

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11917	11802	11860	11919	11977	12036	Buy	Buy	Buy
Sensex	40248	39843	40057	40256	40459	40669	Buy	Buy	Buy
Nifty Futures	11958	11856	11907	11952	12003	12048	Buy	Buy	Buy
Bank Nifty	30220	29893	30057	30255	30418	30616	Buy	Buy	Buy
CNX IT	15533	15333	15433	15523	15623	15713	Buy	Neutral	Neutral
CNX Midcap	16682	16488	16585	16757	16854	17027	Neutral	Neutral	Neutral
CNX Small Cap	5749	5681	5715	5770	5804	5859	Neutral	Neutral	Neutral

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	40248.2	-53.7	-0.1
NIFTY	11917.2	-24.1	-0.2
MIDCAP	14723.8	-168.4	-1.1
SMLCAP	13522.0	-108.6	-0.8
BSEFMC	12270.5	37.6	0.3
AUTO	18495.7	-64.5	-0.4
POWER	1981.2	-5.2	-0.3
REALTY	2051.4	-14.6	-0.7
BSE IT	15337.0	-92	-0.6
BANDEX	34078.7	-140.7	-0.4
OILGAS	15554.3	-114.4	-0.7
METAL	9757.0	-86.1	-0.9

Currency Futures	Close	Pre. Pts	% Chg
27-Nov-19 EUR-INR	78.87	79.25	-0.48
27-Nov-19 USD-INR	70.82	70.91	-0.12
27-Nov-19 GBP-INR	91.39	91.59	-0.22
27-Nov -19 JPY-INR	65.16	65.45	-0.45

Advance/ Decline	Adv	Dec	Un Ch.
NSE	684	1145	112
BSE	989	1505	162

FII/DII Capital Mkt*	Buy	Sell	Net
FII	5551	5078	473
DII	3164	4758	(1594)

\*NOTE: - FII AND DII data figure is provisional

## Market Commentary

Indian equity bourses paused gaining rally on Tuesday, with Sensex & Nifty losing around 50 and 25 points, respectively. After firm start, key indices soon turned volatile, impacted by SBI's report stating that India's Gross Domestic Product growth is likely to slow further in the July-September quarter of this financial year to below 5 per cent amid decline in consumption, weak investments and an under-performing service sector. Adding more worries, ICRA said bank credit growth is likely to slow down sharply to 8-8.5 percent during current financial year as compared to 13.3 percent in FY19, mainly due to decline in incremental credit in the first half of FY20.

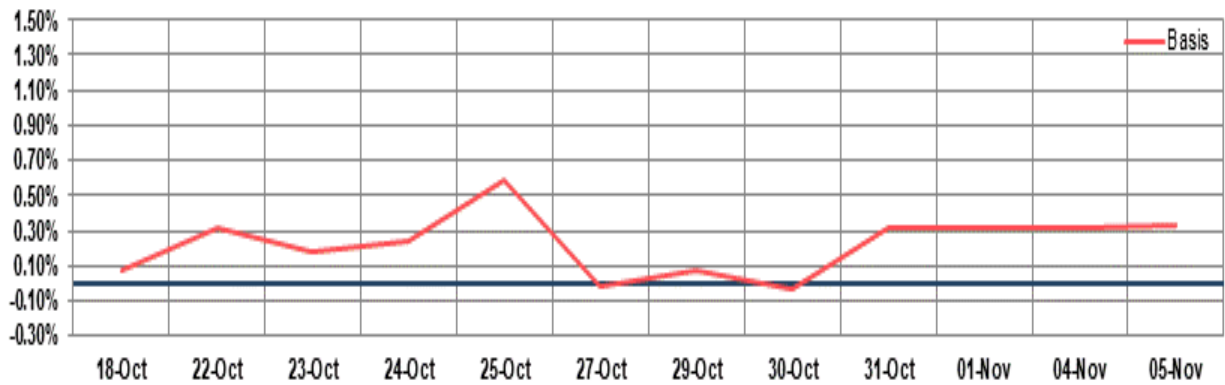
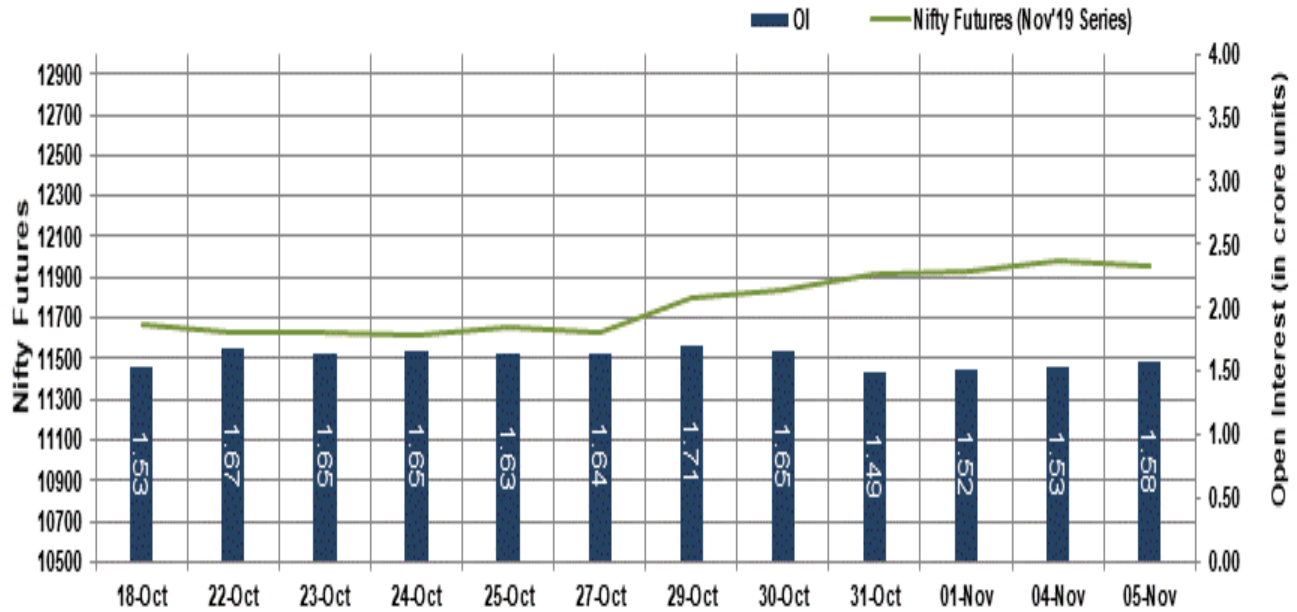
Bourses extended their losses in noon deals, after India's services sector activity contracted for second straight month in October. The seasonally adjusted Nikkei Services Business Activity Index stood at 49.2 in October from 48.7 in September. Some concerns also came with reports that the CBI is conducting searches in 169 locations across the country in connection with 35 bank fraud cases registered by the agency involving funds of over Rs 7,000 crore. However, in last leg of the trade, indices came off their day's low points, amid report that India is expected to see M&A deals of over \$52 billion in 2019 as mergers and acquisitions in the country are expected to remain stable despite global headwinds.

## Market Turnover & FII Derivative Data

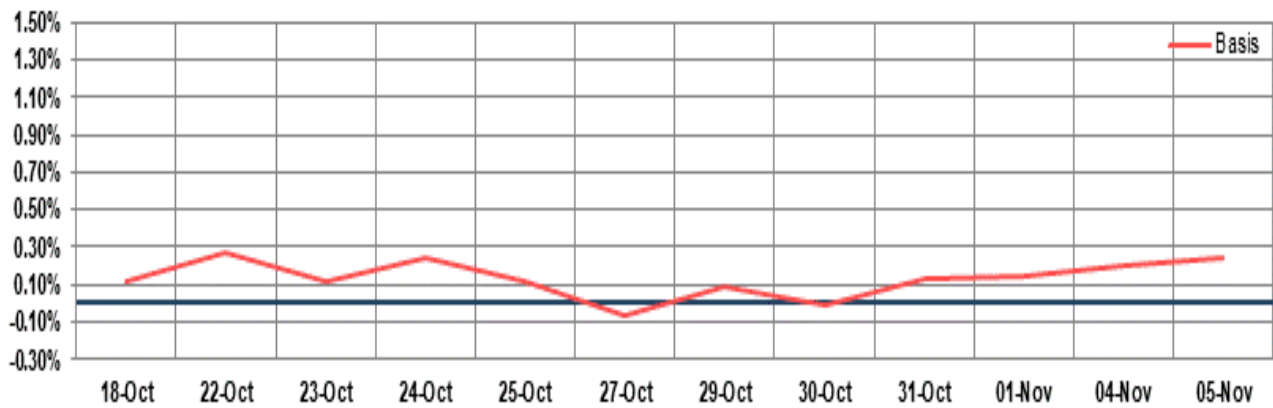
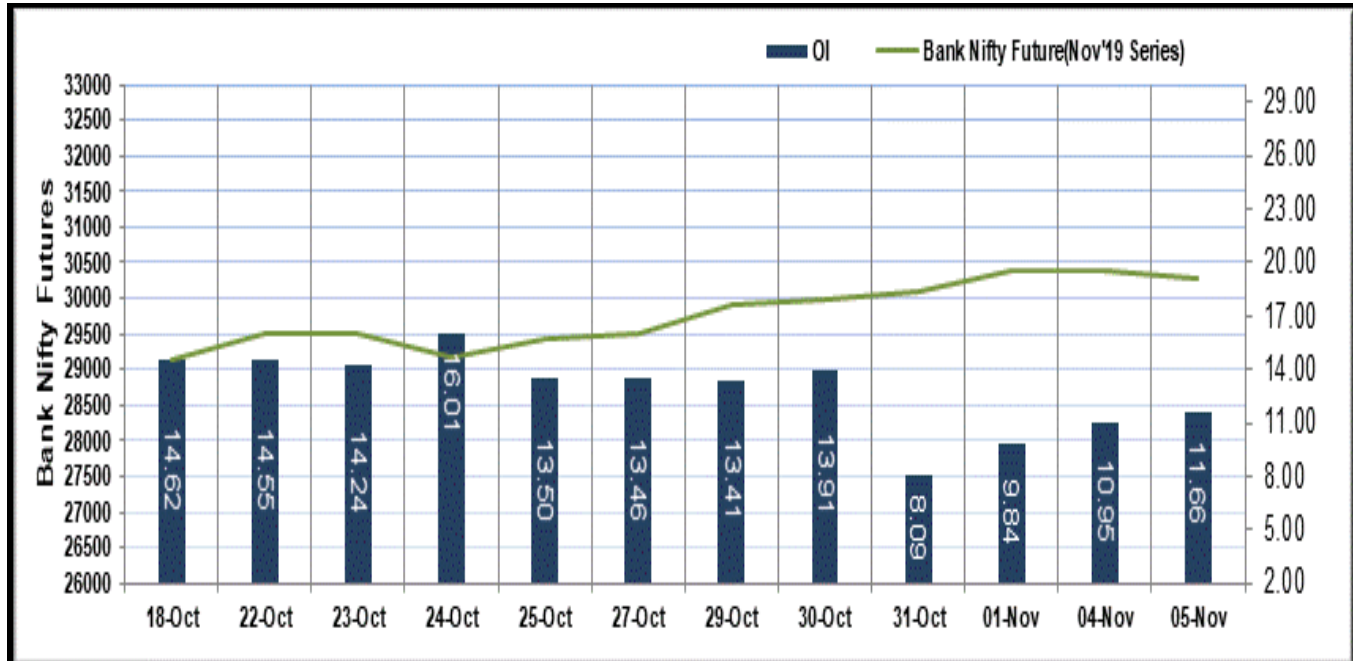
Market TO	Current	Previous	Net%
BSE CASH	2820	2946	(4)
NSE CASH	38538	40294	(4)
NSE FO	926574	817068	13

FII Derivatives	Buy	Sell	Net
Ind. Futures	2212.04	2325.67	(114)
Ind. Options	176210	174436	(392)
Stk. Futures	21653	21305	(23)
Stk. Options	4510.76	4492.48	18

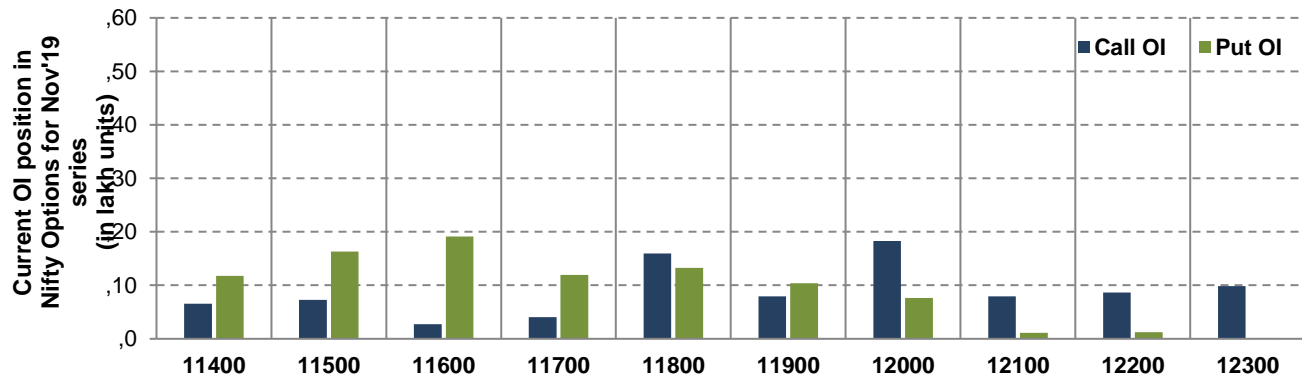
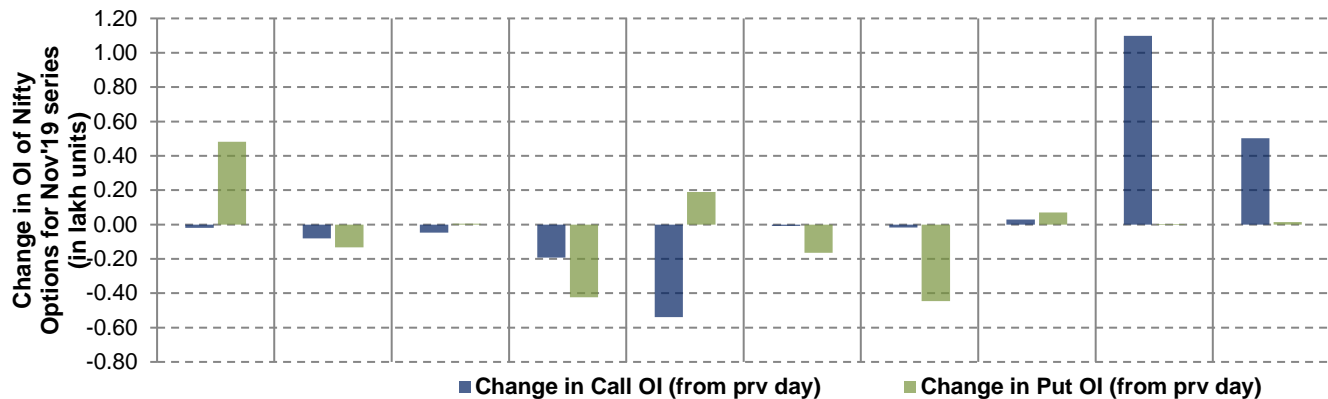
# Nifty Futures



## 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 a reduction of 0.00 million in open interest.
- Among Nifty puts, 11,600 SP from the Nov month expiry was the most active put with an addition of 0.00 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 - 05/11/19  
Avg Avg



Nifty Cash prices have settled at 11917.20 down by 0.20 percent from the previous close. On the upper side it has resistance of 11950 and 12000 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
NCC	3,64,56,000	3,99,20,000	9.50	58.40	0.43
BERGEPAIN	66,68,200	72,31,400	8.45	488.65	2.25
BHARATFORG	61,72,800	66,21,600	7.27	463.85	0.82
PVR	12,64,400	13,39,600	5.95	1768.85	1.35
Short-Covering ↓ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
YESBANK	15,22,90,600	14,73,71,400	-3.23	68.25	3.41
EQUITAS	1,07,88,000	1,04,40,000	-3.23	98.70	0.25
SBIN	8,53,17,000	8,22,75,000	-3.57	320.50	1.70
BAJAJFINSV	15,54,750	14,82,000	-4.68	8862.40	1.32
Fresh Shorts ↑ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
BEL	2,34,90,000	2,57,28,000	9.53	112.15	-6.46
KOTAKBANK	74,44,800	80,81,200	8.55	1558.70	-1.04
APOLLOTYRE	69,99,000	75,39,000	7.72	180.35	-2.12
MGL	14,24,400	15,17,400	6.53	964.45	-1.63
Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
GMRINFRA	11,92,50,000	11,50,20,000	-3.55	20.75	-1.19
AMARAJABAT	13,85,300	13,35,600	-3.59	658.15	-0.14
TORNTPHARM	3,37,000	3,22,000	-4.45	1798.20	-0.98
BATAINDIA	25,92,150	24,43,100	-5.75	1710.15	-0.87

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