

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	12012	11919	11965	11993	12040	12068	Buy	Buy	Buy
Sensex	40654	40320	40487	40588	40754	40855	Buy	Buy	Buy
Nifty Futures	12056	11943	11999	12029	12085	12114	Buy	Buy	Buy
Bank Nifty	30633	30280	30457	30639	30815	30998	Buy	Buy	Buy
CNX IT	15624	15491	15558	15599	15665	15706	Buy	Neutral	Neutral
CNX Midcap	16796	16682	16739	16774	16831	16867	Buy	Neutral	Neutral
CNX Small Cap	5762	5731	5746	5765	5780	5799	Buy	Neutral	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	40653.7	184.0	0.5
NIFTY	12012.1	46.0	0.4
MIDCAP	14848.2	102.0	0.7
SMLCAP	13546.0	73.0	0.5
BSEFMC	12316.3	46.8	0.4
AUTO	18461.9	-47.2	-0.3
POWER	1981.2	-1.7	-0.1
REALTY	2121.0	16.5	0.8
BSE IT	15475.5	66	0.4
BANDEX	34615.7	61.9	0.2
OILGAS	15434.9	-96.7	-0.6
METAL	9920.2	93.2	1.0

Currency Futures	Close	Pre. Pts	% Chg
27-Nov-19 EUR-INR	78.85	78.95	-0.13
27-Nov-19 USD-INR	71.05	71.10	-0.07
27-Nov-19 GBP-INR	91.39	91.63	-0.25
27-Nov -19 JPY-INR	65.14	65.28	-0.23

Advance/ Decline	Adv	Dec	Un Ch.
NSE	941	882	98
BSE	1319	1203	189

FII/DII Capital Mkt*	Buy	Sell	Net
FII	6377	5451	927
DII	3818	4454	(636)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Bulls kept tight control over Dalal Street on Thursday, with Sensex & Nifty garnering around 200 & 50 points, respectively. The start of the day was fabulous, as Cabinet cleared the structure of the proposed exclusive alternate investment fund (AIF) for the real estate sector with an initial corpus of Rs 25,000 crore, more inclusive terms and a commitment to continue to provide more budget funds, in addition to the initial Rs 10,000 crore, as & when demand arises. Adding some relief, Petroleum Minister Dharmendra Pradhan said that the government is on track to meet the target of cutting India's oil import dependence by 10 percent by 2020.

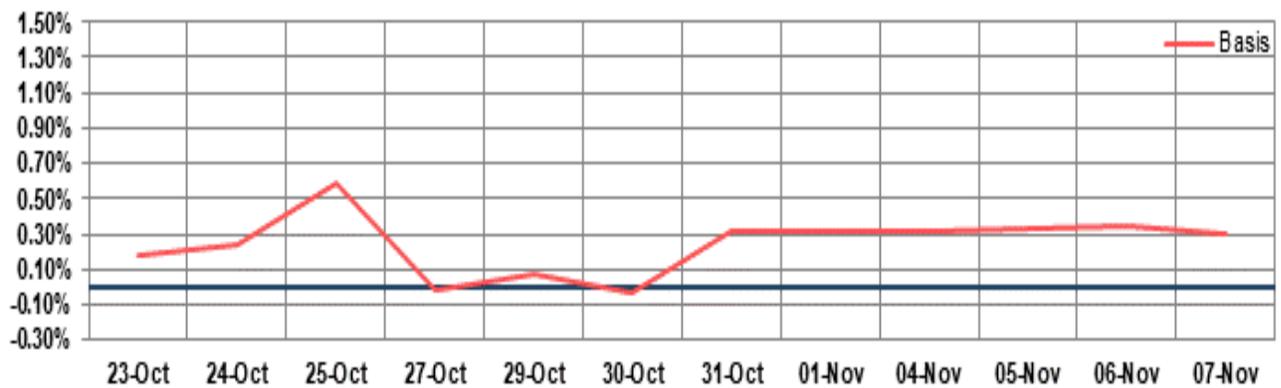
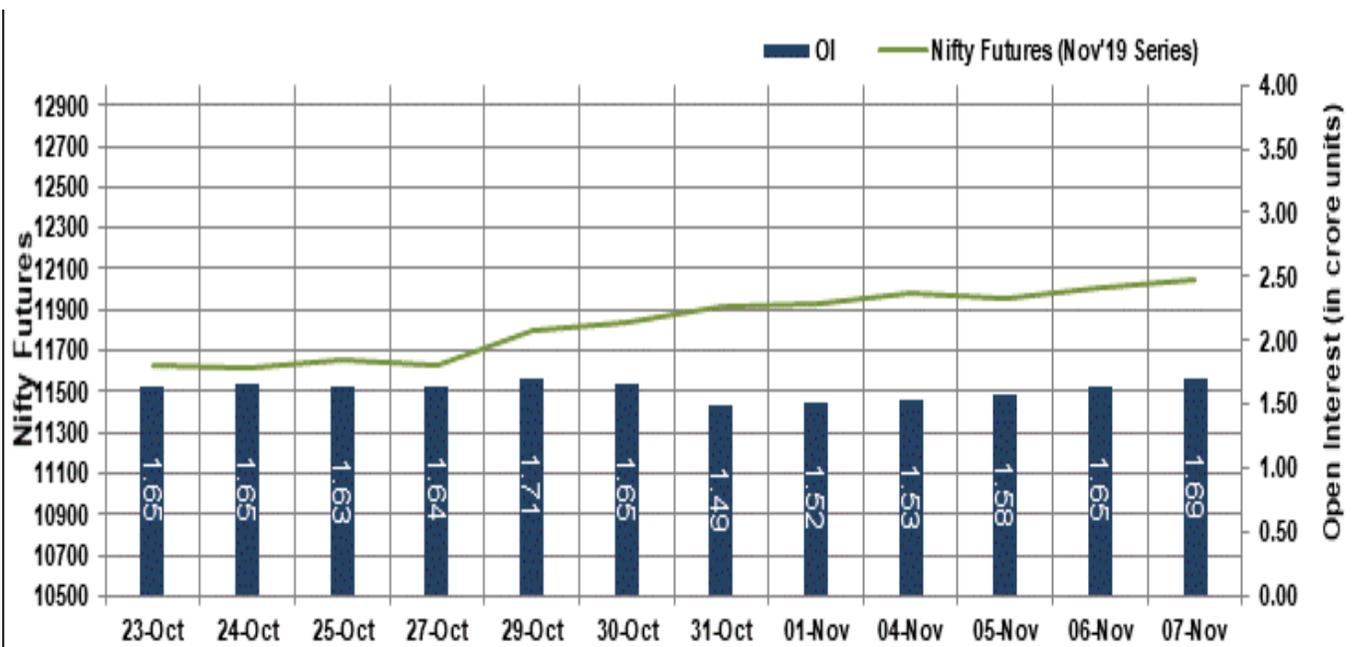
Key indices erased all of their gains to turn negative in noon deals, after the International Monetary Fund (IMF) stated that the Indian government needs to become more 'transparent' on the fiscal numbers as it is a 'laggard' among the G20 peers on this front. However, benchmarks managed to gain traction again during last hours of the trade to settle near their intraday high points, on account of positive cues from the global markets. Market participants took encouragement with Prime Minister Narendra Modi's statement that India is taking several steps to create an enabling ecosystem for investors.

Market Turnover & FII Derivative Data

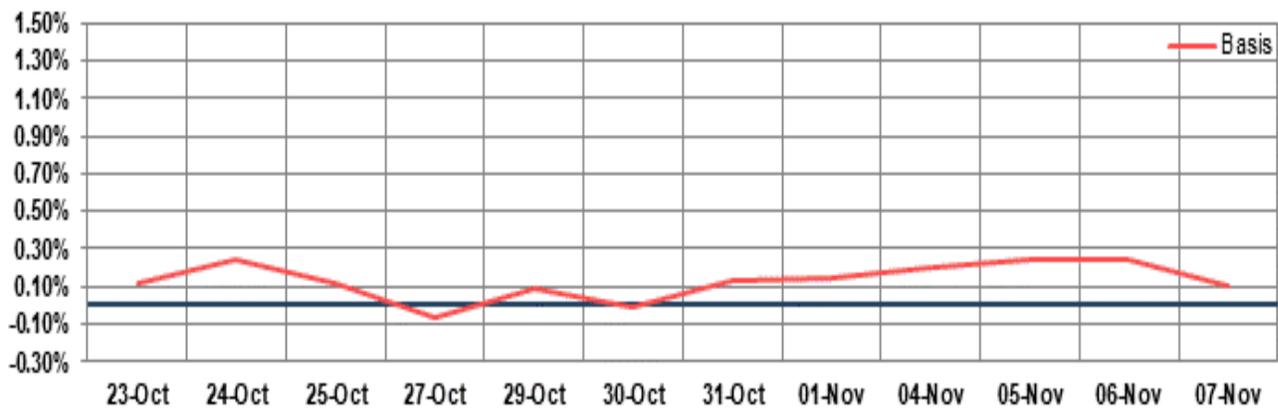
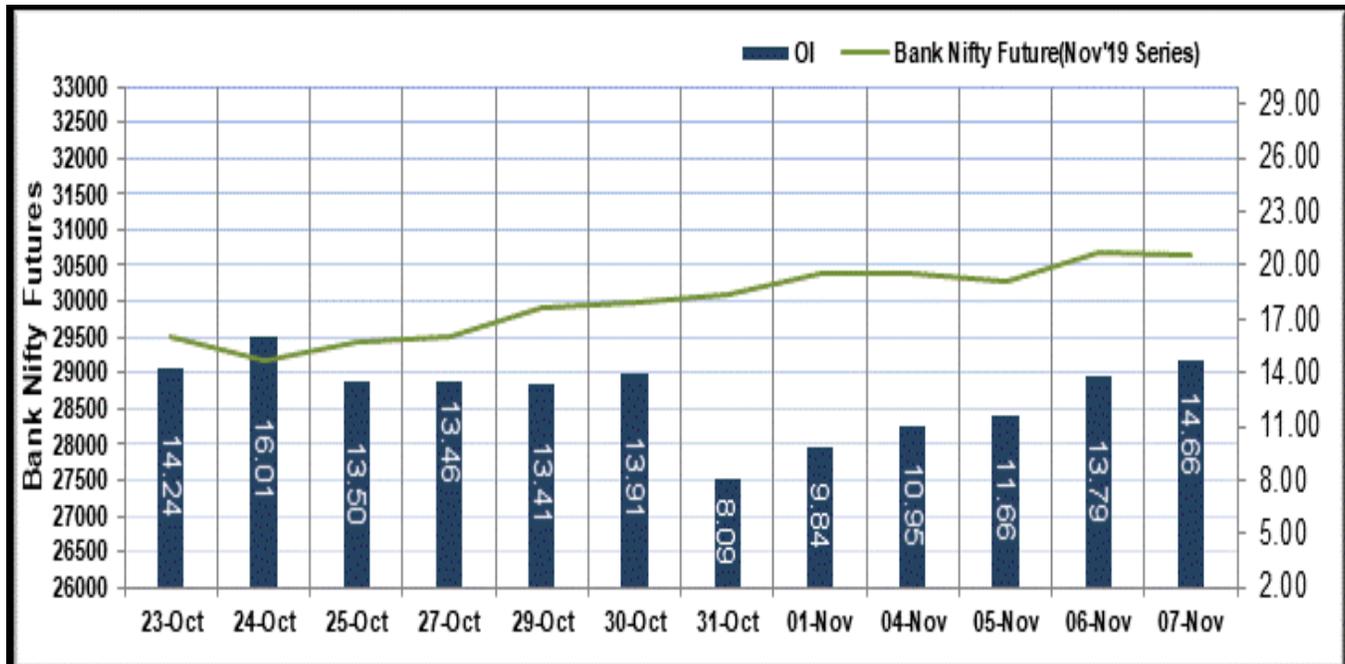
Market TO	Current	Previous	Net%
BSE CASH	2597	2805	(7)
NSE CASH	40559	40356	1
NSE FO	2863648	1554052	84

FII Derivatives	Buy	Sell	Net
Ind. Futures	3541.18	3213.26	328
Ind. Options	176210	174436	2105
Stk. Futures	21653	21305	190
Stk. Options	5645.81	5633.99	12

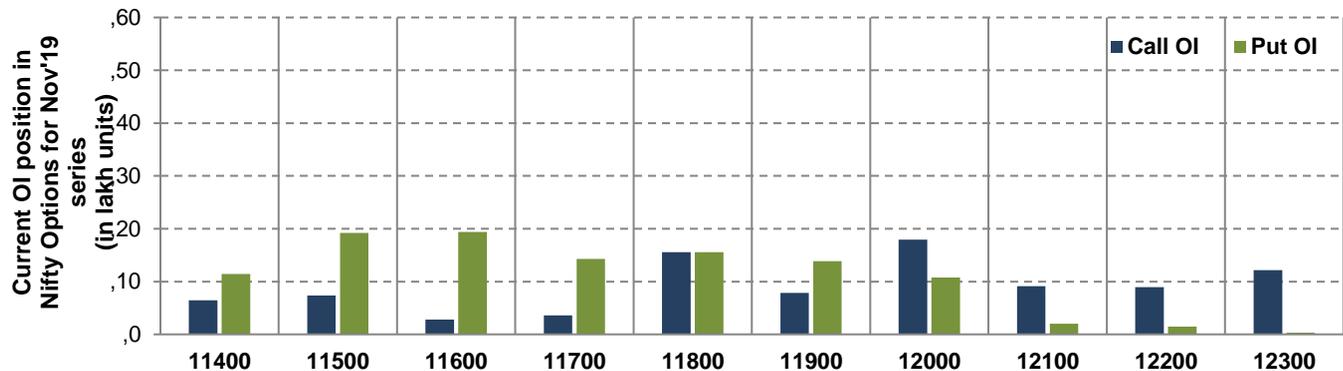
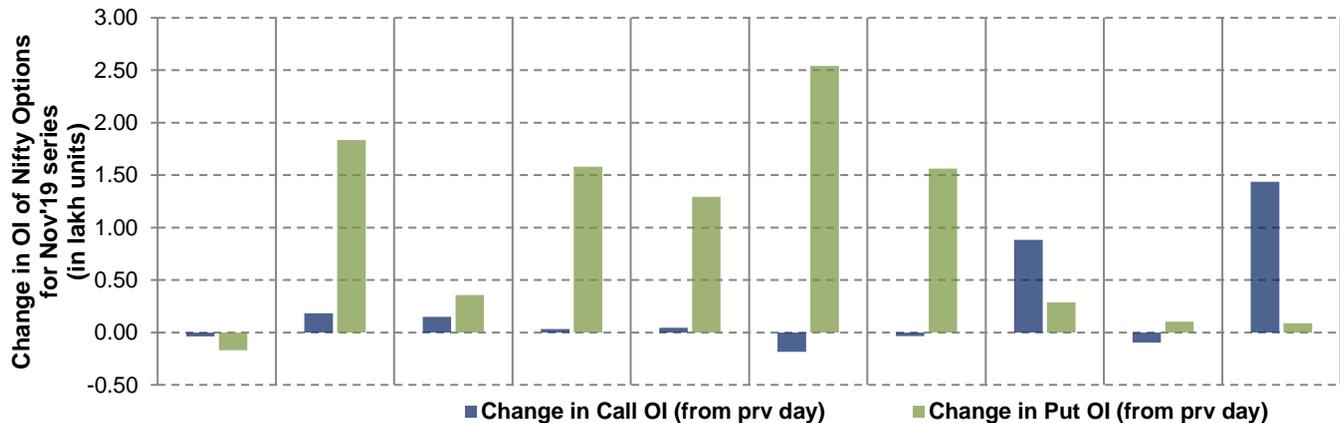
Nifty Futures



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 0.04 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 - 07/11/19
Avg Avg



Nifty Cash prices have settled at 12012.05 up by 0.38 percent from the previous close. On the upper side it has resistance of 12050 and 12100 levels, while lower side it has support of 11950 and 11850 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
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
Short-Covering ↓ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
--	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
Fresh Shorts ↑ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
TITAN	1,38,63,000	1,44,42,000	4.18	789.95	1.42
CHENNPETRO	10,89,000	9,06,000	-16.80	253.55	-8.61
-	-	-	-	-	-
-	-	-	-	-	-

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