

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11941	11861	11901	11945	11985	12029	Buy	Buy	Buy
Sensex	40302	40027	40164	40324	40461	40621	Buy	Buy	Buy
Nifty Futures	11989	11903	11946	11979	12022	12056	Buy	Buy	Buy
Bank Nifty	30333	30009	30171	30389	30551	30769	Buy	Buy	Buy
CNX IT	15591	15233	15412	15608	15787	15983	Neutral	Neutral	Neutral
CNX Midcap	16864	16732	16798	16915	16981	17098	Buy	Neutral	Neutral
CNX Small Cap	5798	5752	5775	5814	5837	5876	Buy	Neutral	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	40302.0	136.9	0.3
NIFTY	11941.3	50.7	0.4
MIDCAP	14892.2	1.6	0.0
SMLCAP	13630.7	29.7	0.2
BSEFMC	12232.9	-69.5	-0.6
AUTO	18560.2	-243.1	-1.3
POWER	1986.4	-1.6	-0.1
REALTY	2066.0	-12.4	-0.6
BSE IT	15429.1	156	1.0
BANDEX	34219.4	10.8	0.0
OILGAS	15668.7	35.6	0.2
METAL	9843.1	305.0	3.2

Currency Futures	Close	Pre. Pts	% Chg
27-Nov-19 EUR-INR	79.25	79.30	-0.07
27-Nov-19 USD-INR	70.91	70.98	-0.11
27-Nov-19 GBP-INR	91.59	91.98	-0.43
27-Nov -19 JPY-INR	65.45	65.79	-0.51

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1072	772	121
BSE	1433	1156	166

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4626	4765	(139)
DII	3298	3798	(500)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity markets settled higher on Monday, with the Sensex and the Nifty gaining over 130 and 50 points, respectively. The start of the day was optimistic, aided with Prime Minister Narendra Modi's statement that the country is among the top 10 destinations for foreign direct investment (FDI) in the world and had received \$286 billion of FDI in the last five years. Adding some comfort, the Reserve Bank of India's (RBI) data report showed that India's forex reserves increased by \$1.832 billion to a new lifetime high of \$442.583 billion in the week ended October 25, helped by a jump in core currency assets and value of gold.

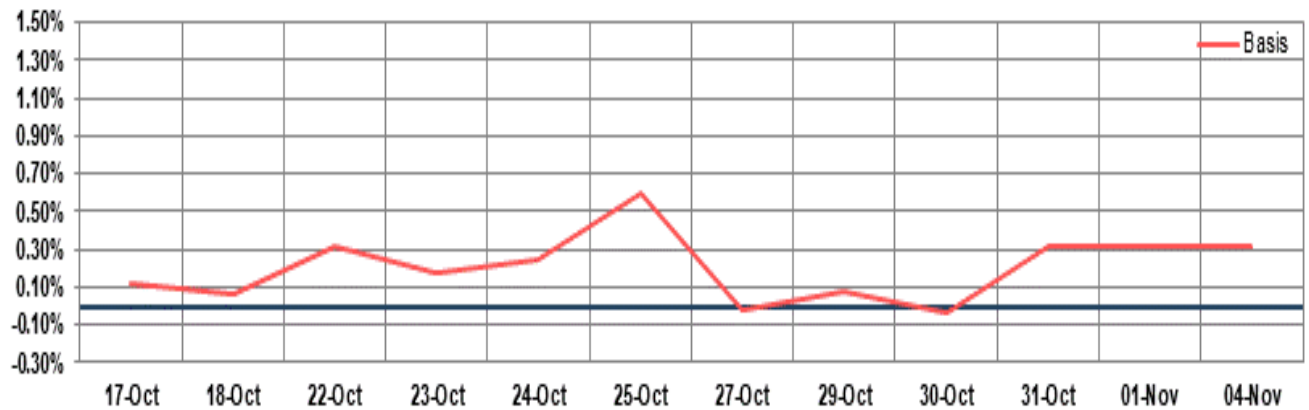
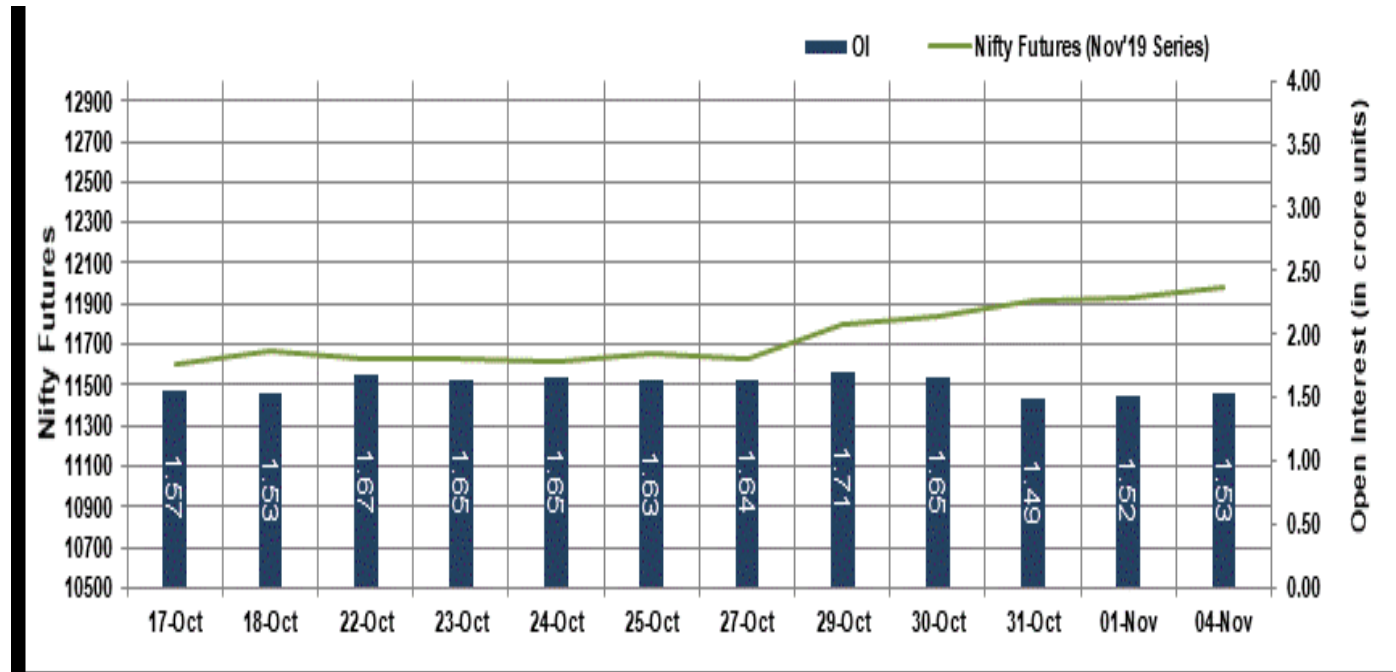
Volatility hit over street during noon deals which brought the markets off day's high points, amid Centre for Monitoring Indian Economy's report highlighting that India's unemployment rate rose to 8.5% in October 2019, the highest level since August 2016. Separately, Goods and Services Tax collection declined by 5.29 per cent to Rs 95,380 crore in the month of October 2019, as against Rs 1,00,710 crore in the same month a year ago. But, indices remained in green for whole day to end higher, amid reports that India is likely to make a strong pitch for exports of its Pharma, IT and agricultural products among others at China's second International Import Expo to be opened at Shanghai on November 5.

Market Turnover & FII Derivative Data

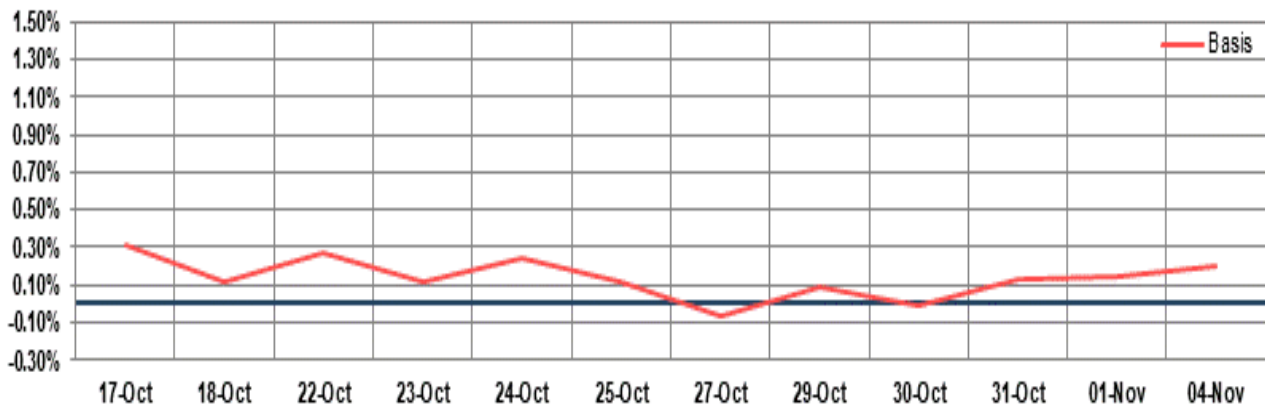
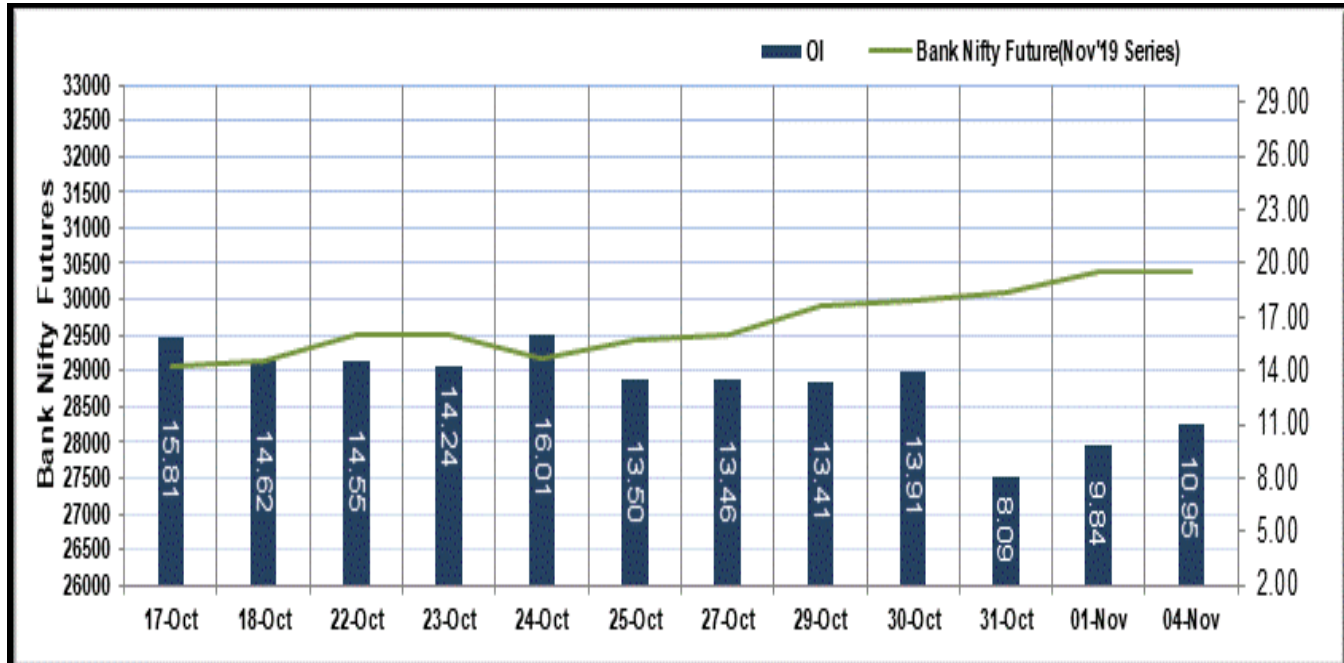
Market TO	Current	Previous	Net%
BSE CASH	2946	2956	(0)
NSE CASH	40294	42875	(6)
NSE FO	817068	619199	32

FII Derivatives	Buy	Sell	Net
Ind. Futures	3280.17	3081.05	199
Ind. Options	176210	174436	1087
Stk. Futures	21653	21305	(271)
Stk. Options	4923.25	4896.92	26

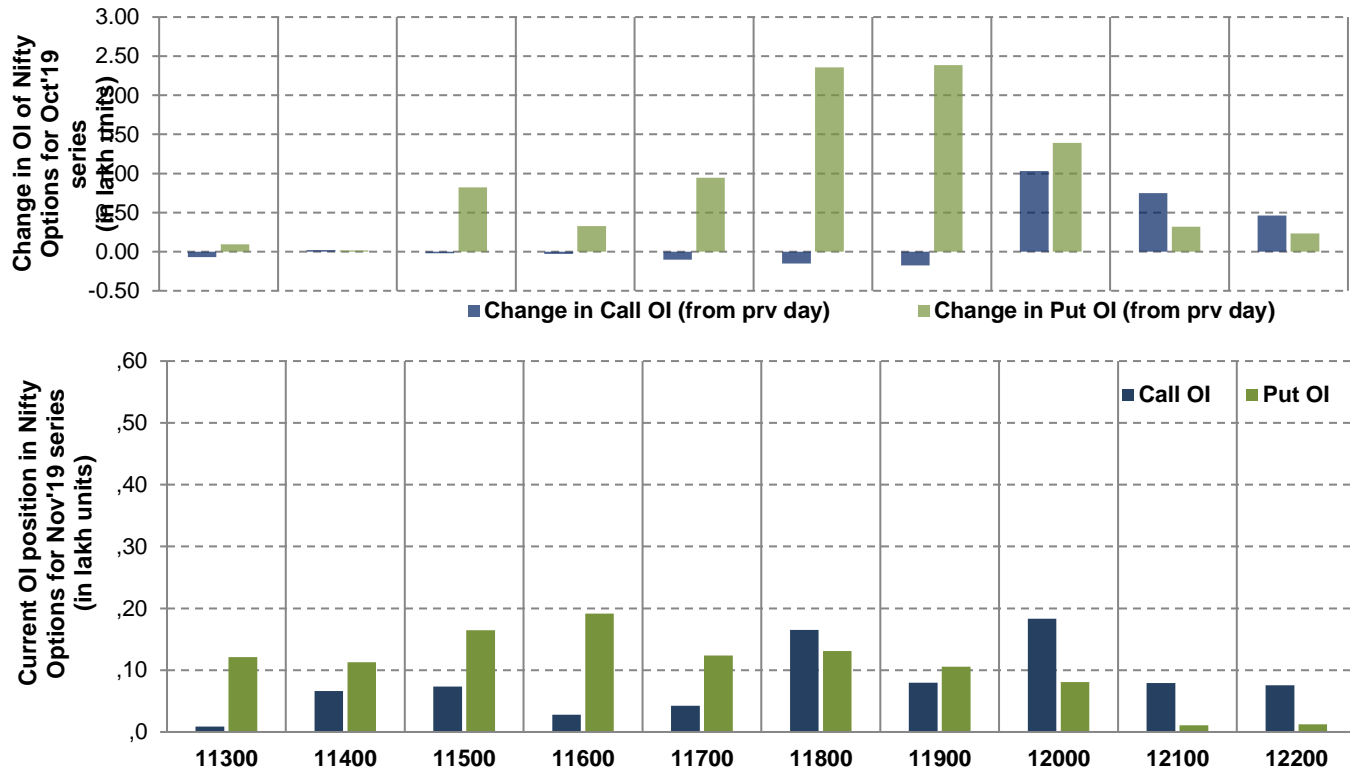
Nifty Futures



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 0.10 million in open interest.
- Among Nifty puts, 11,600 SP from the Nov month expiry was the most active put with an addition of 0.33 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 - 04/11/19
Avg Avg



Nifty Cash prices have settled at 11941.30 up by 0.43 percent from the previous close. On the upper side it has resistance of 12000 and 12100 levels, while lower side it has support of 11850 and 11800 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
CESC	7,60,800	9,20,800	21.03	829.55	3.41
BAJAJFINSV	12,99,375	15,54,750	19.65	8747.25	7.06
CHOLAFIN	26,90,000	31,60,000	17.47	314.00	3.26
CIPLA	1,31,26,000	1,49,39,000	13.81	470.70	0.21
Short-Covering ↓ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
INDUSINDBK	1,27,14,800	1,16,33,200	-8.51	1354.15	3.11
INFRATEL	92,10,000	83,46,000	-9.38	211.95	11.46
TORNTPHARM	3,72,500	3,37,000	-9.53	1816.00	1.84
BIOCON	1,19,30,400	1,07,91,000	-9.55	264.10	6.88
Fresh Shorts ↑ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
APOLLOTYRE	47,94,000	69,99,000	45.99	184.25	-3.63
JUSTDIAL	26,13,800	36,17,600	38.40	568.90	-3.86
UBL	19,42,500	23,18,400	19.35	1240.30	-3.15
ADANI PORTS	1,36,25,000	1,57,97,500	15.94	392.95	-1.19
Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
AMARAJABAT	14,28,000	13,85,300	-2.99	659.05	-3.65
CASTROLIND	52,53,000	50,83,000	-3.24	151.30	-0.98
HAVELLS	52,60,000	50,09,000	-4.77	694.95	-0.12
TATAMTRDVR	3,50,94,000	3,33,36,000	-5.01	80.45	-2.07

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