

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11840	11747	11794	11870	11917	11994	Neutral	Buy	Buy
Sensex	40116	39822	39969	40208	40355	40594	Neutral	Buy	Buy
Nifty Futures	11862	11778	11820	11888	11930	11999	Neutral	Buy	Buy
Bank Nifty	30542	30032	30287	30743	30997	31453	Neutral	Buy	Buy
CNX IT	15241	15087	15164	15269	15346	15451	Neutral	Sell	Neutral
CNX Midcap	16699	16528	16613	16749	16834	16969	Neutral	Neutral	Neutral
CNX Small Cap	5689	5623	5656	5704	5737	5785	Neutral	Neutral	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	40116.1	-229.0	-0.6
NIFTY	11840.5	-73.0	-0.6
MIDCAP	14660.0	-114.3	-0.8
SMLCAP	13344.7	-152.8	-1.1
BSEFMC	11959.7	-66.8	-0.6
AUTO	18271.1	-18.8	-0.1
POWER	1934.8	-23.6	-1.2
REALTY	2127.8	-43.2	-2.0
BSE IT	15158.4	26	0.2
BANDEX	34585.8	-674.1	-1.9
OILGAS	15200.9	-114.1	-0.8
METAL	9515.6	-221.0	-2.3

Currency Futures	Close	Pre. Pts	% Chg
27-Nov-19 EUR-INR	79.50	79.05	0.58
27-Nov-19 USD-INR	72.16	71.57	0.82
27-Nov-19 GBP-INR	92.72	91.81	1.00
27-Nov-19 JPY-INR	66.24	65.73	0.78

Advance/ Decline	Adv	Dec	Un Ch.
NSE	678	1176	100
BSE	957	1613	168

FII/DII Capital Mkt*	Buy	Sell	Net
FII	7160	6575	585
DII	3368	4258	(890)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Last hour sell-off dragged Indian equity bourses to their intraday low points on Wednesday, with Sensex & Nifty ending lower by around 230 and 75 points, respectively. Indices made a cautious start of the day, as State Bank of India's Economic Research Department in its Ecwrap report sharply cut India's Gross Domestic Product growth forecast to 5% for Fiscal Year 2019-20 from the earlier projection of 6%. Adding some worries, India's factory output growth, measured by the Index of Industrial Production, contracted by 4.3% in September as compared to a contraction 1.1% in August 2019 as all three broad-based sectors of capital goods production, consumer durables, and infrastructure and construction goods contracted.

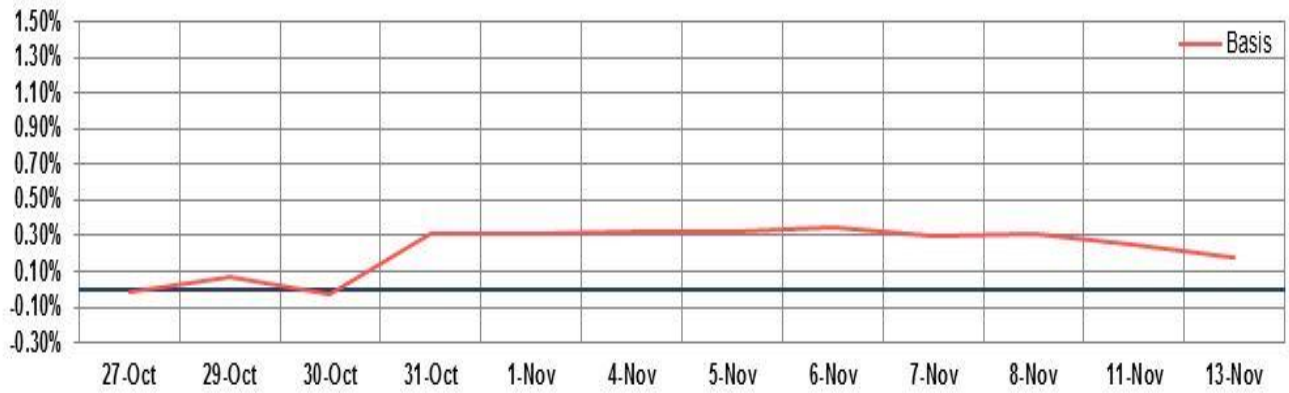
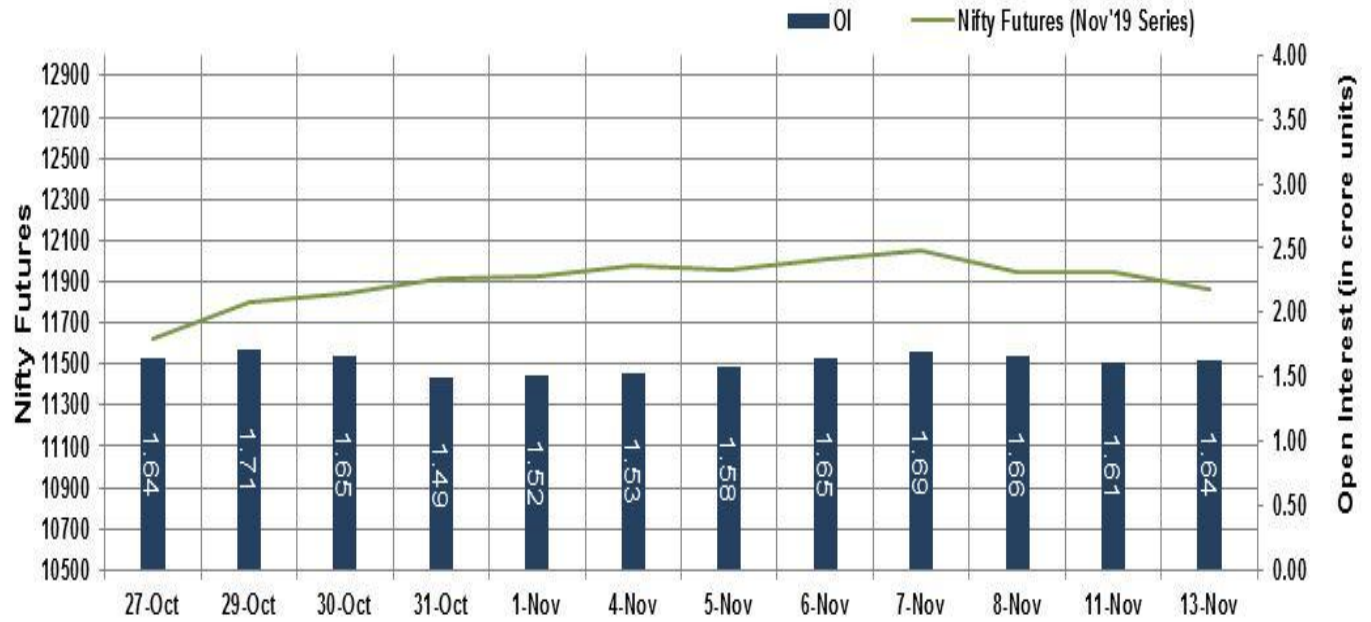
On the global front, European markets were trading in red, as France economic growth is expected to slow slightly in the fourth quarter. The survey data from the Bank of France showed that gross domestic product is forecast to grow 0.2 percent in the fourth quarter, which is slower than the 0.3 percent expansion seen in the third quarter. Asian markets ended lower, even though Japan's money supply increased at a faster pace in October. The data from the Bank of Japan showed that the monetary aggregate M2 expanded 2.5 percent year-on-year, following August's 2.4 percent increase. This was the fastest growth in five months.

Market Turnover & FII Derivative Data

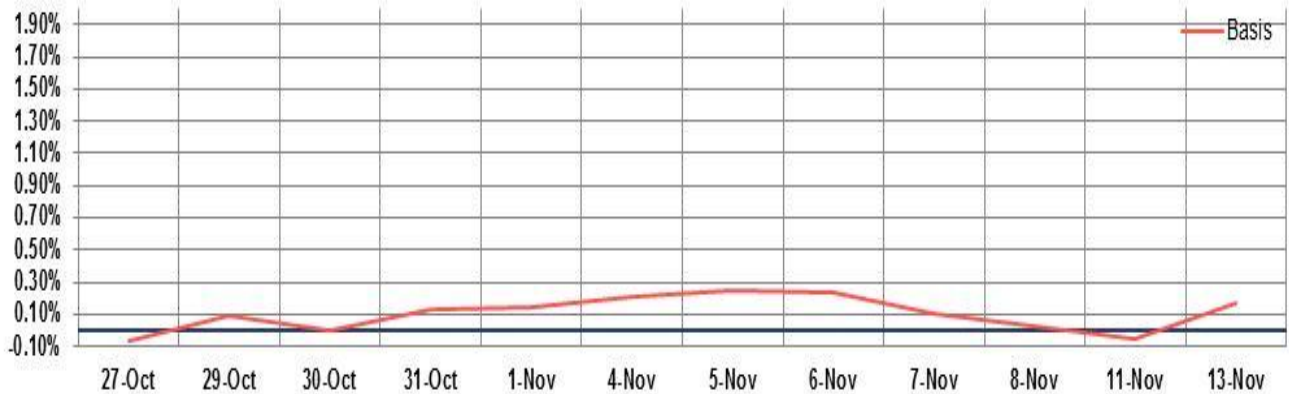
Market TO	Current	Previous	Net%
BSE CASH	2676	2082	29
NSE CASH	41639	33579	24
NSE FO	1370347	912703	50

FII Derivatives	Buy	Sell	Net
Ind. Futures	3617.89	3789.71	(172)
Ind. Options	176210	174436	151
Stk. Futures	21653	21305	(388)
Stk. Options	5457.42	5532.84	(75)

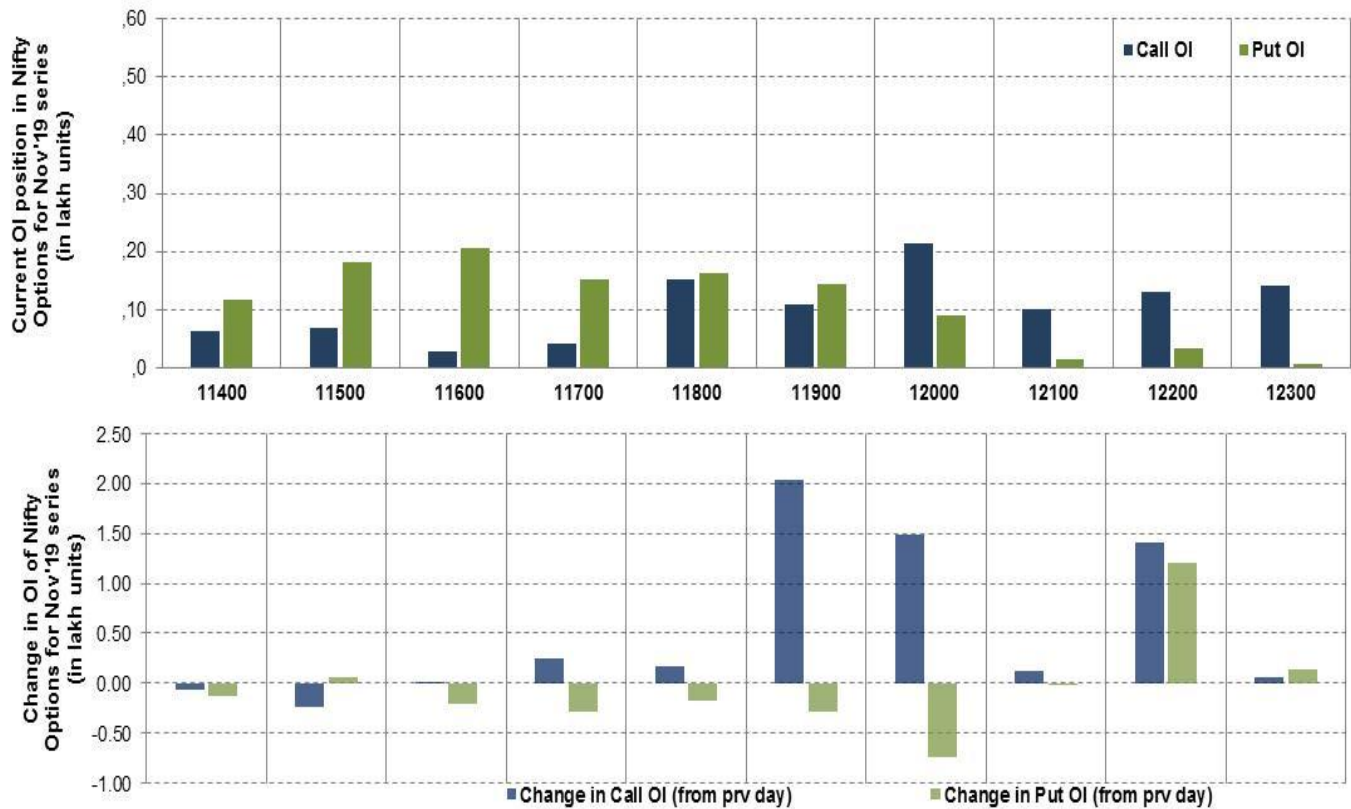
Nifty Futures



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 0.15 million in open interest.
- Among Nifty puts, 11,600 SP from the Nov month expiry was the most active put with a reduction of 0.02 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

1-Nifty 50 - 13/11/19
Avg Avg



Nifty Cash prices have settled at 11840.45 down by 0.61 percent from the previous close. On the upper side it has resistance of 11900 and 11950 levels, while lower side it has support of 11800 and 11750 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
CENTURYTEX	2,034,000	2,960,400	45.55	391.40	0.47
MGL	1,900,200	2,396,400	26.11	1011.00	3.82
MFSL	4,711,200	5,403,600	14.70	475.40	0.85
VOLTAS	2,680,000	3,001,000	11.98	701.90	1.86
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
SUNTV	2,657,000	3,632,000	36.70	468.00	-11.47
JUSTDIAL	3,591,000	4,222,400	17.58	513.50	-7.34
EQUITAS	8,952,000	10,428,000	16.49	85.10	-6.28
BALKRISIND	1,593,600	1,820,000	14.21	813.05	-1.60
Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
HDFCBANK	26,244,000	25,660,000	-2.23	1260.75	-0.39
RAMCOCEM	1,085,600	1,058,400	-2.51	791.40	-0.99
JINDALSTEL	43,308,800	41,081,600	-5.14	141.80	-6.31
JUBLFOOD	2,467,500	2,340,500	-5.15	1580.15	-2.96

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