

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11891	11809	11850	11884	11925	11959	Buy	Buy	Buy
Sensex	40165	39885	40025	40154	40294	40423	Buy	Buy	Buy
Nifty Futures	11928	11850	11889	11917	11956	11984	Buy	Buy	Buy
Bank Nifty	30331	29876	30103	30256	30483	30636	Buy	Buy	Buy
CNX IT	15471	15282	15377	15506	15601	15731	Neutral	Neutral	Neutral
CNX Midcap	16881	16757	16819	16893	16954	17028	Buy	Neutral	Neutral
CNX Small Cap	5789	5754	5772	5789	5806	5823	Buy	Neutral	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	40165.0	36.0	0.1
NIFTY	11890.6	13.2	0.1
MIDCAP	14890.6	26.1	0.2
SMLCAP	13600.9	42.9	0.3
BSEFMC	12302.4	56.5	0.5
AUTO	18803.3	-142.3	-0.8
POWER	1988.0	1.5	0.1
REALTY	2078.4	15.5	0.8
BSE IT	15272.8	-119	-0.8
BANDEX	34208.7	283.8	0.8
OILGAS	15633.1	-101.7	-0.7
METAL	9538.1	232.7	2.5

Currency Futures	Close	Pre. Pts	% Chg
27-Nov-19 EUR-INR	79.30	79.50	-0.25
27-Nov-19 USD-INR	70.98	71.10	-0.17
27-Nov-19 GBP-INR	91.98	92.17	-0.20
27-Nov -19 JPY-INR	65.79	65.78	0.02

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1072	789	94
BSE	1416	1174	177

FII/DII Capital Mkt*	Buy	Sell	Net
FII	6069	5536	533
DII	3979	4116	(137)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity benchmarks managed to end Friday's trading session above their respective neutral lines. The start of the day was slightly higher, taking support with State Bank of India's report that credit growth in the system has picked up rapid pace beginning September 2019 after lagging behind for several months in a row, on the back of demand from housing, non-banking financial companies and micro, small and medium enterprises sectors. But soon, indices turned volatile, after the growth of eight core infrastructure industries contracted massively by 5.2% in September 2019, as compared to same period of last year, due to a decline in output of coal, crude oil, natural gas, cement, & electricity.

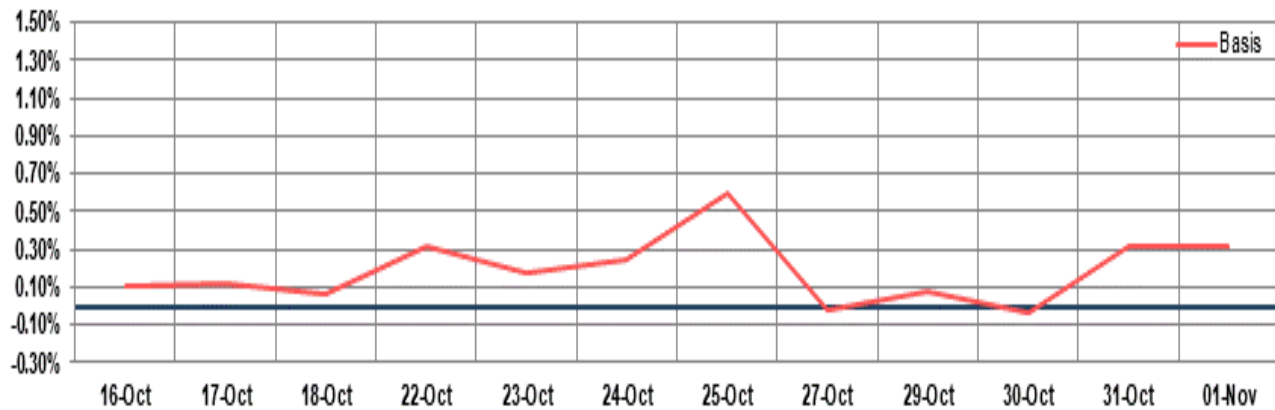
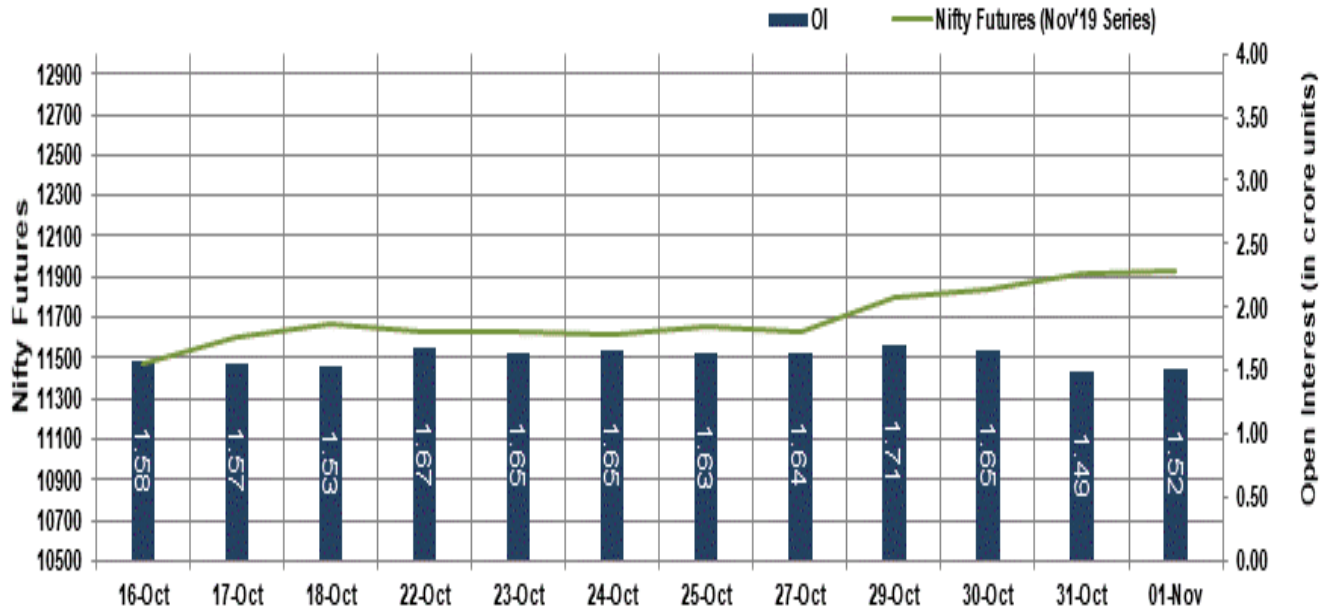
Lackluster trade persisted throughout the day, as India's manufacturing activity also slowed down in the month of October. As per the survey report, the Nikkei India Manufacturing Purchasing Managers' Index (PMI) - a composite single-figure indicator of manufacturing performance - slipped to a two-year low of 50.6 in October from 51.4 in September. Benchmarks ended in green terrain but gains remained capped, as the Controller General of Accounts (CGA) in its latest data has showed that India's fiscal deficit reached nearly 93% of the Budget Estimate (BE) at Rs 6.52 lakh crore in the first half (April-September) of the current fiscal year (2019-20).

Market Turnover & FII Derivative Data

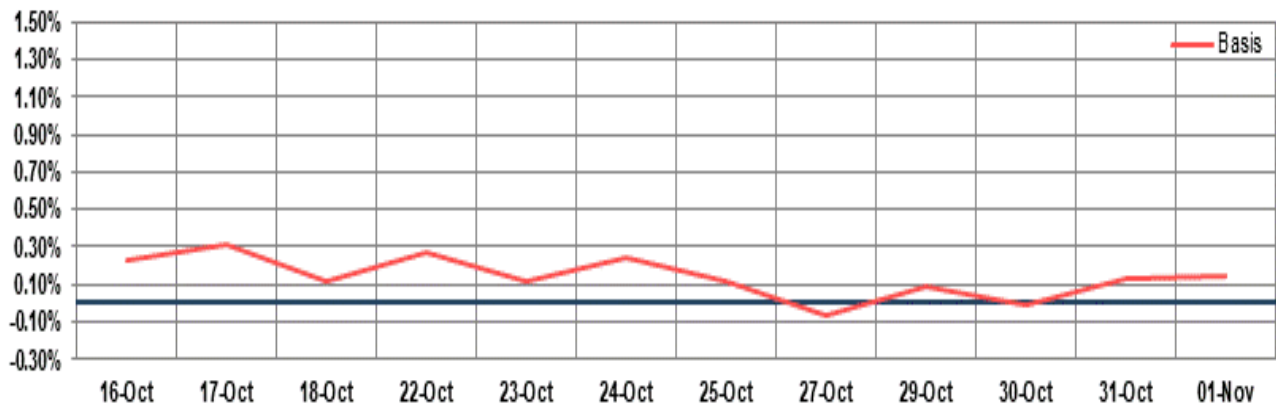
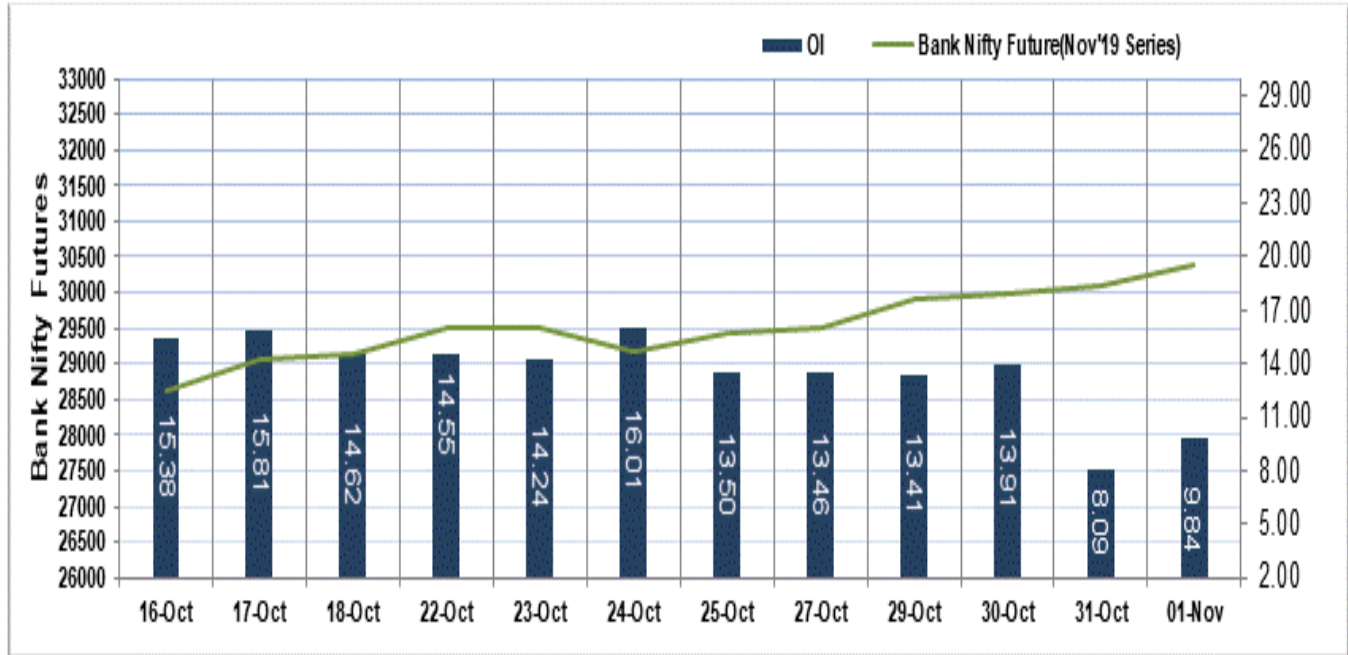
Market TO	Current	Previous	Net%
BSE CASH	2956	3041	(3)
NSE CASH	42875	50925	(16)
NSE FO	619199	2620756	(76)

FII Derivatives	Buy	Sell	Net
Ind. Futures	2572.15	2144.09	428
Ind. Options	176210	174436	1432
Stk. Futures	21653	21305	1095
Stk. Options	4144.21	4185.23	(41)

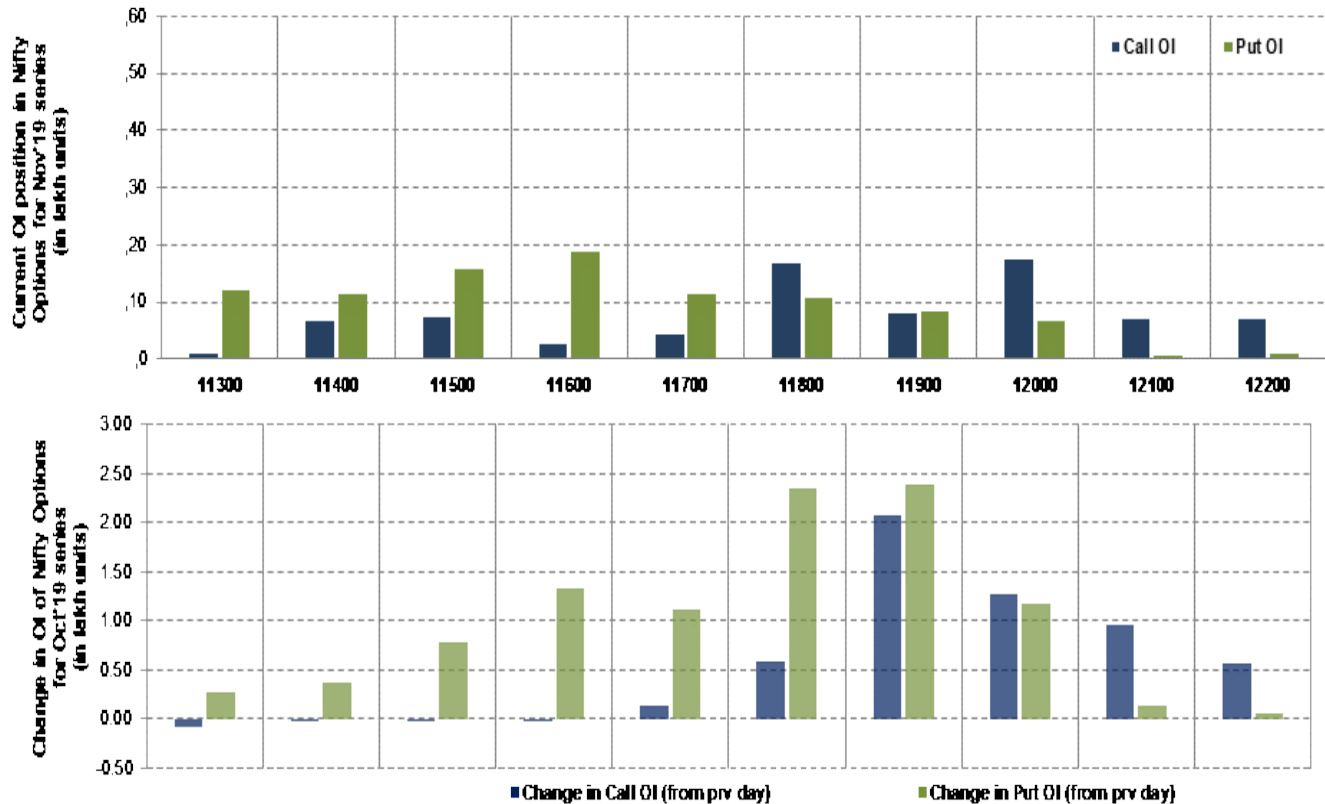
Nifty Futures



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 Nov month expiry was the most active call with an addition of 0.13 million in open interest.
- Among Nifty puts, 11,600 SP from the Nov month expiry was the most active put with an addition of 0.13 million open interests.
- The maximum OI outstanding for Calls was at 12000 SP (2.00mn) and that for Puts was at 11,600 SP (2.00mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 01/11/19
Avg Avg



Nifty Cash prices have settled at 11890.60 up by 0.11 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
DISHTV	8,69,12,000	10,11,08,000	16.33	16.30	29.88
SUNTV	25,84,000	29,57,000	14.43	542.85	2.99
BAJAJFINSV	12,99,375	14,50,625	11.64	8420.05	3.06
CIPLA	1,31,26,000	1,45,86,000	11.12	471.30	0.34
Short-Covering ↓ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
BANKBARODA	7,20,63,000	6,94,93,500	-3.57	100.10	2.56
UNIONBANK	3,15,98,000	3,00,16,000	-5.01	58.95	2.52
INDUSINDBK	1,27,14,800	1,19,42,000	-6.08	1380.85	5.15
HEXAWARE	20,53,500	18,94,500	-7.74	339.40	2.21
Fresh Shorts ↑ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
BANKINDIA	2,17,92,000	2,90,52,000	33.31	68.95	-3.63
JUSTDIAL	26,13,800	34,53,800	32.14	560.15	-5.34
APOLLOTYRE	47,94,000	59,01,000	23.09	188.35	-1.49
ADANI PORTS	1,36,25,000	1,50,62,500	10.55	391.65	-1.52
Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
BATAINDIA	26,22,400	25,72,900	-1.89	1733.20	-3.53
MGL	13,08,000	12,82,200	-1.97	1013.00	-1.13
IOC	2,70,65,500	2,65,05,500	-2.07	142.95	-2.46
HAVELLS	52,60,000	51,51,000	-2.07	691.45	-0.63

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