

# Daily Derivatives & Market Report

## CONTENTS

Page No.	Particulars
2	Market Summary
3	Nifty Futures – Derivatives Snap
4	Bank Nifty Futures – Derivatives Snap
5	Activity in Nifty Options
6	What do Nifty Technical suggest
7	Derivative Analysis
8	Disclaimer

## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11966	11787	11877	11940	12029	12092	Buy	Buy	Buy
Sensex	40470	39802	40136	40371	40705	40941	Buy	Buy	Buy
Nifty Futures	12004	11815	11910	11980	12074	12145	Buy	Buy	Buy
Bank Nifty	30610	29755	30183	30441	30868	31126	Buy	Buy	Buy
CNX IT	15561	15343	15452	15550	15659	15756	Buy	Neutral	Neutral
CNX Midcap	16682	16549	16615	16688	16754	16827	Neutral	Neutral	Neutral
CNX Small Cap	5734	5697	5716	5745	5764	5794	Neutral	Neutral	Neutral

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	40469.8	221.6	0.6
NIFTY	11966.1	48.9	0.4
MIDCAP	14746.2	22.5	0.2
SMLCAP	13473.0	-49.0	-0.4
BSEFMC	12269.5	-1.0	0.0
AUTO	18509.2	13.5	0.1
POWER	1982.9	1.8	0.1
REALTY	2104.6	53.2	2.6
BSE IT	15409.6	73	0.5
BANKEX	34553.8	475.1	1.4
OILGAS	15531.6	-22.7	-0.2
METAL	9827.0	70.0	0.7

Currency Futures	Close	Pre. Pts	% Chg
27-Nov-19 EUR-INR	78.95	78.87	0.10
27-Nov-19 USD-INR	71.10	70.82	0.39
27-Nov-19 GBP-INR	91.63	91.39	0.26
27-Nov -19 JPY-INR	65.28	65.16	0.19

Advance/ Decline	Adv	Dec	Un Ch.
NSE	891	936	111
BSE	1207	1298	198

FII/DII Capital Mkt*	Buy	Sell	Net
FII	5904	4892	1011
DII	3561	4678	(1117)

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

## Market Commentary

Indian equity markets resumed the gaining rally on Wednesday, with Sensex and Nifty ending higher by around 225 and 50 points, respectively. After a negative start, key indices remained lackluster during morning deals, amid a private report that the government may discontinue spending on 200-odd schemes in order to stick to its fiscal deficit target of 3.3 percent. Domestic sentiments remained pessimistic, as Fitch Solutions raised India's fiscal deficit forecast to 3.6 percent of the GDP for this fiscal year, from 3.4 percent previously, due to weak revenue collections resulting from sluggish economic growth and government's sweeping corporate tax rate cut.

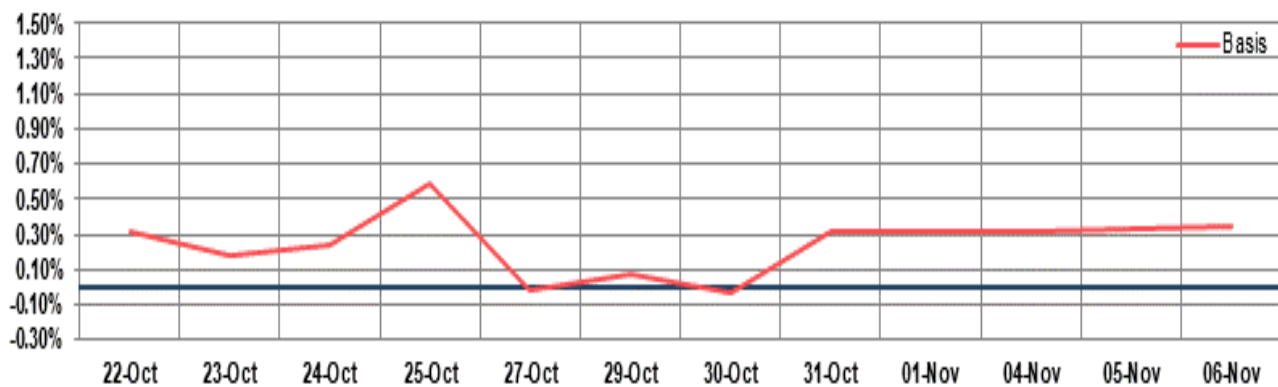
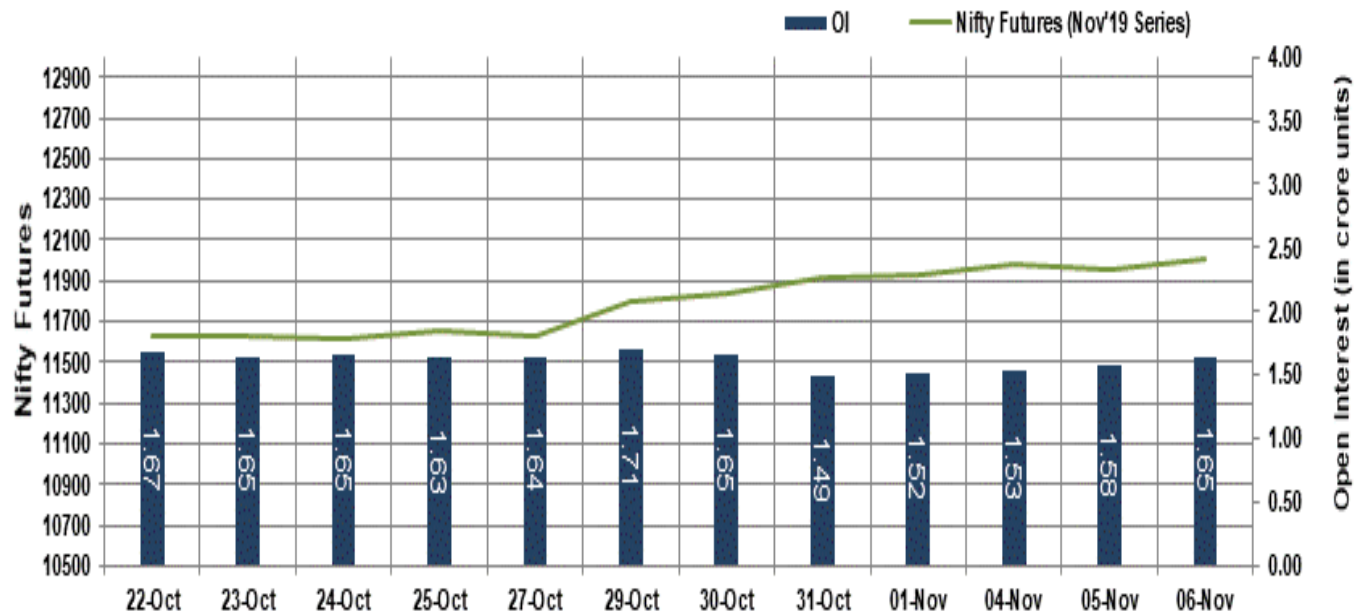
However, markets staged sharp recovery in noon deals to settle in positive terrain, aided with Finance Minister Nirmala Sitharaman's statement that the government will soon use its strong electoral mandate to usher in the next wave of reforms, and not to miss the bus this time. Traders took encouragement with Nasscom's statement that with the addition of more than 1,300 startups this year so far, India continues to reinforce its position as the third-largest startup ecosystem in the world. Adding comfort, Commerce and Industry Minister Piyush Goyal said that India's services sector has huge potential to generate job opportunities and push country's gross domestic product growth.

## Market Turnover & FII Derivative Data

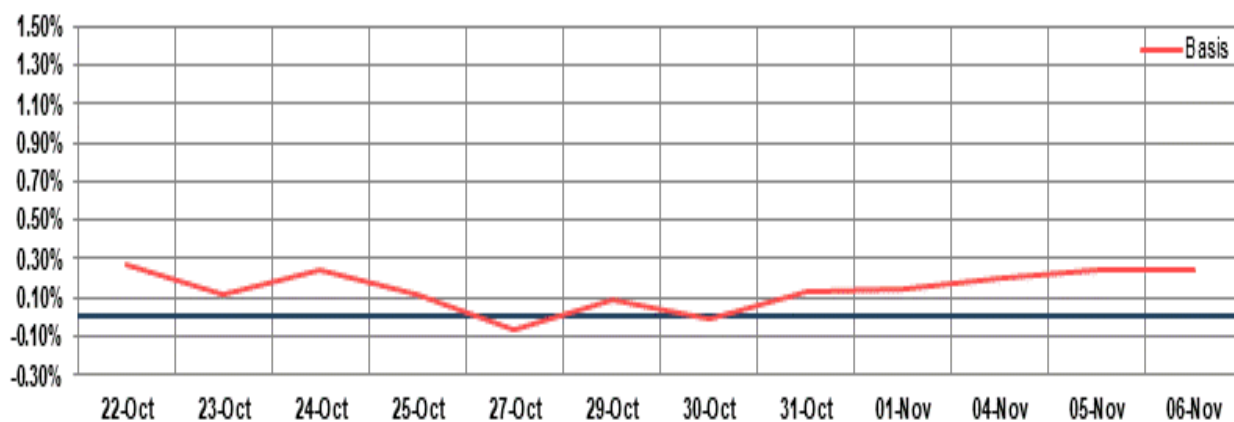
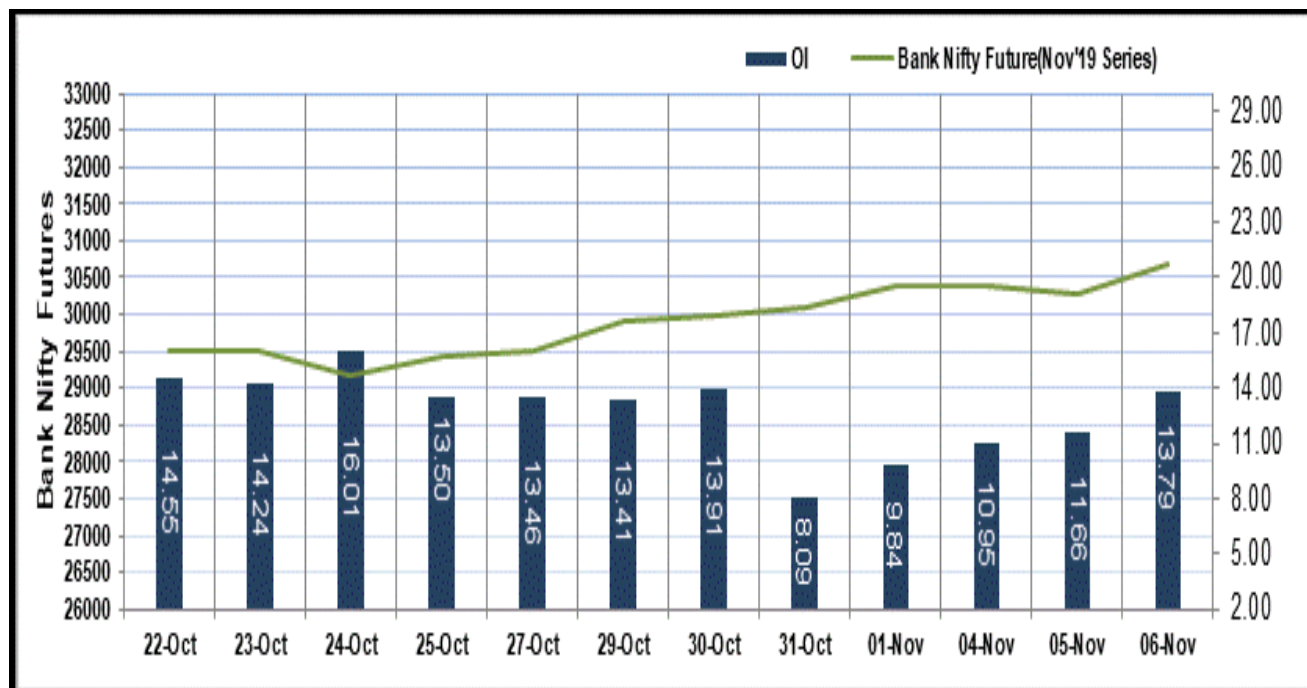
Market TO	Current	Previous	Net%
BSE CASH	2805	2820	(1)
NSE CASH	40356	38538	5
NSE FO	1554052	926574	68

FII Derivatives	Buy	Sell	Net
Ind. Futures	3441.24	3145.49	296
Ind. Options	176210	174436	623
Stk. Futures	21653	21305	(947)
Stk. Options	5748.60	5768.42	(20)

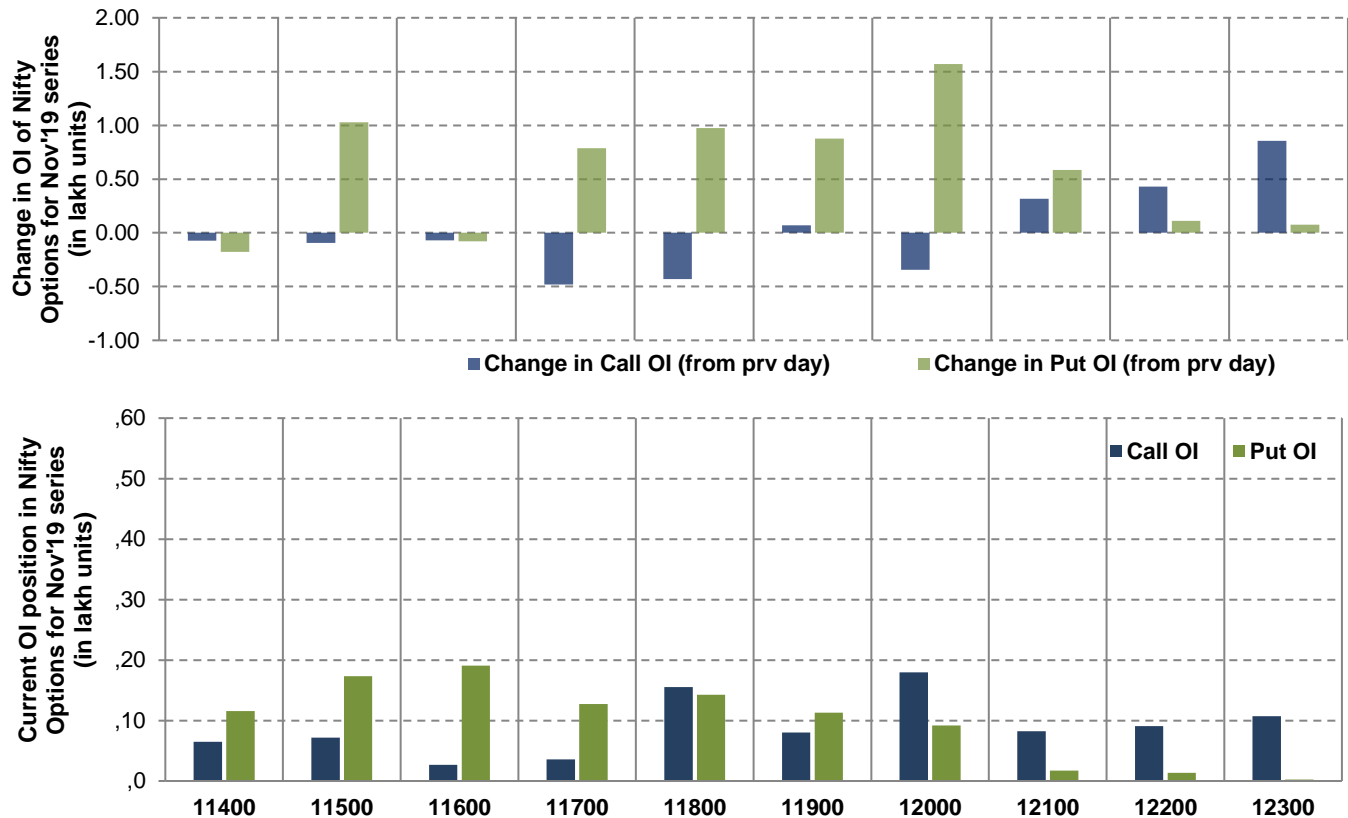
## Nifty Futures



## 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 0.03 million in open interest.
- Among Nifty puts, 11,600 SP from the Nov month expiry was the most active put with a reduction 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 - 06/11/19  
Avg Avg



Nifty Cash prices have settled at 11966.05 up by 0.41 percent from the previous close. On the upper side it has resistance of 11200 and 12050 levels, while lower side it has support of 11900 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
LUPIN	62,70,600	75,52,300	20.44	774.00	2.03
COLPAL	18,28,400	21,94,500	20.02	1554.80	1.65
CENTURYTEX	18,25,800	20,57,400	12.68	401.25	1.29
CANBK	1,09,10,000	1,21,62,000	11.48	211.75	2.17
Short-Covering ↓ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
TORNTPHARM	3,22,000	3,07,500	-4.50	1819.85	1.20
HEXAWARE	18,10,500	17,20,500	-4.97	343.10	0.66
UBL	23,80,700	22,58,200	-5.15	1257.75	2.80
BANKINDIA	2,49,18,000	2,34,06,000	-6.07	69.60	1.24
Fresh Shorts ↑ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
VOLTAS	17,55,000	26,45,000	50.71	676.20	-0.95
TITAN	99,12,750	1,29,70,500	30.85	1161.15	-10.02
CHOLAFIN	33,25,000	38,80,000	16.69	302.90	-3.84
CESC	9,34,400	10,86,400	16.27	781.30	-3.09
Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
DABUR	1,12,51,250	1,06,93,750	-4.96	476.95	-1.13
BAJAJFINSV	14,82,000	13,97,625	-5.69	8781.70	-0.91
BHARTIARTL	3,31,32,900	3,11,93,050	-5.85	373.15	-3.20
PFC	3,19,67,200	2,96,67,000	-7.20	110.80	-0.27

## Disclaimer:

The Information provided by SMS or in newsletter or in any document has been prepared by Shah Investor's Home Ltd (SIHL). The Information provided by SMS or in newsletter does not constitute an offer or solicitation for the purchase or sale of any financial instrument or as an official confirmation of any transaction. The information contained herein is from publicly available data or other sources believed to be reliable, but we do not represent that it is accurate or complete and it should not be relied on as such. SIHL or any of its affiliates/ group companies shall not be in any way responsible for any loss or damage that may arise to any person from any inadvertent error in the information contained in this report or SMS. This Information provided by SMS, reports or in newsletter is provided for assistance only and is not intended to be and must not alone be taken as the basis for an investment decision. The user assumes the entire risk of any use made of this information. Each recipient of this Information provided by SMS, report or in newsletter should make such investigation as it deems necessary to arrive at an independent evaluation of an investment in the securities of companies referred to in this information provided by SMS, report or in newsletter (including the merits and risks involved), and should consult his own advisors to determine the merits and risks of such investment. The investment discussed or views expressed may not be suitable for all investors. This information is strictly confidential and is being furnished to you solely for your information.

The information should not be reproduced or redistributed or passed on directly or indirectly in any form to any other person or published, copied, in whole or in part, for any purpose. The information provided by report or SMS is not directed or intended for distribution to, or use by, any person or entity who is a citizen or resident of or located in any locality, state, country or other jurisdiction, where such distribution, publication, availability or use would be contrary to law, regulation or which would subject SIHL and affiliates/ group companies to any registration or licensing requirements within such jurisdiction. The distribution of this Information provided by SMS or in newsletter in certain jurisdictions may be restricted by law, and persons in whose possession this Information provided by SMS or in newsletter comes, should inform themselves about and observe, any such restrictions. The information given or Information provided by SMS, report or in newsletter is as of the date of the issue date of report or the date on which SMS provided and there can be no assurance that future results or events will be consistent with this information. This information is subject to change without any prior notice. SIHL reserves the right to make modifications and alterations to this statement as may be required from time to time. However, SIHL is under no obligation to update or keep the information current.

Nevertheless, SIHL is committed to providing independent and transparent recommendation to its client and would be happy to provide any information in response to specific client queries. Neither SIHL nor any of its affiliates, group companies, directors, employees, agents or representatives shall be liable for any damages whether direct, indirect, special or consequential including lost revenue or lost profits that may arise from or in connection with the use of the information. Past performance is not necessarily a guide to future performance. The disclosures of interest statements incorporated in the Information provided by SMS, report or in newsletter are provided solely to enhance the transparency and should not be treated as endorsement of the views expressed in the report. The analyst for this report certifies that all of the views expressed in this report accurately reflect his or her personal views about the subject company or companies and its or their securities, and no part of his or her compensation was, is or will be, directly or indirectly related to specific recommendations or views expressed in this report.

## About Us:

Shah Investor's Home Ltd (SIHL) is an ISO 9001:2008 Certified financial Services Company established in 1994 at Ahmedabad, Gujarat. Customer satisfaction is guaranteed through our diversified product portfolio, professional management and customer first attitude. SIHL was the first broking house in Gujarat with membership in National Securities Depository Ltd (NSDL) and was the first broking name providing services in NSE F&O in Ahmedabad. Today, SIHL ranks among the top most players in Gujarat in retail stock broking area with 45 branches, 350 franchisee across India and providing service to more than 1,25,000 clients.