

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11844	11738	11791	11838	11891	11937	Buy	Buy	Buy
Sensex	40052	39639	39845	40012	40218	40385	Buy	Buy	Buy
Nifty Futures	11854	11747	11800	11839	11893	11931	Buy	Buy	Buy
Bank Nifty	29988	29566	29777	29964	30175	30362	Buy	Neutral	Buy
CNX IT	15396	15136	15266	15343	15473	15550	Neutral	Sell	Neutral
CNX Midcap	16583	16435	16509	16561	16636	16688	Buy	Neutral	Sell
CNX Small Cap	5728	5705	5716	5733	5744	5760	Buy	Neutral	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	40051.9	220.0	0.6
NIFTY	11844.1	57.3	0.5
MIDCAP	14697.2	94.6	0.7
SMLCAP	13431.5	47.9	0.4
BSEFMC	12239.8	141.6	1.2
AUTO	18898.3	-36.3	-0.2
POWER	1982.0	9.7	0.5
REALTY	2036.5	-19.0	-0.9
BSE IT	15127.8	220	1.5
BANDEX	33837.9	62.4	0.2
OILGAS	15642.0	202.5	1.3
METAL	9353.4	-29.6	-0.3

Currency Futures	Close	Pre. Pts	% Chg
27-Nov-19 EUR-INR	79.13	78.88	0.32
27-Nov-19 USD-INR	71.09	71.03	0.09
27-Nov-19 GBP-INR	91.61	91.34	0.30
27-Nov -19 JPY-INR	65.41	65.32	0.14

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1029	791	123
BSE	1380	1132	161

FII/DII Capital Mkt*	Buy	Sell	Net
FII	12523	5331	7192
DII	4164	4350	(186)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Bulls continued to roar on Dalal Street on Wednesday's trading session, with Sensex and Nifty closing higher by around half a percent. The start of the day was firm, amid reports that the Department for Promotion of Industry and Internal Trade (DPIIT) has kick-started an exercise to relax India's foreign direct investment (FDI) norms. The department held an inter-ministerial meeting to discuss further opening up in sectors, especially where 100% FDI is not allowed on the automatic route. The street got comfort, after Finance Minister Nirmala Sitharaman exhorted India Inc to expand CSR reach to poor states like Jharkhand, Chattisgarh, Bihar and North East region.

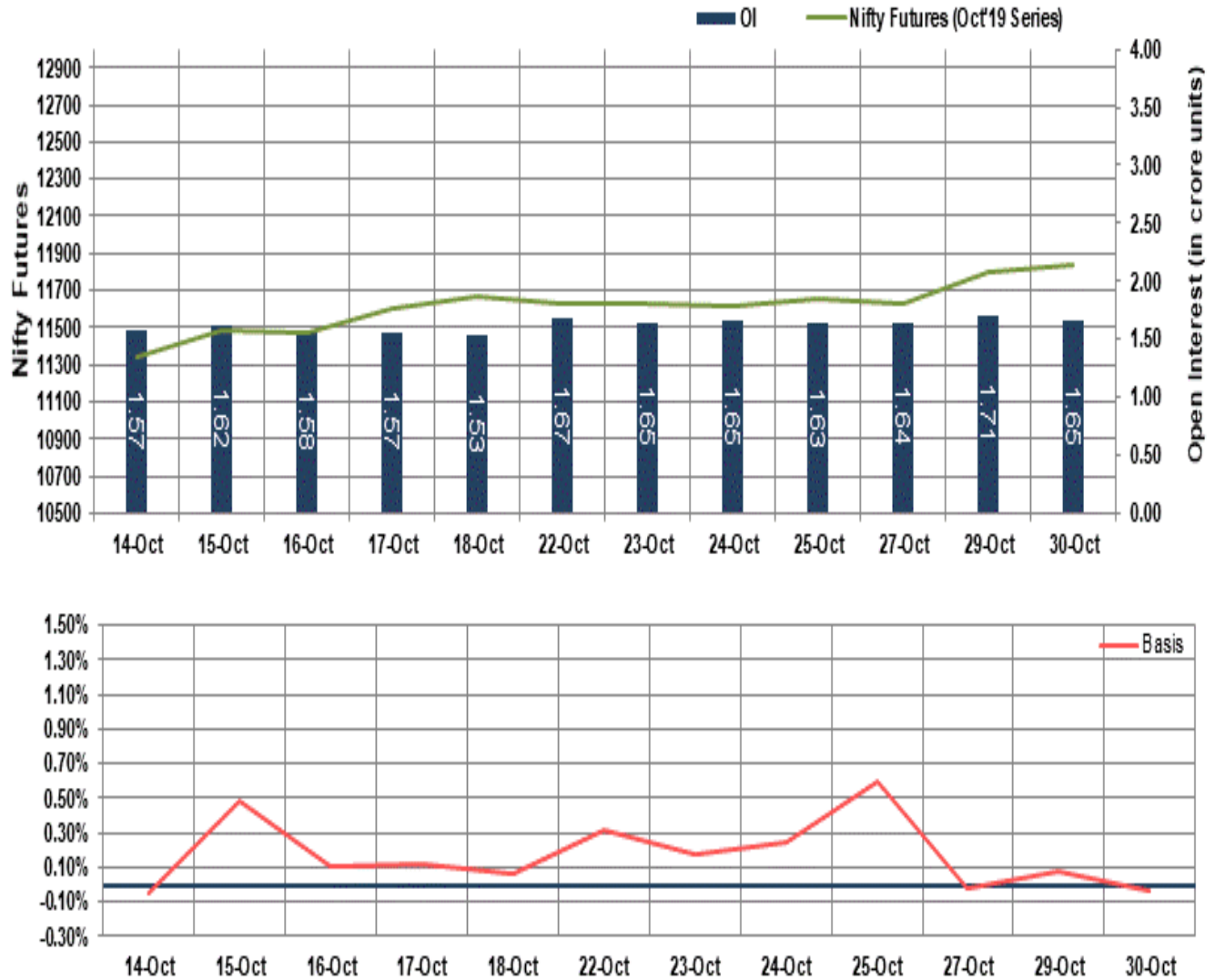
Indices traded with traction during whole day, aided with a report that the finance ministry & regulators are reviewing the possibility of scrapping the dividend distribution tax. It is also considering rationalisation of the long-term capital gains taxation structure by classifying three asset classes against six at present. However, traders were seen taking a note of a private report that following the surprise move to cut corporate taxes last month, speculation is high that a reduction in personal income taxes is on the cards next in India. With the all-in corporate tax rate at 25 per cent, it is likely that personal income tax rates, which are at 30 per cent plus levels, will also be lowered, surcharges notwithstanding.

Market Turnover & FII Derivative Data

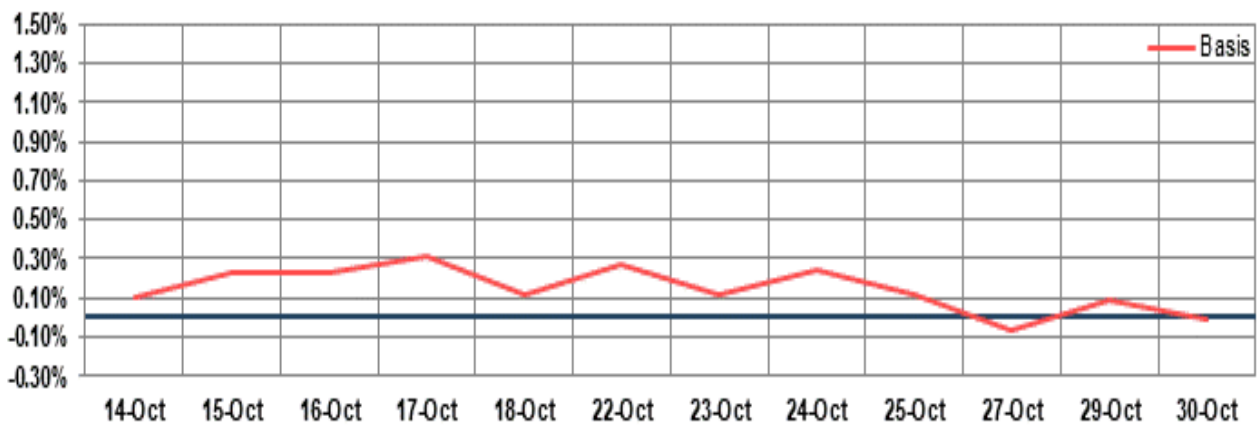
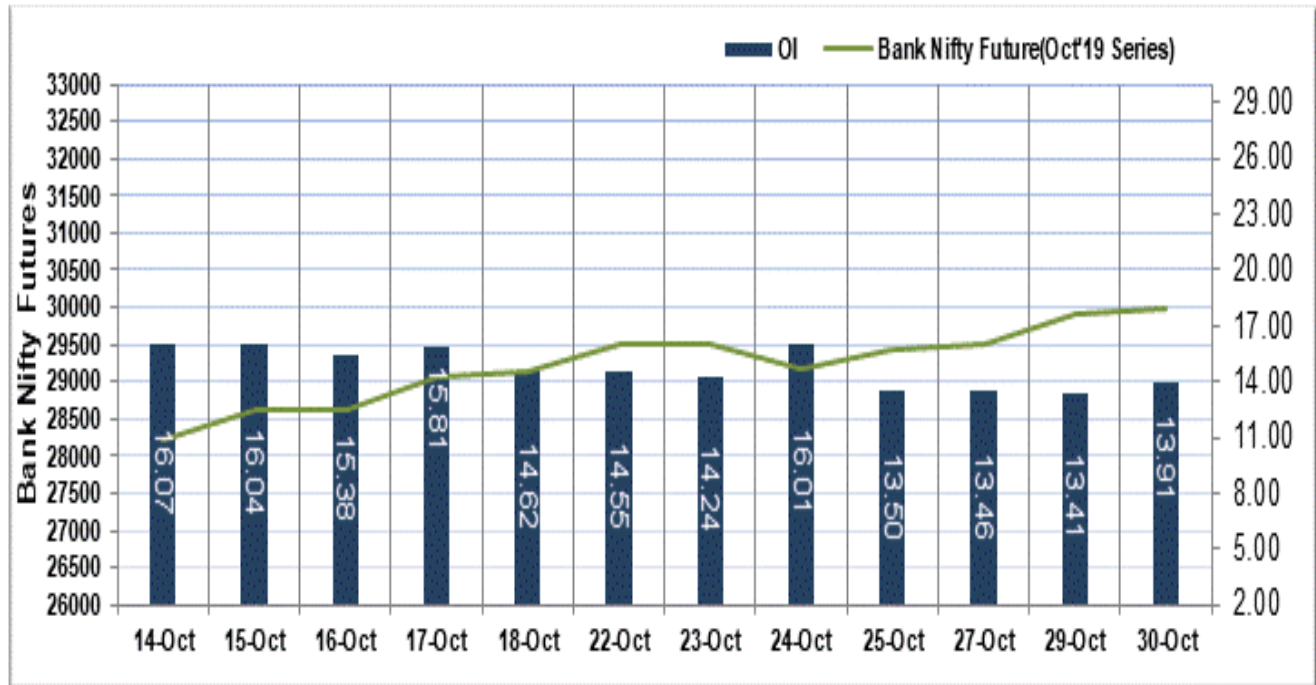
Market TO	Current	Previous	Net%
BSE CASH	8824	2629	236
NSE CASH	42377	43979	(4)
NSE FO	1400089	1236633	13

FII Derivatives	Buy	Sell	Net
Ind. Futures	10480	11476	(997)
Ind. Options	176210	174436	2093
Stk. Futures	21653	21305	(153)
Stk. Options	4551.01	4312.64	238

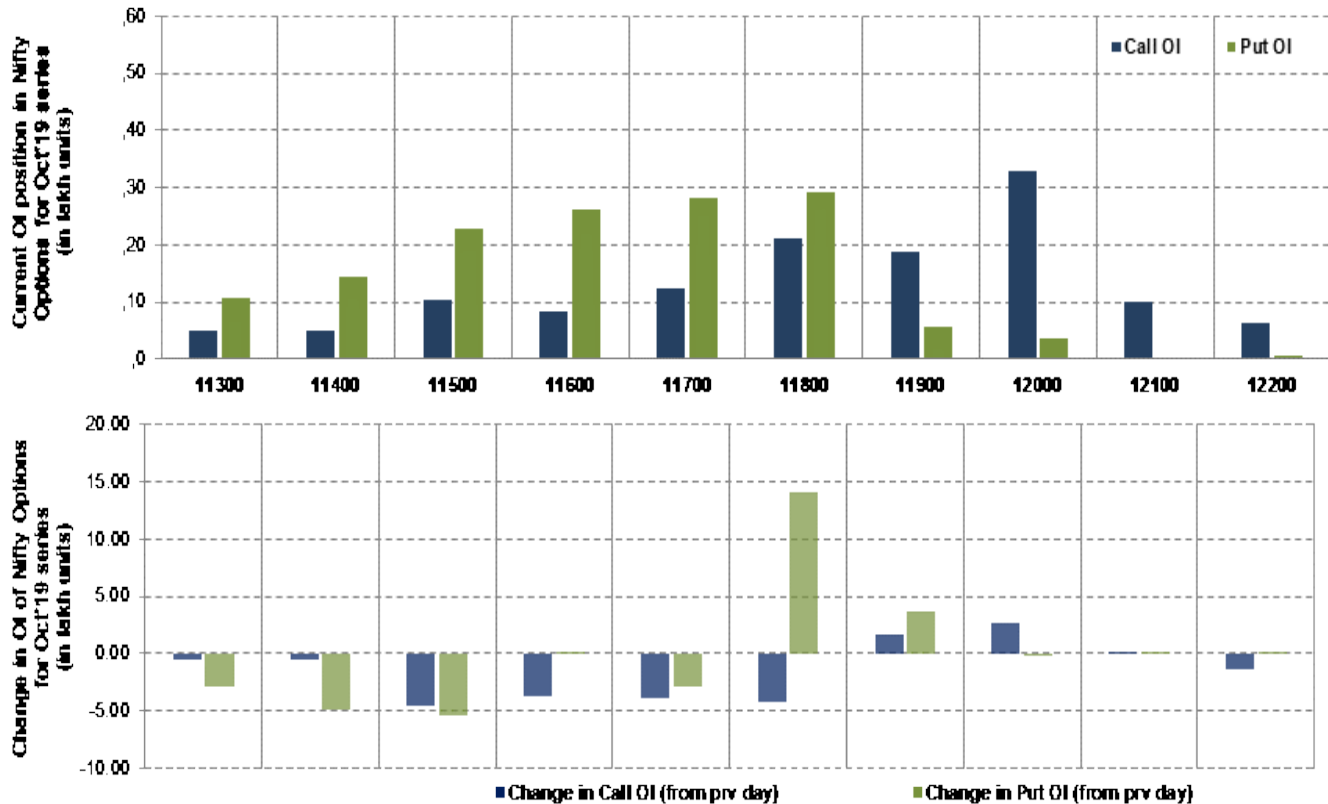
Nifty Futures



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 an addition of 0.30 million in open interest.
- Among Nifty puts, 11,800 SP from the Oct month expiry was the most active put with an addition of 1.40 million open interests.
- The maximum OI outstanding for Calls was at 12000 SP (3.30mn) and that for Puts was at 11,800 SP (3.00mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 30/10/19
 Avg Avg



Nifty Cash prices have settled at 11844.10 up by 0.49 percent from the previous close. On the upper side it has resistance of 11900 and 11950 levels, while lower side it has support of 11800 and 11750 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
TCS	1,20,14,750	1,80,97,000	50.62	2254.00	2.80
AMBUJACEM	1,35,55,000	1,96,62,500	45.06	200.65	0.63
BAJAJ-AUTO	17,16,750	24,73,000	44.05	3225.15	1.30
GRASIM	82,26,000	1,14,42,000	39.10	741.30	3.53
Short-Covering ↓ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
TATAELXSI	8,58,600	6,75,600	-21.31	822.50	2.28
SIEMENS	8,11,250	6,20,400	-23.53	1656.80	0.75
APOLLOTYRE	38,16,000	27,54,000	-27.83	187.70	0.29
CASTROLIND	39,06,600	27,16,600	-30.46	153.95	1.92
Fresh Shorts ↑ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
TECHM	1,28,71,200	1,97,04,000	53.09	754.90	-0.16
BRITANNIA	11,17,600	15,41,600	37.94	3286.00	-2.20
UPL	72,71,100	99,00,900	36.17	585.25	-1.81
BOSCHLTD	1,28,160	1,74,210	35.93	15635.45	-0.03
Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
MANAPPURAM	86,28,000	68,64,000	-20.45	163.75	-0.97
ESCORTS	32,34,000	25,48,700	-21.19	666.10	-0.34
SUNTV	17,06,000	13,19,000	-22.68	519.00	-1.93
BALKRISIND	8,06,400	6,06,400	-24.80	868.00	-0.24

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