

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11787	11559	11673	11741	11855	11923	Buy	Buy	Buy
Sensex	39832	39005	39418	39668	40081	40331	Buy	Buy	Buy
Nifty Futures	11795	11565	11680	11752	11867	11939	Buy	Buy	Buy
Bank Nifty	29873	29140	29506	29752	30119	30364	Buy	Neutral	Buy
CNX IT	15181	14888	15035	15117	15264	15347	Neutral	Sell	Neutral
CNX Midcap	16478	16137	16308	16423	16594	16709	Buy	Neutral	Sell
CNX Small Cap	5708	5628	5668	5692	5732	5756	Buy	Neutral	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	39831.8	581.6	1.5
NIFTY	11786.9	159.7	1.4
MIDCAP	14602.5	161.5	1.1
SMLCAP	13383.6	73.3	0.6
BSEFMC	12098.2	65.9	0.6
AUTO	18934.6	771.3	4.3
POWER	1972.3	6.6	0.3
REALTY	2055.5	15.2	0.7
BSE IT	14908.3	249	1.7
BANDEX	33775.5	363.1	1.1
OILGAS	15439.5	187.6	1.2
METAL	9383.0	377.4	4.2

Currency Futures	Close	Pre. Pts	% Chg
27-Nov-19 EUR-INR	78.88	78.79	0.11
27-Nov-19 USD-INR	71.03	71.07	-0.06
27-Nov-19 GBP-INR	91.34	91.11	0.25
27-Nov -19 JPY-INR	65.32	65.55	-0.35

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1074	768	99
BSE	1424	1052	201

FII/DII Capital Mkt*	Buy	Sell	Net
FII	8011	7135	877
DII	4972	4828	145

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Bulls rejuvenate on Dalal Street post Diwali session and markets rallied around one and a half percent on Tuesday. The investors' mood remained up-beat throughout the day and there appeared not even an iota of profit booking, as investors continued hunt for fundamentally strong stocks. Soon after making marginal positive start, markets gained traction as traders took some encouragement with the Reserve Bank's statement that continuing its northward surge, India's forex kitty has swelled by \$1.039 billion to a new life-time high of \$440.751 billion for the week ended October 18. Some support also came with World Bank group President David Malpass' statement that India must undertake financial reforms in three key areas like sound regulations for non-banking financial companies (NBFCs), allow private sector banks in a big way in the banking sector and deepen capital market to aide growth. Adding optimism, Central Board of Indirect Taxes and Customs (CBIC) favored extending incentives based on parameters like job creation and committed investments across the country.

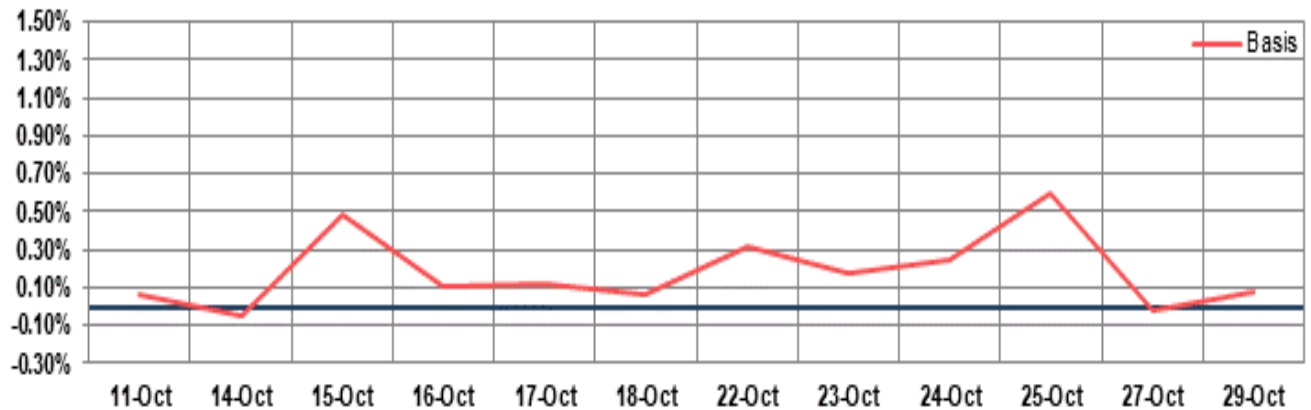
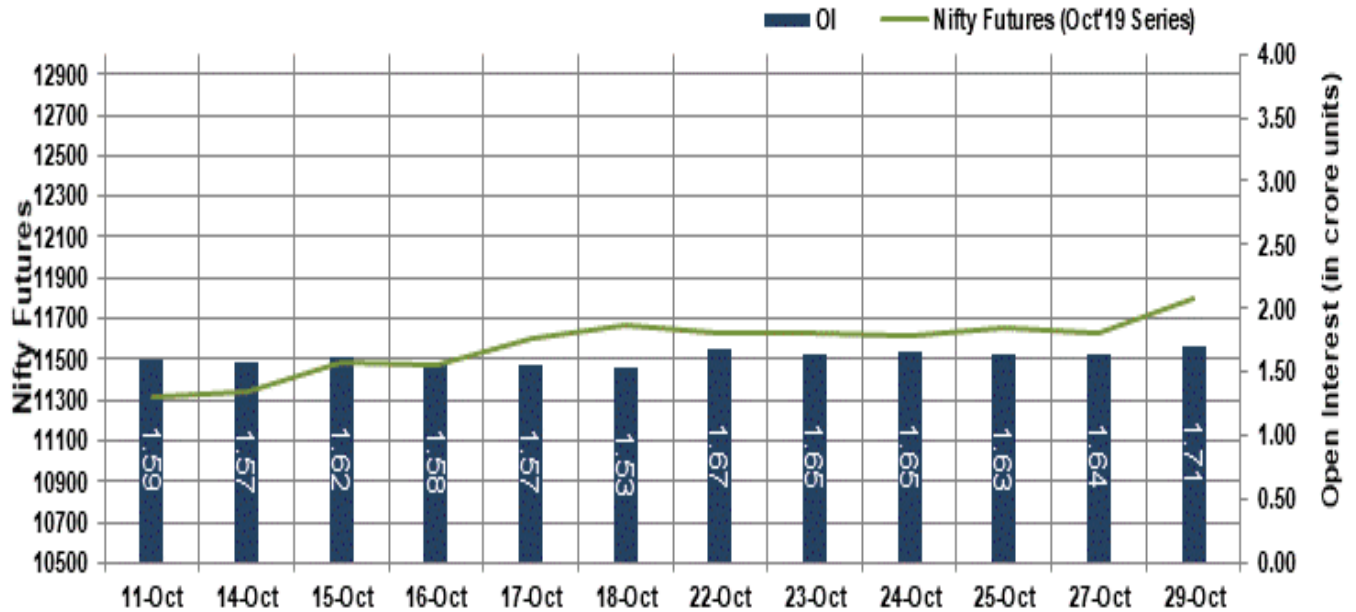
Markets extended gains and settled above their crucial 39,800 (Sensex) and 11,750 (Nifty) levels with a report that Prime Minister Narendra Modi embarked on a two-day visit to Saudi Arabia to help draw investments and bolster bilateral ties, with a dozen agreements expected to be signed in sectors, including energy, Defence procurement and civil aviation.

Market Turnover & FII Derivative Data

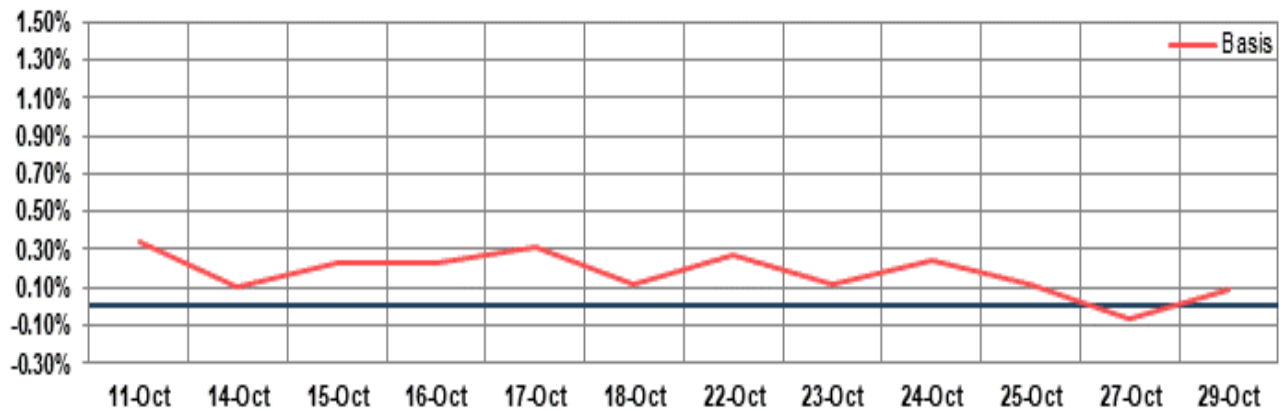
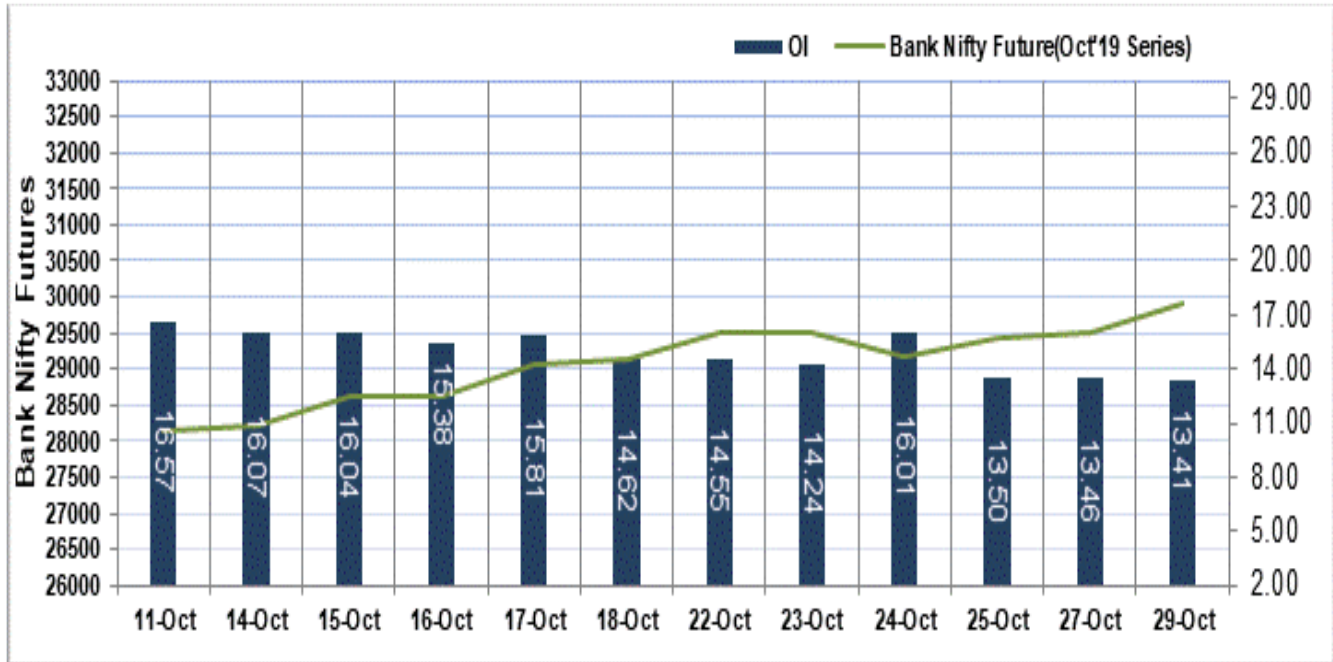
Market TO	Current	Previous	Net%
BSE CASH	2629	452	482
NSE CASH	43979	5804	658
NSE FO	1236633	120143	929

FII Derivatives	Buy	Sell	Net
Ind. Futures	11815	10527	1243
Ind. Options	176210	174436	2549
Stk. Futures	21653	21305	227
Stk. Options	6847.46	6840.48	7

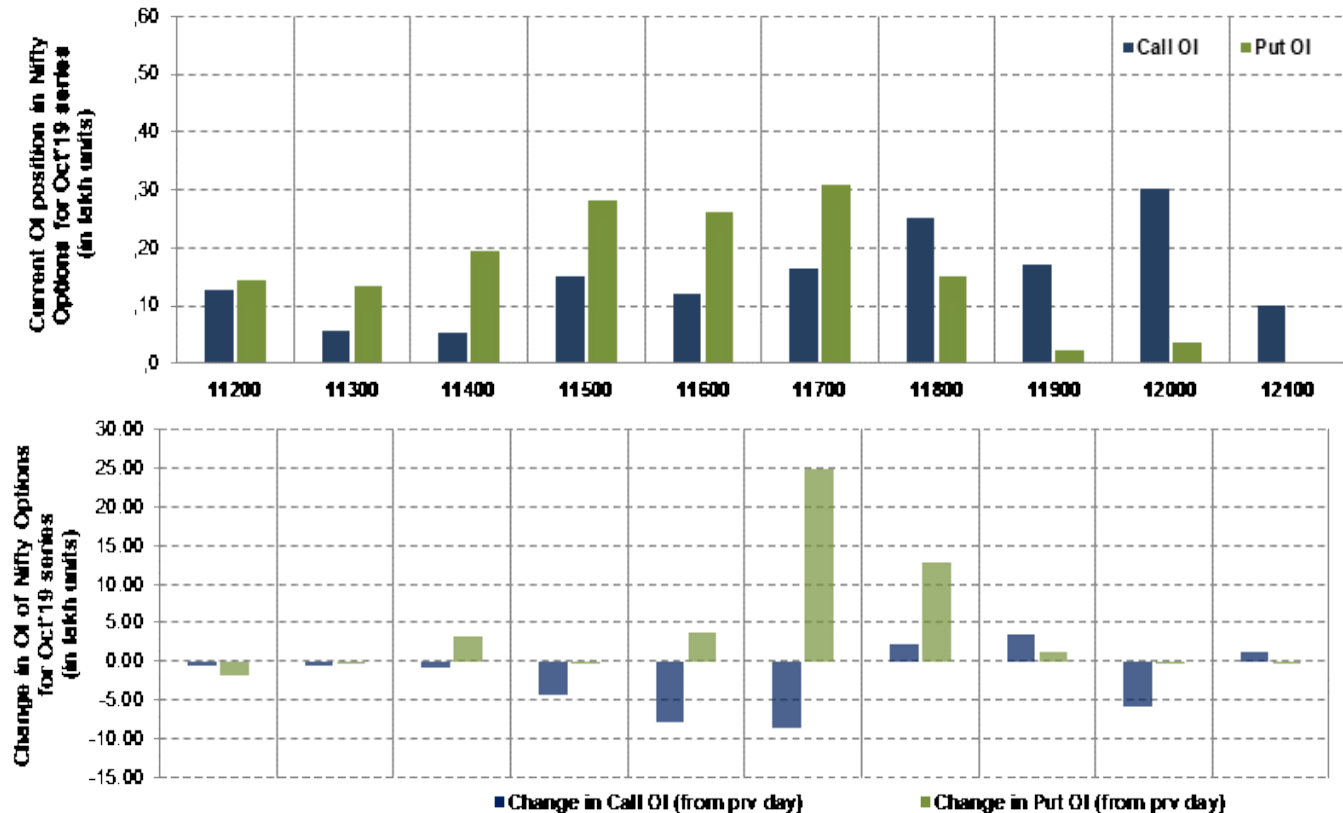
Nifty Futures



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 12000 SP from the Oct month expiry was the most active call with a reduction of 0.60 million in open interest.
- Among Nifty puts, 11,700 SP from the Oct month expiry was the most active put with an addition of 2.50 million open interests.
- The maximum OI outstanding for Calls was at 12000 SP (3.01mn) and that for Puts was at 11,700 SP (3.10mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 29/10/19
Avg Avg



Nifty Cash prices have settled at 11786.85 up by 1.37 percent from the previous close. On the upper side it has resistance of 11850 and 11900 levels, while lower side it has support of 11700 and 11650 levels. Intraday traders should be cautious and take position accordingly.

Fresh Longs ↑ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
WIPRO	2,25,21,600	3,18,27,200	41.32	256.15	0.99
PAGEIND	1,53,475	1,98,300	29.21	24146.90	3.80
TCS	1,66,90,500	2,11,76,000	26.87	2192.40	3.75
BHARATFORG	67,83,600	84,01,200	23.85	464.05	2.35
Short-Covering ↓ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
SIEMENS	12,16,600	10,79,650	-11.26	1646.90	1.32
IGL	26,78,500	23,54,000	-12.11	383.50	1.21
TATAELXSI	11,22,600	9,69,600	-13.63	802.40	2.39
VOLTAS	17,65,000	14,98,000	-15.13	722.10	2.60
Fresh Shorts ↑ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
LUPIN	62,44,700	81,01,100	29.73	733.50	-0.18
INFRATEL	1,14,12,000	1,40,98,000	23.54	193.90	-7.58
POWERGRID	2,70,44,000	3,30,28,000	22.13	201.10	-0.69
ULTRACEMCO	22,60,000	27,36,200	21.07	4135.00	-1.43
Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
JUSTDIAL	19,69,800	19,30,600	-1.99	600.35	-4.71
RAMCOCEM	12,90,400	12,63,200	-2.11	748.45	-0.41
MINDTREE	11,58,600	11,07,000	-4.45	714.00	-0.22
CASTROLIND	53,41,400	47,46,400	-11.14	151.40	-0.33

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