

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11913	11821	11867	11900	11946	11979	Neutral	Buy	Buy
Sensex	40345	40038	40192	40305	40458	40571	Neutral	Buy	Buy
Nifty Futures	11946	11824	11885	11927	11988	12029	Neutral	Buy	Buy
Bank Nifty	31116	30403	30759	30982	31339	31562	Buy	Buy	Buy
CNX IT	15309	15172	15240	15297	15365	15422	Neutral	Sell	Neutral
CNX Midcap	16812	16637	16725	16780	16867	16923	Buy	Neutral	Neutral
CNX Small Cap	5743	5708	5725	5744	5761	5780	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	879	950	121
BSE	1212	1326	176

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4072	3408	664
DII	2891	3136	(245)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity benchmarks reversed their entire losses to end marginally higher on Monday's trading session. The start of the day was negative, amid report that the US and Indian trade negotiators ended talks on Friday without making major progress on a range of disputes over tariffs and other protectionist measures imposed by both sides that are straining bilateral ties. As per the report, Friday's talks were more about understanding each other's positions in various disputes. Market participants also remained cautious, amid reports that presence of multiple regulators with disparate priorities is hindering the growth of the all important corporate bond market in India.

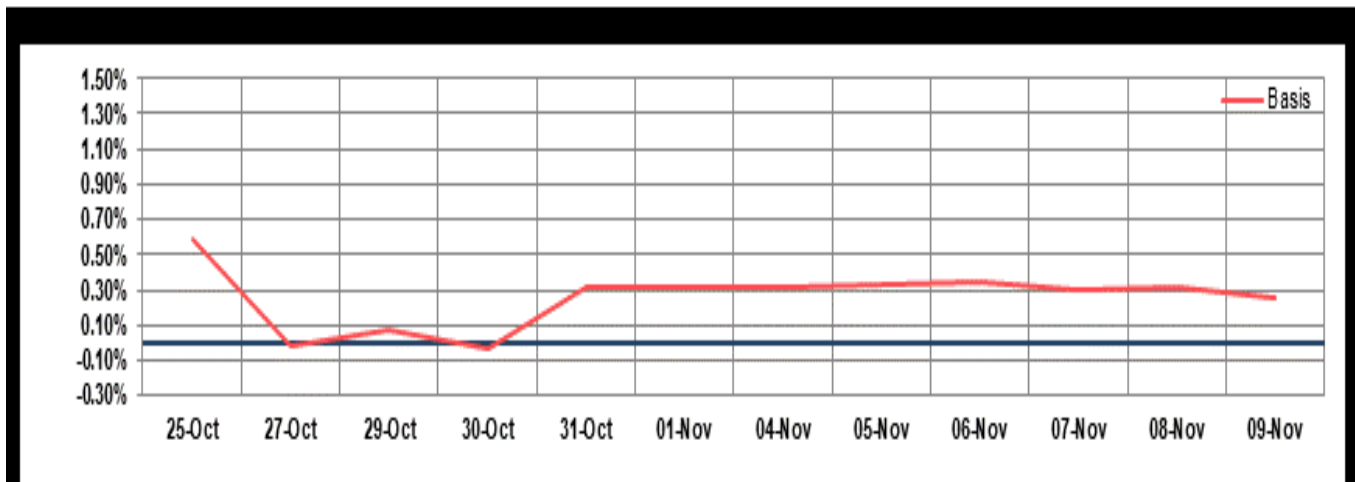
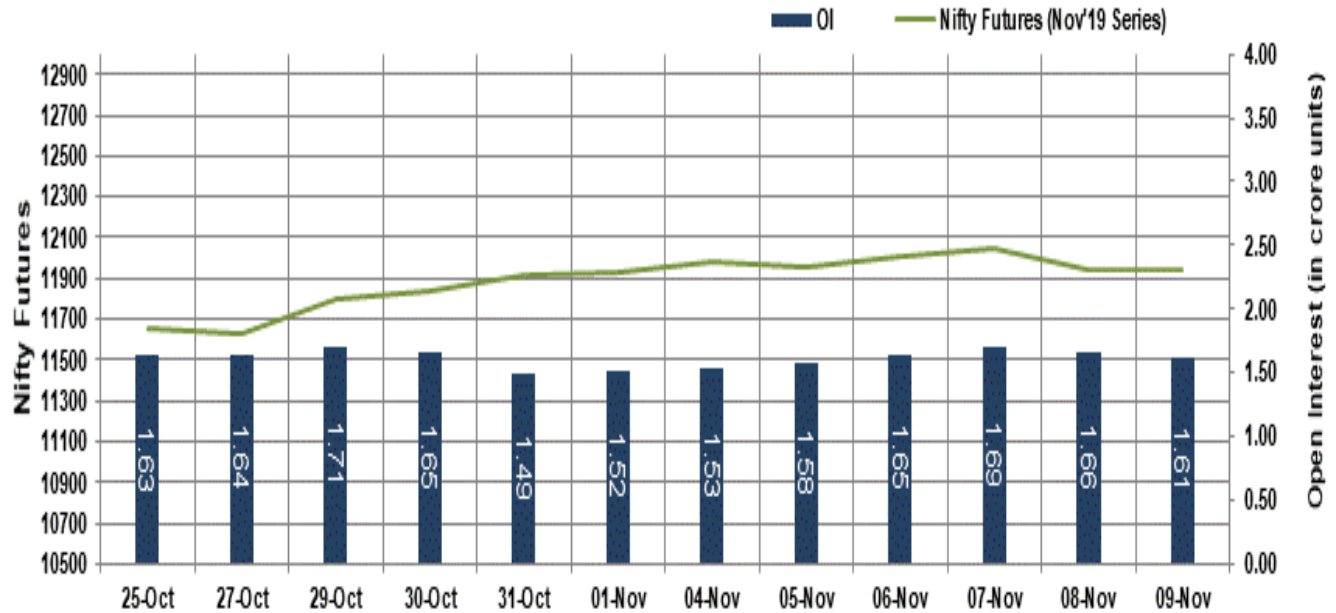
Key indices traded lackluster throughout the day, tracking weak global markets. Domestic sentiments were sluggish during trading session, as private brokerage firm massively cut its GDP forecast for India to a low 4.9 percent for the year from 5.7 percent earlier, saying the economy is going through a deeper trough and even a sub-par recovery is at least a year away. However, in the last leg of the trade, key indices staged recovery, taking support from report that India Inc believes that Indian economy possesses strong fundamentals and will revive on account of various reform measures taken by the government.

Market Turnover & FII Derivative Data

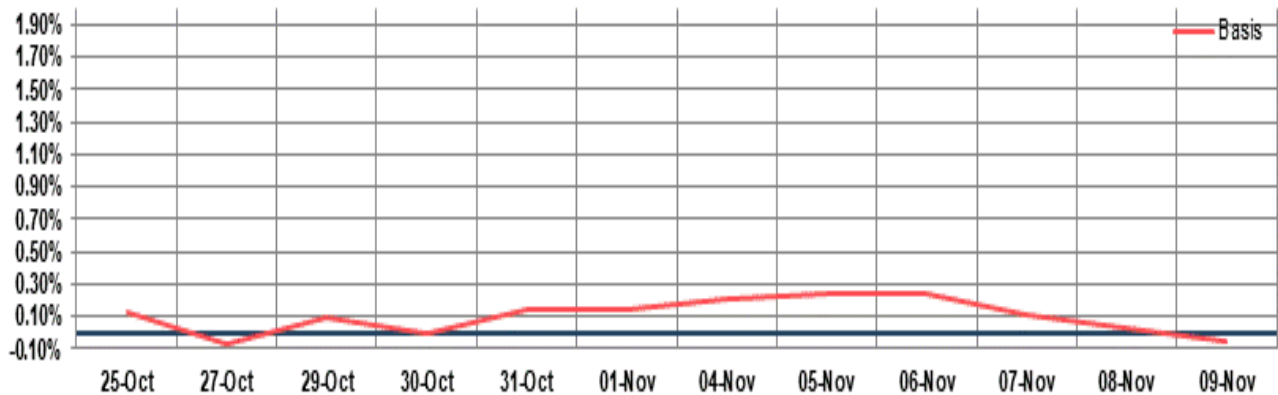
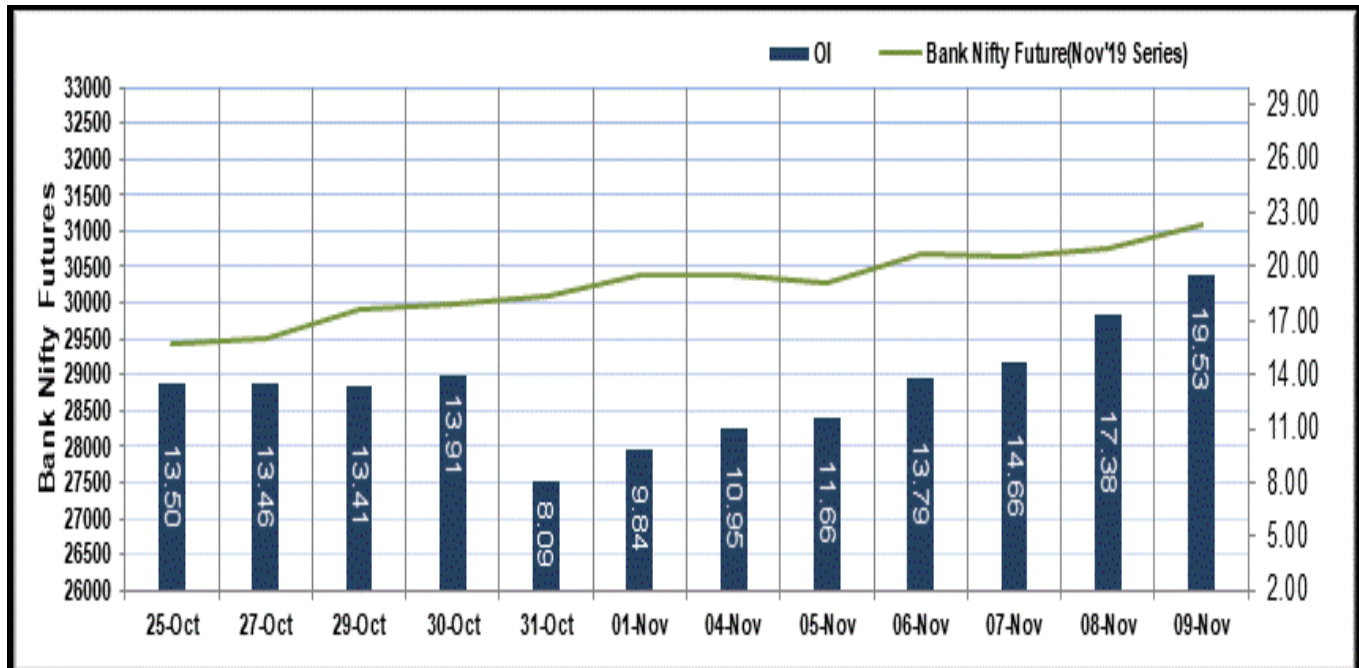
Market TO	Current	Previous	Net%
BSE CASH	2082	2911	(28)
NSE CASH	33579	44084	(24)
NSE FO	912703	657753	39

FII Derivatives	Buy	Sell	Net
Ind. Futures	2245.54	2736.52	(491)
Ind. Options	176210	174436	1203
Stk. Futures	21653	21305	(141)
Stk. Options	4307.68	4382.15	(74)

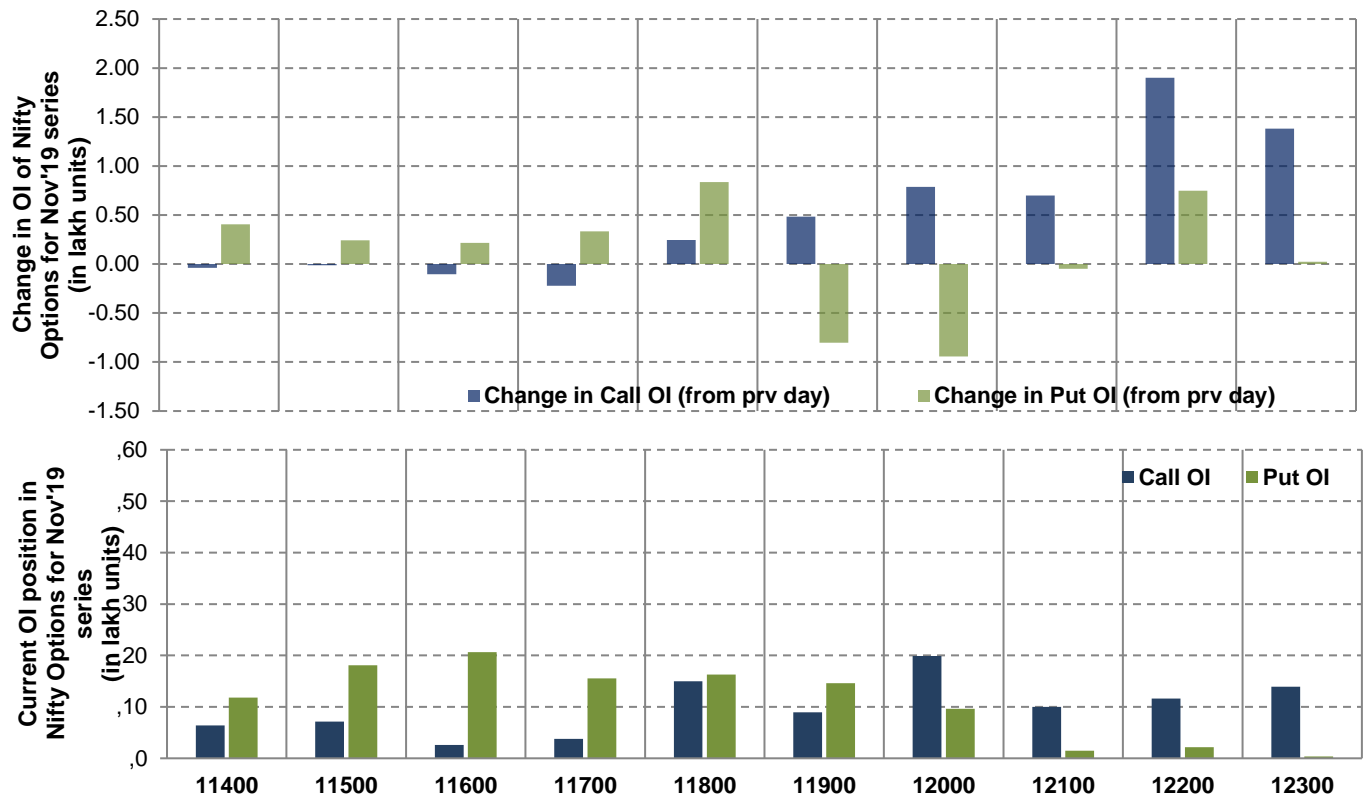
Nifty Futures



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 0.08 million in open interest.
- Among Nifty puts, 11,600 SP from the Nov month expiry was the most active put with an addition of 0.02 million open interests.
- The maximum OI outstanding for Calls was at 12000 SP (2.00mn) and that for Puts was at 11,600 SP (2.10mn)

Nifty Technical & Indices Levels



Nifty Cash prices have settled at 11913.45 marginally up by 0.04 percent from the previous close. On the upper side it has resistance of 12000 and 12050 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
AMARAJABAT	12,73,300	15,78,500	23.97	712.70	8.88
ASHOKLEY	6,10,98,000	7,37,16,000	20.65	78.25	3.30
RBLBANK	1,11,67,200	1,30,65,600	17.00	343.70	5.95
JINDALSTEL	3,91,23,200	4,33,08,800	10.70	151.35	4.42
Short-Covering ↓ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
BHARATFORG	80,23,200	77,34,000	-3.60	434.20	2.45
HEXAWARE	16,51,500	15,87,000	-3.91	340.90	0.44
CUMMINSIND	19,55,100	18,75,300	-4.08	559.85	0.42
BATAINDIA	24,67,850	23,65,000	-4.17	1708.45	0.65
Fresh Shorts ↑ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
IBULHSGFIN	2,54,80,800	2,82,06,400	10.70	230.75	-1.54
BALKRISIND	14,86,400	15,93,600	7.21	826.30	-2.46
NMDC	1,89,06,000	2,02,20,000	6.95	104.10	-0.10
CIPLA	1,31,25,000	1,39,61,000	6.37	456.10	-1.42
Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
TATAELXSI	10,21,800	10,02,000	-1.94	809.65	-0.57
EICHERMOT	2,88,675	2,81,775	-2.39	21443.30	-1.35
VOLTAS	28,44,000	26,80,000	-5.77	689.10	-0.67
UBL	21,25,200	19,78,200	-6.92	1249.65	-0.62

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