

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11872	11764	11818	11857	11911	11950	Neutral	Buy	Buy
Sensex	40286	39899	40093	40221	40414	40542	Buy	Buy	Buy
Nifty Futures	11900	11784	11842	11883	11941	11982	Neutral	Buy	Buy
Bank Nifty	30750	30175	30462	30626	30913	31077	Buy	Buy	Buy
CNX IT	15389	15146	15267	15339	15460	15532	Buy	Sell	Neutral
CNX Midcap	16751	16541	16646	16713	16818	16885	Buy	Neutral	Neutral
CNX Small Cap	5685	5630	5658	5684	5712	5739	Neutral	Neutral	Neutral

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	40286.5	170.4	0.4
NIFTY	11872.1	31.7	0.3
MIDCAP	14679.9	19.9	0.1
SMLCAP	13343.7	-1.0	0.0
BSEFMC	11900.2	-59.5	-0.5
AUTO	18349.4	78.3	0.4
POWER	1923.1	-11.7	-0.6
REALTY	2128.4	0.6	0.0
BSE IT	15321.2	163	1.1
BANDEX	34830.3	244.5	0.7
OILGAS	15170.7	-30.2	-0.2
METAL	9327.6	-188.0	-2.0

Currency Futures	Close	Pre. Pts	% Chg
27-Nov-19 EUR-INR	79.25	79.50	-0.31
27-Nov-19 USD-INR	72.05	72.16	-0.14
27-Nov-19 GBP-INR	92.55	92.72	-0.19
27-Nov -19 JPY-INR	66.38	66.24	0.21

Advance/ Decline	Adv	Dec	Un Ch.
NSE	710	1127	90
BSE	967	1543	172

FII/DII Capital Mkt*	Buy	Sell	Net
FII	5101	5663	(562)
DII	3864	3781	83

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

## Market Commentary

Reversing their losses, Indian equity bourses ended Thursday's trading session on higher note. Markets made a flat start of the day, after India's retail inflation based on Consumer Price Index quickened to 16-month high of 4.62% in October from 3.99% in September 2019, on the back of higher food prices. Volatility witnessed over the street, as Moody's Investors Service cut India's economic growth forecast for current year to 5.6 per cent from 5.8 per cent estimated earlier, saying GDP slowdown is lasting longer than previously expected. It expected economic activity to pick up in 2020 and 2021 to 6.6 per cent and 6.7 per cent, respectively, but the pace to remain lower than in the recent past.

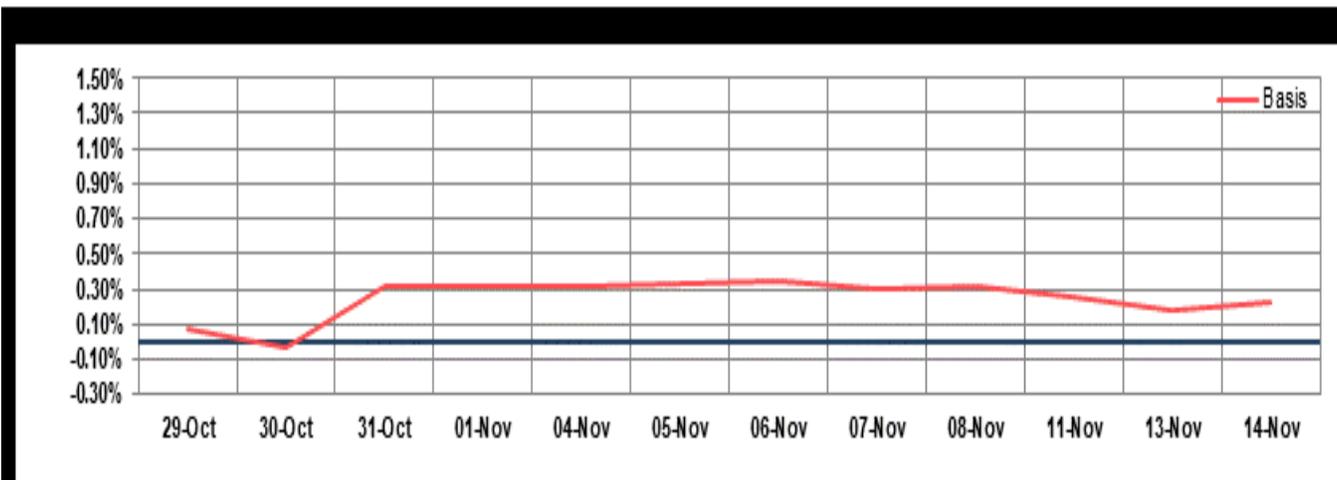
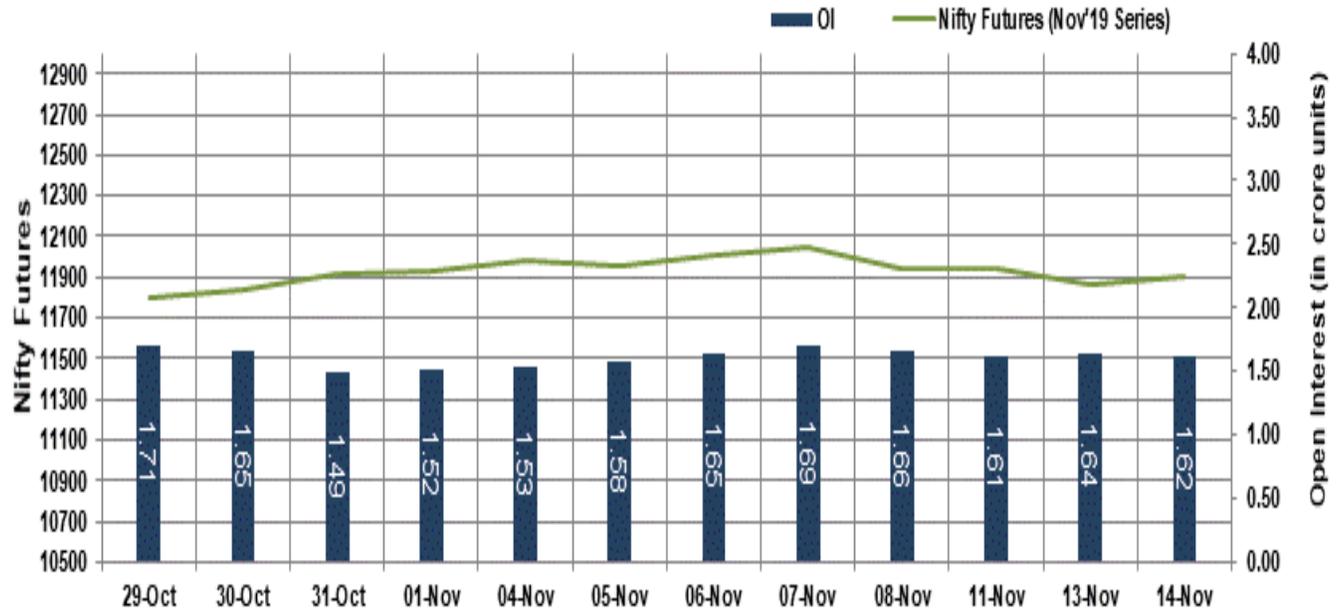
However, in the last hours of the trade, key indices staged smart recovery, amid reports that India's Wholesale price index (WPI) inflation again eased to 0.16% in the month of October 2019 as against 0.33% for the previous month and 5.54% during the corresponding month of the previous year. Investors took some support with SBI report showing that credit growth picked up rapid pace beginning September - jumping by Rs 1.08 lakh crore - mainly helped by housing, NBFC and lately MSME. The report further said the week up to Diwali has shown an increase in currency in circulation of Rs 30,871 crore from the previous week, thereby showing that people have been demanding cash in the festive season.

## Market Turnover & FII Derivative Data

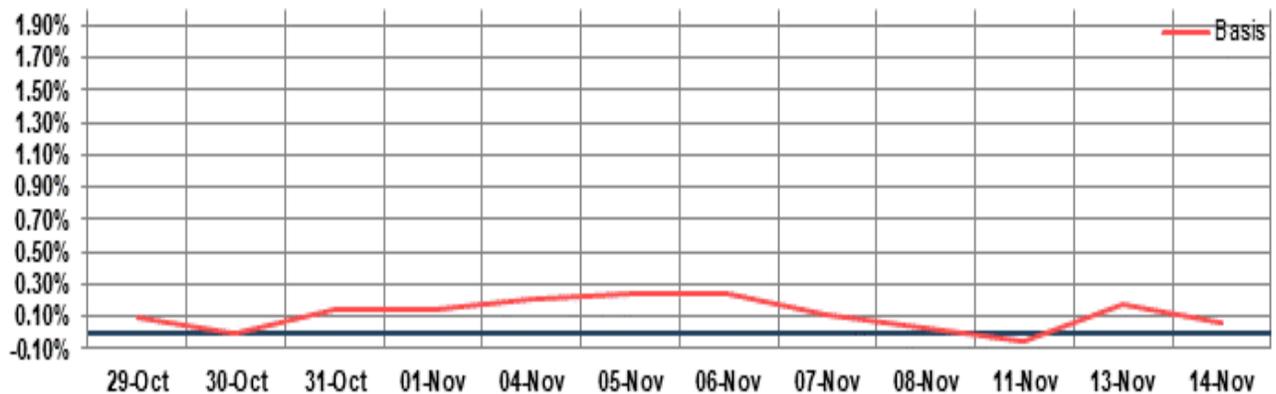
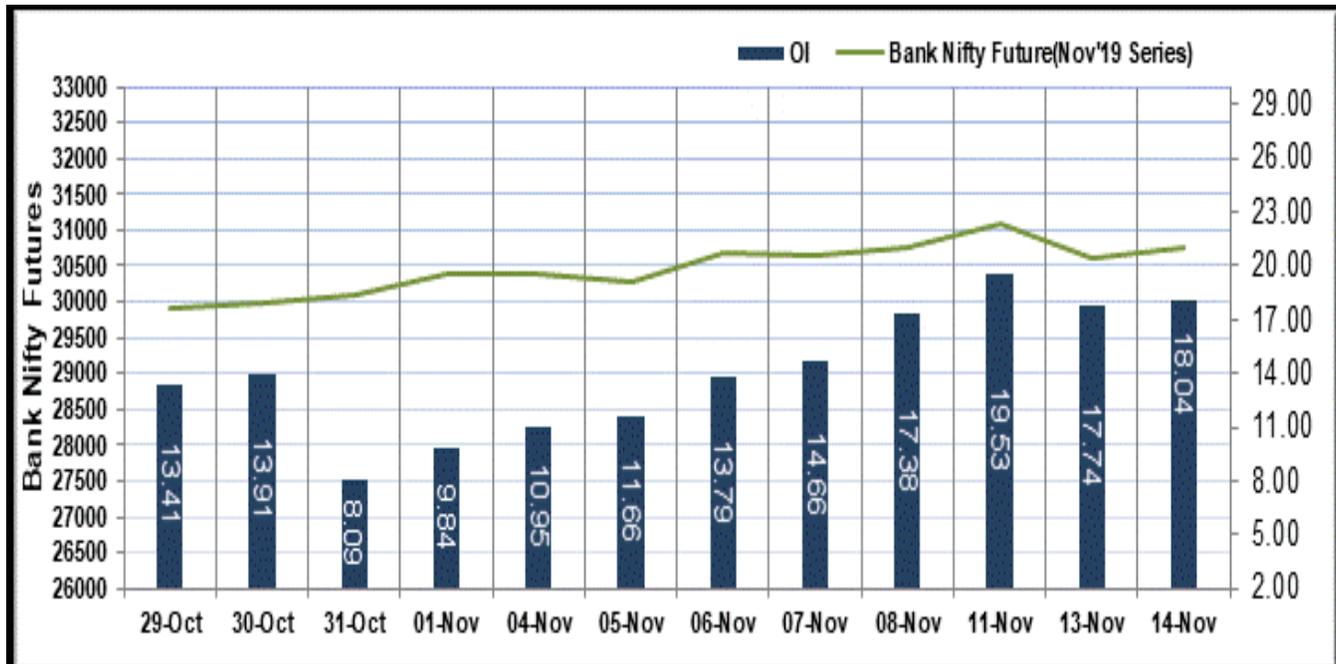
Market TO	Current	Previous	Net%
BSE CASH	2673	2676	(0)
NSE CASH	37035	41639	(11)
NSE FO	3159830	1370347	131

FII Derivatives	Buy	Sell	Net
Ind. Futures	3493.19	3934.83	(442)
Ind. Options	176210	174436	2957
Stk. Futures	21653	21305	465
Stk. Options	5031.31	5060.19	(29)

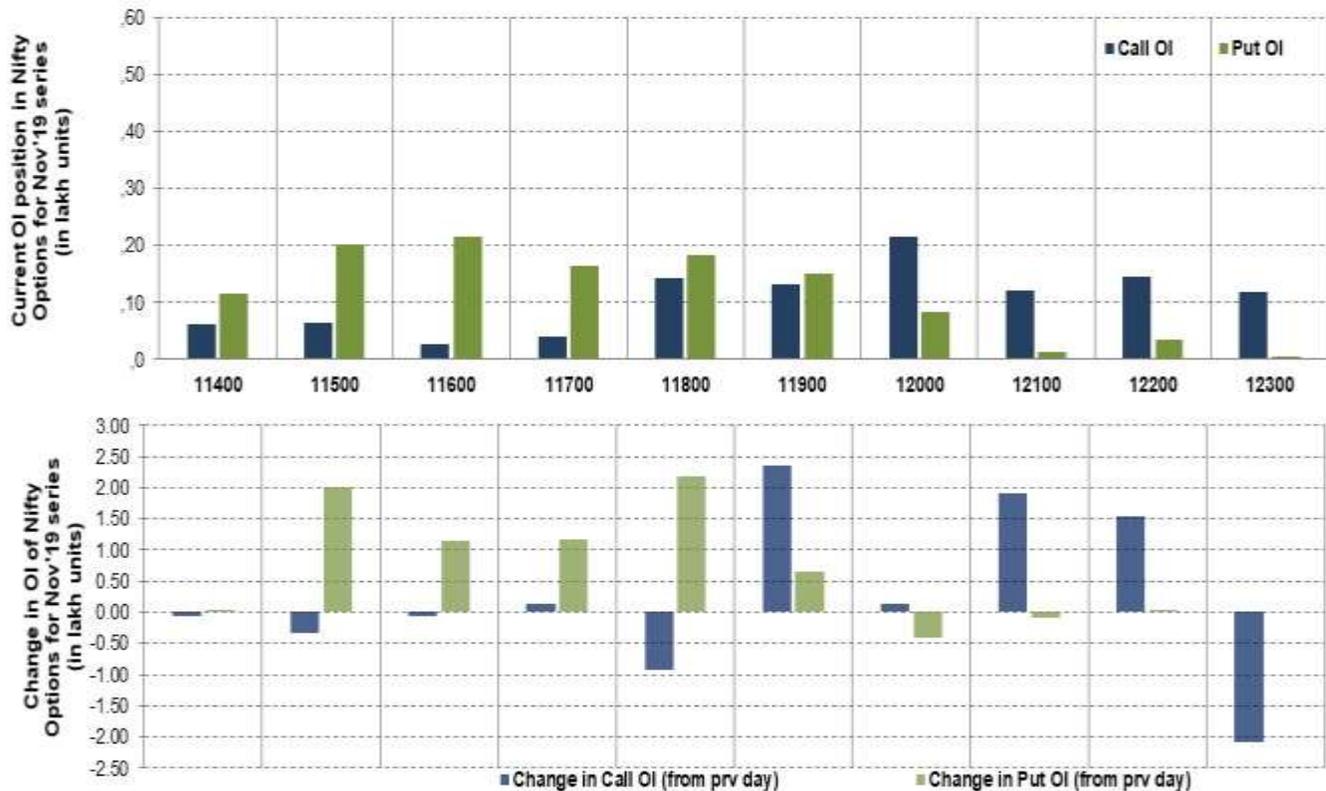
# Nifty Futures



## 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 0.01 million in open interest.
- Among Nifty puts, 11,600 SP from the Nov month expiry was the most active put with an addition of 0.12 million open interests.
- The maximum OI outstanding for Calls was at 12000 SP (2.15mn) and that for Puts was at 11,600 SP (2.16mn)

## Nifty Technical & Indices Levels

1-Nifty 50 - 14/11/19  
Avg Avg



Nifty Cash prices have settled at 11872.10 up by 0.27 percent from the previous close. On the upper side it has resistance of 11950 and 12000 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
MUTHOOTFIN	27,04,500	34,59,000	27.90	714.60	9.61
MGL	19,88,400	24,89,400	25.20	1033.90	2.68
VOLTAS	26,31,000	32,19,000	22.35	714.40	1.82
APOLLOHOSP	17,37,500	20,35,500	17.15	1426.30	2.69
Short-Covering ↓ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
HEXAWARE	16,03,500	15,75,000	-1.78	335.40	1.50
CASTROLIND	47,60,000	46,51,200	-2.29	146.10	0.72
PIDILITIND	39,32,000	38,10,000	-3.10	1334.05	0.30
BATAINDIA	26,20,200	25,29,450	-3.46	1720.00	1.78
Fresh Shorts ↑ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
INFRATEL	1,20,94,000	1,45,14,000	20.01	205.20	-3.98
DIVISLAB	23,18,800	27,49,600	18.58	1655.00	-1.00
BHARTIARTL	3,01,28,730	3,52,00,470	16.83	367.00	-0.37
NATIONALUM	4,72,80,000	5,17,70,000	9.50	41.30	-4.73
Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
JSWSTEEL	5,24,84,000	5,22,92,000	-0.37	246.50	-0.86
BANKBARODA	7,43,17,500	7,32,24,000	-1.47	93.40	-0.11
BRITANNIA	21,21,200	20,87,800	-1.57	3241.05	-1.16
BIOCON	1,05,24,600	1,00,76,400	-4.26	255.05	-0.76

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