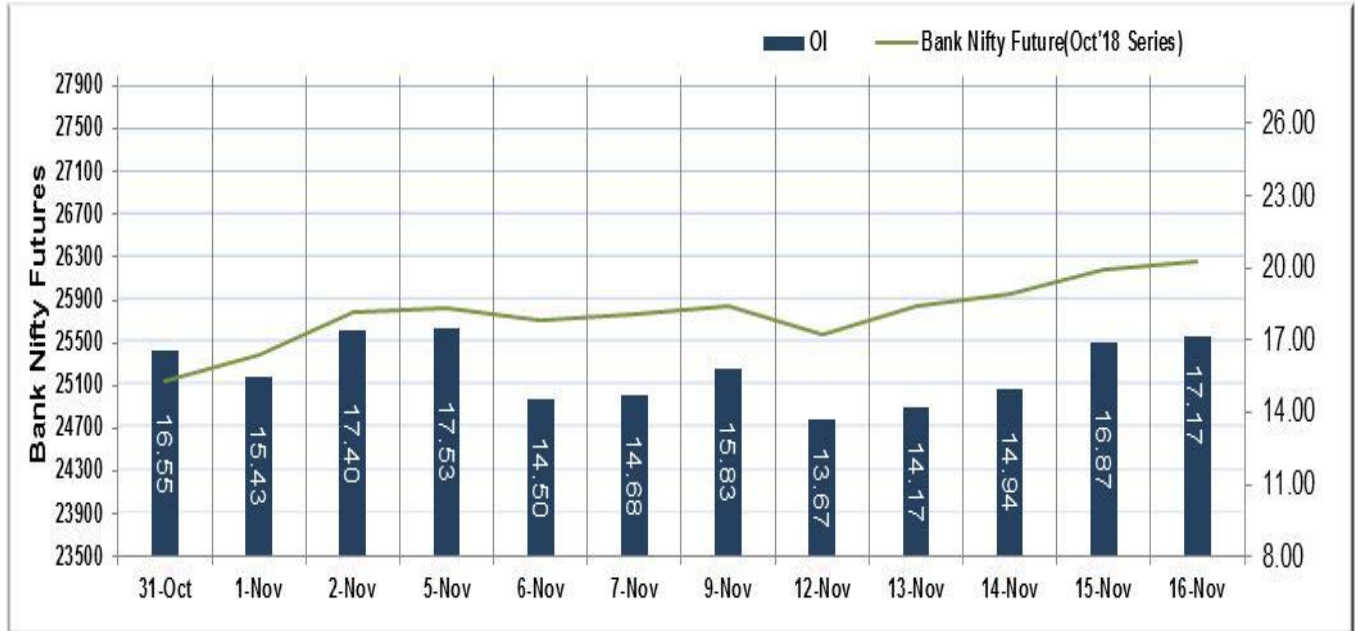
Market TO	Current	Previous	Net%
BSE CASH	3322	2955	12
NSE CASH	34985	31607	11
NSE FO	582156	1560701	(63)

FII Derivatives	Buy	Sell	Net
Ind. Futures	2962	2799	163
Ind. Options	71377	71706	(329)
Stk. Futures	13405	13848	(444)
Stk. Options	8830	9057	(226)

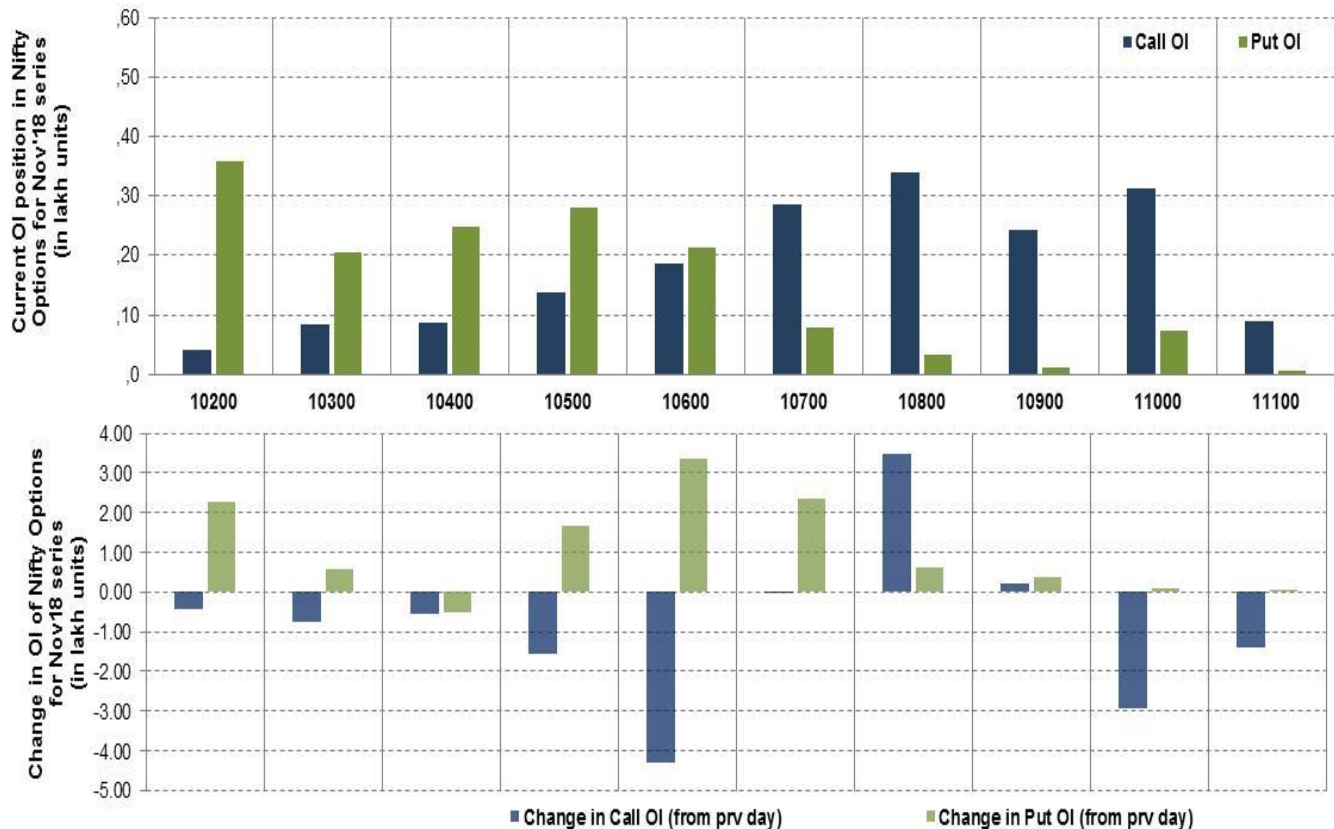
## Nifty Futures



## 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 10,800 SP from the Nov month expiry was the most active call with an addition of 0.34 million in open interest.
- Among Nifty puts, 10,200 SP from the Nov month expiry was the most active put with an addition of 0.22 million open interests.
- The maximum OI outstanding for Calls was at 10,800 SP (3.40mn) and that for Puts was at 10,200 SP (3.58mn)

## Nifty Technical & Indices Levels

1-Nifty 50 - 16/11/18

Avg Avg



Nifty Cash prices have settled at 10682.20 up by 0.62 percent from the previous close. On the upper side it has resistance of 10750 and 10800 levels, while lower side it has support of 10600 and 10550 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
SREINFRA	11,179,000	13,629,000	21.92	35.00	0.72
AJANTPHARM	609,500	734,500	20.51	1121.55	3.06
CANBK	10,244,000	11,492,000	12.18	264.35	3.00
SIEMENS	1,786,000	1,977,500	10.72	977.50	4.46
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
JETAIRWAYS	5,149,200	4,804,800	-6.69	323.10	4.38
CIPLA	10,529,000	9,775,000	-7.16	532.10	2.01
NESTLEIND	327,550	302,850	-7.54	10688.55	1.97
DIVISLAB	2,966,800	2,731,600	-7.93	1554.05	1.34
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
TATAELXSI	1,415,600	1,632,800	15.34	965.10	-3.64
REPCOHOME	535,500	591,300	10.42	392.65	-3.63
IBULHSGFIN	17,173,500	18,779,000	9.35	767.50	-4.98
NMDC	17,736,000	19,290,000	8.76	101.25	-5.68
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
BEML	1,555,000	1,459,000	-6.17	701.05	-3.72
PFC	28,350,000	26,556,000	-6.33	101.60	-5.75
UJJIVAN	4,590,400	4,270,400	-6.97	230.45	-1.92
MRPL	4,099,500	3,798,000	-7.35	80.80	-0.74

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