

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	11908	11798	11853	11944	11999	12089	Neutral	Buy	Buy
Sensex	40324	39960	40142	40446	40627	40931	Neutral	Buy	Buy
Nifty Futures	11940	11845	11893	11981	12028	12116	Neutral	Buy	Buy
Bank Nifty	30749	30183	30466	30787	31071	31392	Buy	Buy	Buy
CNX IT	15383	15163	15273	15466	15576	15768	Neutral	Neutral	Neutral
CNX Midcap	16713	16562	16638	16770	16845	16977	Neutral	Neutral	Neutral
CNX Small Cap	5743	5693	5718	5764	5789	5834	Neutral	Neutral	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	40323.6	-330.1	-0.8
NIFTY	11908.2	-103.9	-0.9
MIDCAP	14731.1	-117.1	-0.8
SMLCAP	13474.8	-71.3	-0.5
BSEFMC	12094.3	-222.1	-1.8
AUTO	18359.0	-103.0	-0.6
POWER	1954.4	-26.8	-1.4
REALTY	2154.0	33.0	1.6
BSE IT	15235.3	-240	-1.6
BANDEX	34836.2	220.5	0.6
OILGAS	15168.8	-266.1	-1.7
METAL	9748.1	-172.2	-1.7

Currency Futures	Close	Pre. Pts	% Chg
27-Nov-19 EUR-INR	78.80	78.85	-0.06
27-Nov-19 USD-INR	71.33	71.05	0.40
27-Nov-19 GBP-INR	91.32	91.39	-0.08
27-Nov -19 JPY-INR	65.27	65.14	0.21

Advance/ Decline	Adv	Dec	Un Ch.
NSE	684	1133	114
BSE	1023	1502	172

FII/DII Capital Mkt*	Buy	Sell	Net
FII	6432	5500	932
DII	3840	4425	(584)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity benchmarks failed to sustain Bull Run on Friday, with Sensex & Nifty ending lower by over 0.80% each. After a weak start, key indices remained in negative terrain for the most part of the session, as Moody's Investors Service cut India's credit rating outlook to negative from stable, citing a growing debt burden and the government's struggle to narrow the budget deficit. It said the country's economic growth will remain 'materially lower than in the past'. Adding more worries among traders, ICRA said that the government's Rs 25,000-crore fund to complete about 1,500 stalled affordable & mid-income housing projects is not adequate.

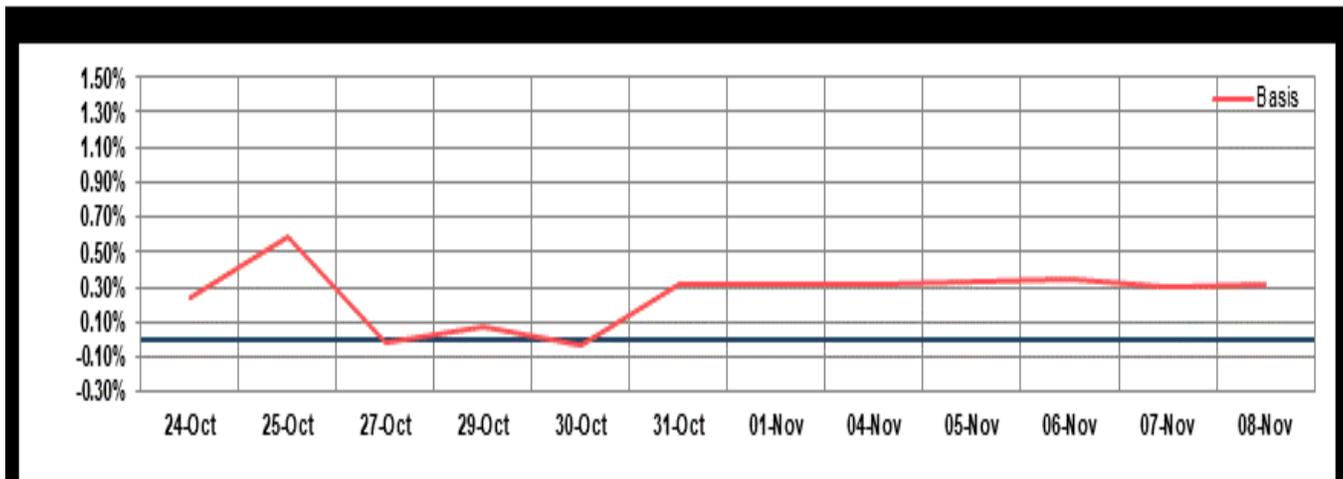
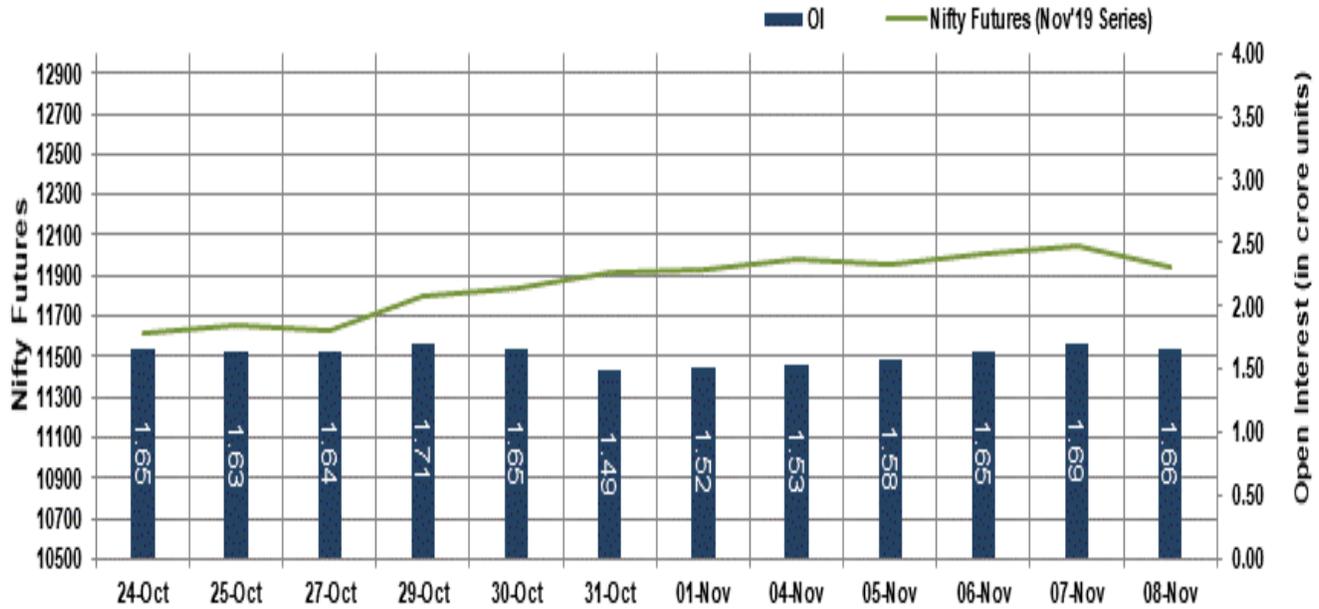
Despite coming back in green territory during noon deals, key bourses remained unsuccessful to hold gains for longer period and again continued sluggish journey to close the session in negative terrain. Weakness persisted over the street, amid a private report stating that corporate India is forecasting deteriorating growth for the October-December period this year as optimism for new orders and sales prices have hit the lowest level in nearly 18 years. The Dun & Bradstreet Composite Business Optimism Index stood at 56.4 for December quarter this year, registering a decline of 19.5 percent as compared to the year-ago period.

Market Turnover & FII Derivative Data

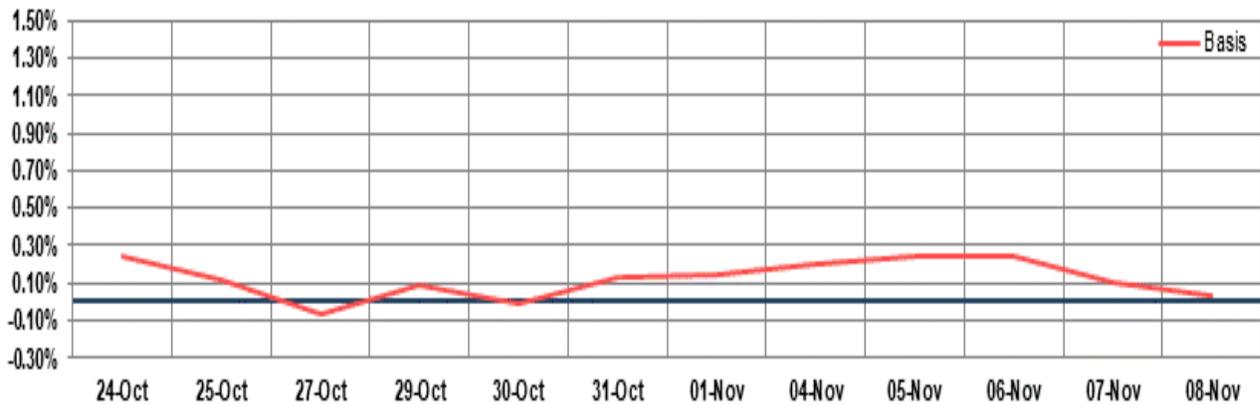
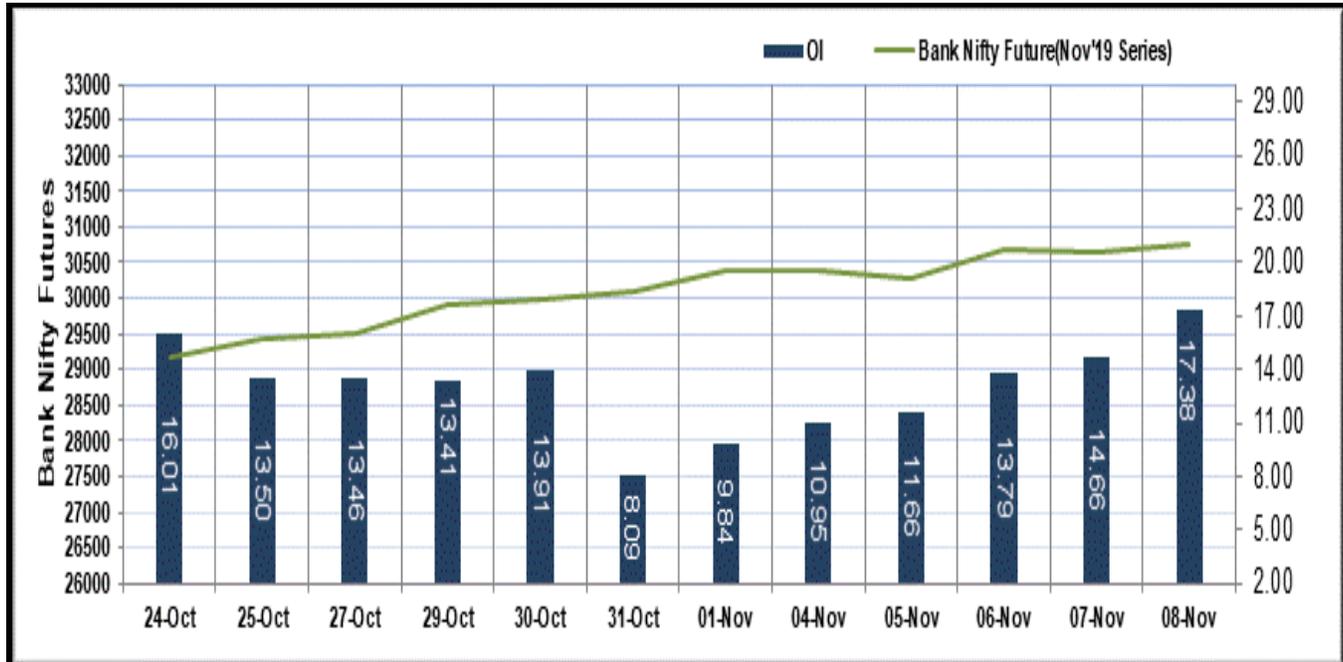
Market TO	Current	Previous	Net%
BSE CASH	2911	2597	12
NSE CASH	44084	40559	9
NSE FO	657753	2863648	(77)

FII Derivatives	Buy	Sell	Net
Ind. Futures	3668.46	3918.45	(250)
Ind. Options	176210	174436	1477
Stk. Futures	21653	21305	172
Stk. Options	5701.18	5702.93	(2)

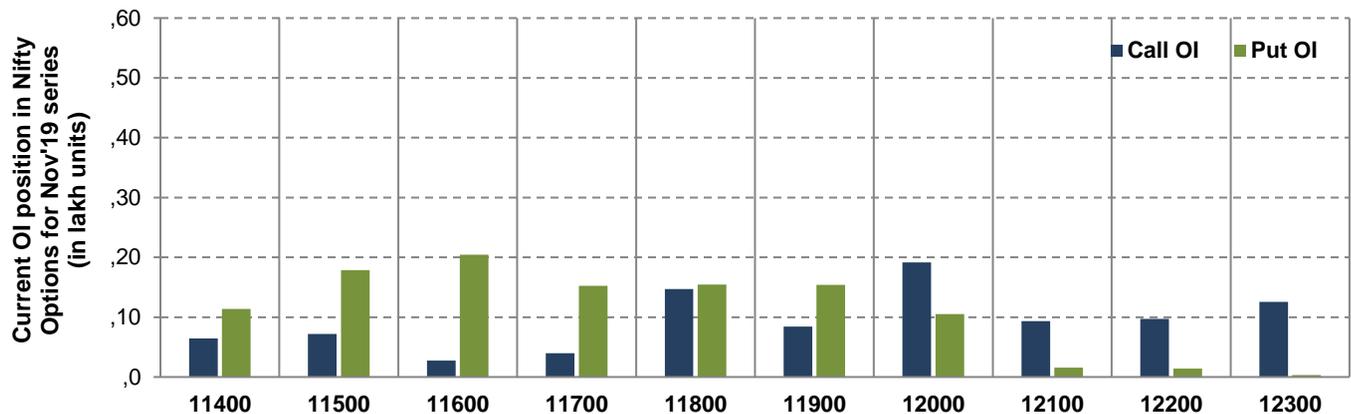
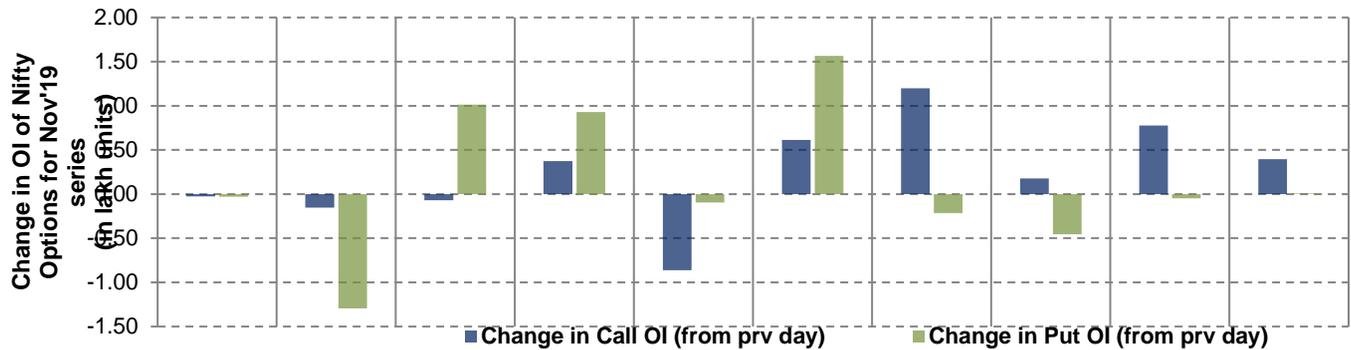
Nifty Futures



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 0.12 million in open interest.
- Among Nifty puts, 11,600 SP from the Nov month expiry was the most active put with an addition of 0.10 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 - 08/11/19
Avg Avg



Nifty Cash prices have settled at 11908.15 down by 0.86 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
IGL	31,18,500	50,24,250	61.11	418.50	6.00
MGL	15,50,400	18,33,000	18.23	973.40	1.36
TATAPOWER	6,06,15,000	7,02,00,000	15.81	59.85	1.44
MFSL	43,86,000	47,82,000	9.03	481.15	0.18
Short-Covering ↓ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
LICHSGFIN	95,42,500	90,20,000	-5.48	439.15	0.14
INDIGO	32,23,500	30,27,000	-6.10	1531.20	2.31
MRF	19,330	18,150	-6.10	64600.25	1.53
UBL	23,94,000	21,25,200	-11.23	1257.50	2.02
Fresh Shorts ↑ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
BHARATFORG	67,66,800	80,23,200	18.57	423.80	-9.12
SIEMENS	12,69,950	14,96,000	17.80	1643.35	-1.13
GAIL	4,40,85,510	4,80,16,670	8.92	127.55	-3.88
BPCL	2,02,37,400	2,19,94,200	8.68	504.60	-2.03
Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
TATACHEM	25,73,100	24,64,200	-4.23	632.35	-2.06
ASIANPAINT	78,28,200	74,89,800	-4.32	1798.10	-1.83
JINDALSTEL	4,09,12,000	3,91,23,200	-4.37	144.95	-2.82
SRF	9,07,000	8,64,750	-4.66	3146.70	-0.36

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