

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11877	11803	11840	11893	11930	11982	Buy	Buy	Buy
Sensex	40129	39855	39992	40192	40329	40529	Buy	Buy	Buy
Nifty Futures	11879	11806	11842	11895	11931	11984	Buy	Buy	Buy
Bank Nifty	30066	29728	29897	30156	30326	30585	Buy	Neutral	Buy
CNX IT	15559	15304	15432	15545	15672	15785	Neutral	Sell	Neutral
CNX Midcap	16819	16555	16687	16773	16905	16991	Buy	Neutral	Sell
CNX Small Cap	5745	5707	5726	5753	5772	5799	Buy	Neutral	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	40129.1	77.2	0.2
NIFTY	11877.5	33.4	0.3
MIDCAP	14864.5	167.4	1.1
SMLCAP	13558.1	126.6	0.9
BSEFMC	12245.9	6.1	0.1
AUTO	18945.6	47.3	0.3
POWER	1986.6	4.6	0.2
REALTY	2063.0	26.4	1.3
BSE IT	15392.0	264	1.8
BANDEX	33924.8	86.9	0.3
OILGAS	15734.8	92.7	0.6
METAL	9305.5	-47.9	-0.5

Currency Futures	Close	Pre. Pts	% Chg
27-Nov-19 EUR-INR	79.50	79.13	0.47
27-Nov-19 USD-INR	71.10	71.09	0.02
27-Nov-19 GBP-INR	92.17	91.61	0.61
27-Nov -19 JPY-INR	65.78	65.41	0.57

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1133	692	117
BSE	1517	1041	147

FII/DII Capital Mkt*	Buy	Sell	Net
FII	9005	7134	1871
DII	4164	4350	(186)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity bourses receded from fresh record highs to close marginally higher on Thursday. The start of the day was fabulous, aided by Economist Intelligence Unit's report that India & China are projected to see accelerated economic growth in the fourth quarter of this year, bucking trends in the US & the European Union. It added that the real GDP growth of India in the December-ending quarter is expected to be the highest among G7 & BRICS nations. Traders also got comfort with a private report that Indian companies have ranked third in Asia's overall environmental sustainability out of eight markets studied, with an average score of 63.12, which is slightly exceeded the regional average of 62.34 points.

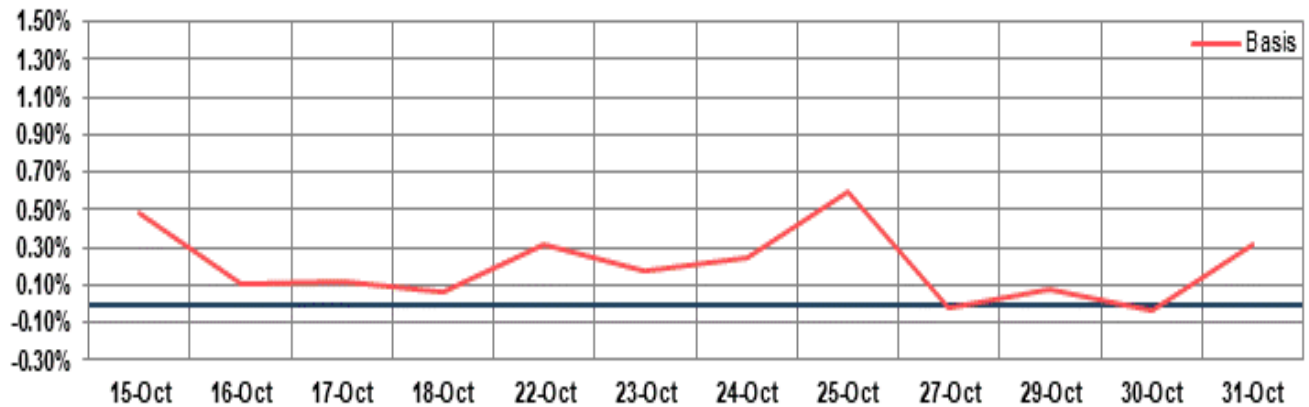
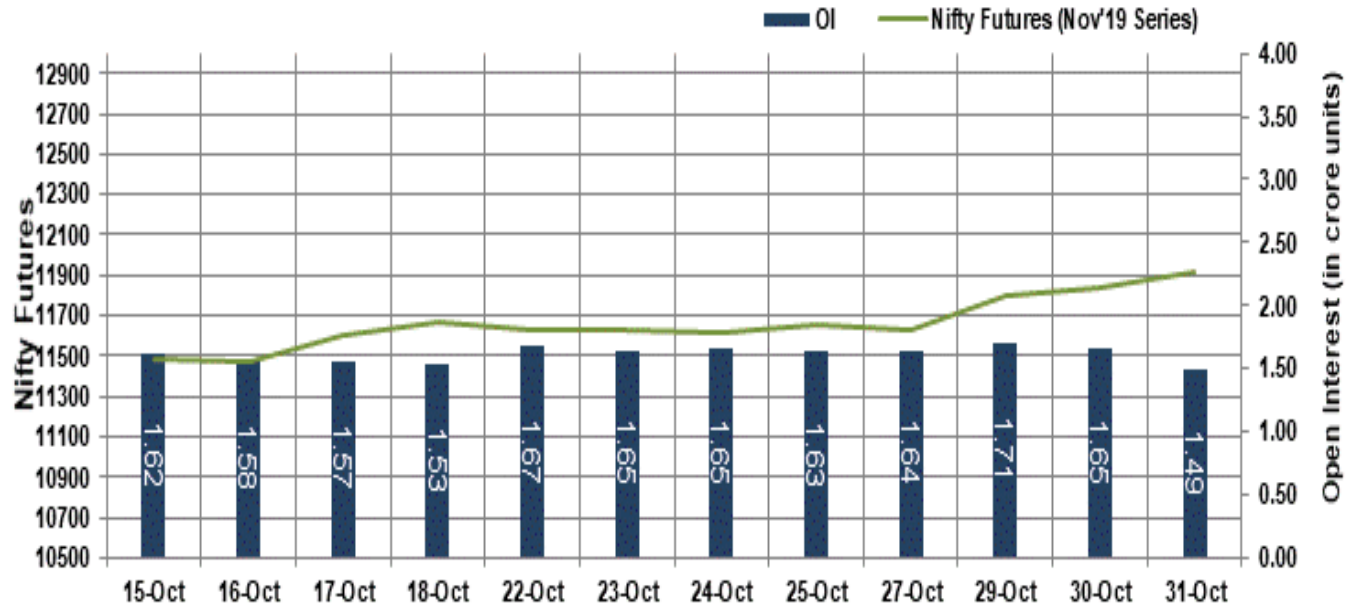
In the last leg of the trading session, markets cut most of their gains, after credit rating agency, India Ratings and Research's (Ind-Ra) analysis of data of Annual Survey of Industries (ASI) indicated slowdown in labour productivity growth in the Indian organized manufacturing sector, which grew at an average annual rate of 3.7% during FY16-FY18 (FY11-FY15: 7.4%, FY06-FY10: 10.3%, FY01-FY05: 9.6%), however, it fell to 2.6% and 2.9% in FY17 and FY18, respectively. But, key indices managed to settle above their respective neutral lines, as Commerce and Industry Minister Piyush Goyal assured that start-ups will never be harassed and that the government is taking steps to promote them.

Market Turnover & FII Derivative Data

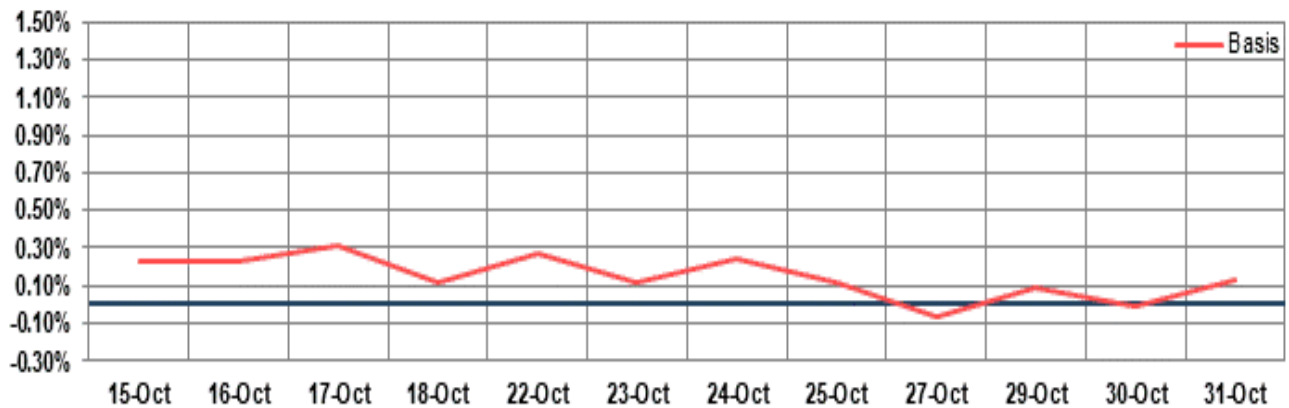
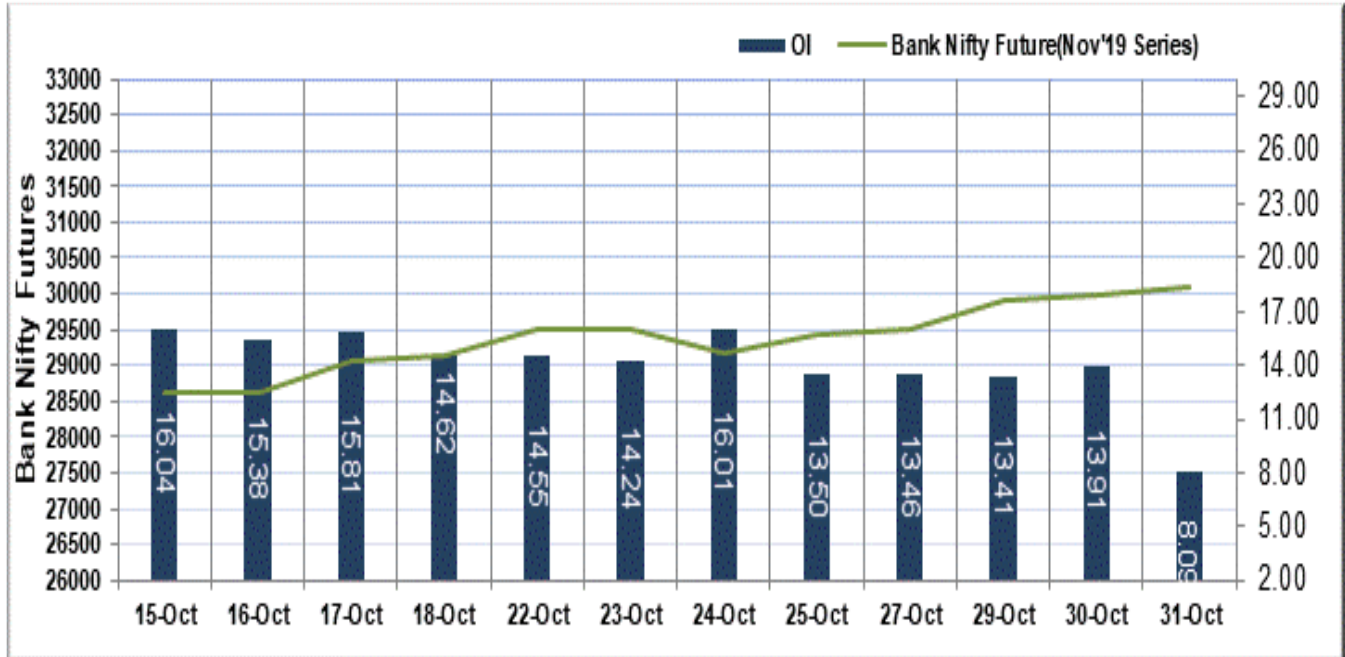
Market TO	Current	Previous	Net%
BSE CASH	3041	8824	(66)
NSE CASH	50925	42377	20
NSE FO	2620756	1400089	87

FII Derivatives	Buy	Sell	Net
Ind. Futures	7397.28	7740.87	(344)
Ind. Options	176210	174436	6716
Stk. Futures	21653	21305	1369
Stk. Options	1553.63	1727.08	(173)

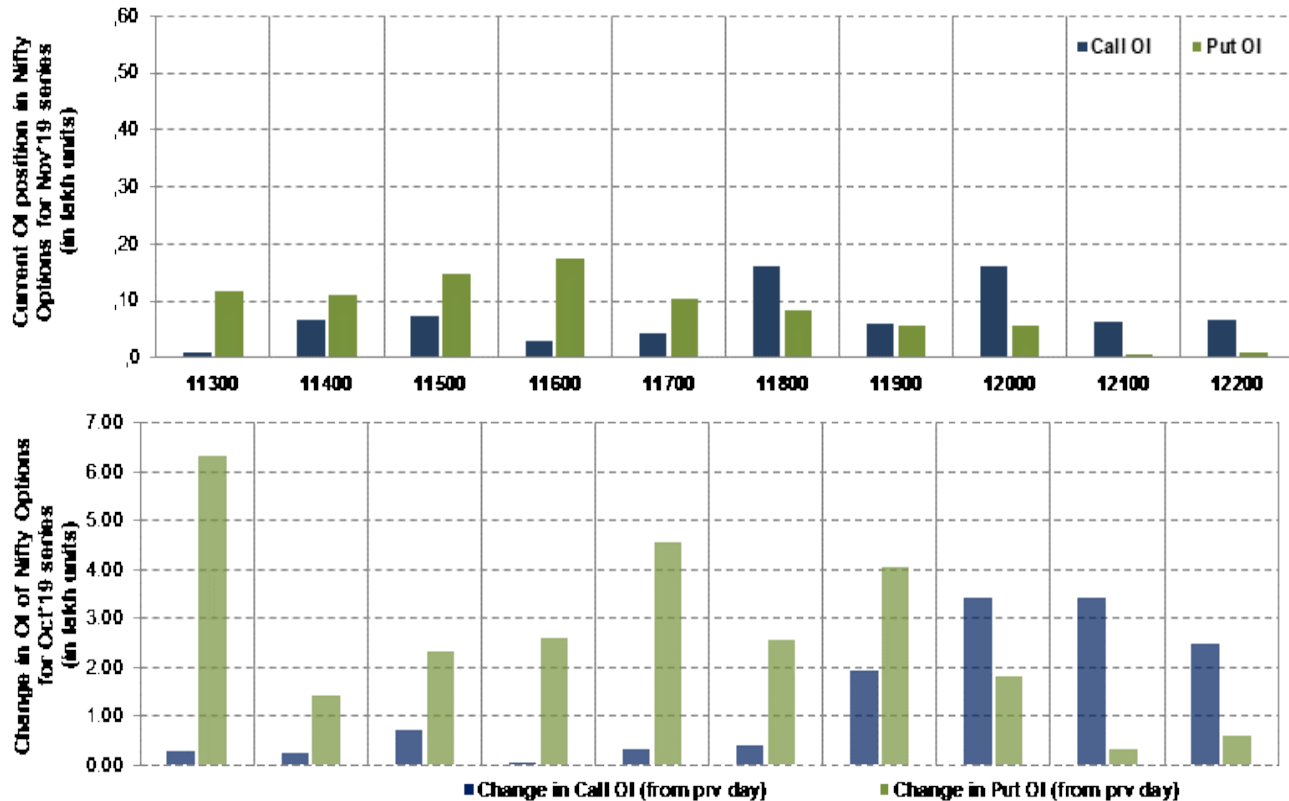
Nifty Futures



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 11800 SP from the Nov month expiry was the most active call with an addition of 0.04 million in open interest.
- Among Nifty puts, 11,600 SP from the Nov month expiry was the most active put with an addition of 2.60 million open interests.
- The maximum OI outstanding for Calls was at 11800 SP (2.00mn) and that for Puts was at 11,600 SP (1.20mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 31/10/19
Avg Avg



Nifty Cash prices have settled at 11877.45 up by 0.28 percent from the previous close. On the upper side it has resistance of 11950 and 12000 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
DABUR	56,25,000	99,91,250	77.62	462.00	0.25
CIPLA	46,04,000	77,50,000	68.33	469.65	0.99
TITAN	39,96,750	63,97,500	60.07	1331.40	1.11
TCS	44,81,250	67,29,250	50.16	2267.45	0.91
Short-Covering ↓ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
COLPAL	3,57,000	1,65,200	-53.73	1555.60	1.29
RBLBANK	57,85,200	23,65,200	-59.12	309.00	7.01
BALKRISIND	3,10,400	1,24,000	-60.05	879.35	1.18
BATAINDIA	7,36,450	2,13,400	-71.02	1807.30	1.81
Fresh Shorts ↑ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
SRTRANSFIN	14,28,600	24,22,200	69.55	1136.65	-1.84
M&MFIN	41,70,000	62,77,500	50.54	353.75	-1.16
BOSCHLTD	40,050	58,590	46.29	15280.00	-1.73
TECHM	43,45,200	60,01,200	38.11	740.10	-2.15
Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
ICICIPRULI	13,71,000	7,35,000	-46.39	510.10	-0.29
MFSL	6,55,200	3,16,800	-51.65	404.00	-1.69
VOLTAS	7,28,000	3,26,000	-55.22	705.65	-1.22
JUSTDIAL	11,29,800	4,64,800	-58.86	589.05	-1.64

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