

Daily Derivatives & Market Report

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Index Trend Analysis

| Pivot(Daily) | Close | S2 | S1 | Pivot | R1 | R2 | Daily | Weekly | Monthly |
|---------------|-------|-------|-------|-------|-------|-------|---------|---------|---------|
| Nifty | 11885 | 11821 | 11853 | 11899 | 11931 | 11978 | Neutral | Buy | Buy |
| Sensex | 40284 | 40029 | 40157 | 40350 | 40477 | 40670 | Neutral | Buy | Buy |
| Nifty Futures | 11925 | 11857 | 11891 | 11924 | 11959 | 11992 | Neutral | Buy | Buy |
| Bank Nifty | 30992 | 30731 | 30861 | 31033 | 31163 | 31334 | Buy | Buy | Buy |
| CNX IT | 15295 | 15184 | 15240 | 15307 | 15362 | 15430 | Neutral | Sell | Neutral |
| CNX Midcap | 16931 | 16771 | 16851 | 16901 | 16981 | 17031 | Buy | Neutral | Neutral |
| CNX Small Cap | 5688 | 5666 | 5677 | 5693 | 5705 | 5721 | Neutral | Neutral | Neutral |

Market Summary

| Domestic Indices | Close | Points | % Chg |
|------------------|---------|--------|-------|
| SENSEX | 40284.2 | -72.5 | -0.2 |
| NIFTY | 11884.5 | -11.0 | -0.1 |
| MIDCAP | 14837.5 | 64.5 | 0.4 |
| SMLCAP | 13362.6 | 36.2 | 0.3 |
| BSEFMC | 11789.0 | -39.6 | -0.3 |
| AUTO | 18175.6 | -100.3 | -0.6 |
| POWER | 1915.6 | 7.2 | 0.4 |
| REALTY | 2126.9 | 6.6 | 0.3 |
| BSE IT | 15210.8 | -43 | -0.3 |
| BANKEX | 35158.4 | 15.8 | 0.0 |
| OILGAS | 15112.0 | 3.4 | 0.0 |
| METAL | 9460.3 | 158.8 | 1.7 |

| Currency Futures | Close | Pre. Pts | % Chg |
|-------------------|-------|----------|-------|
| 27-Nov-19 EUR-INR | 79.56 | 79.33 | 0.28 |
| 27-Nov-19 USD-INR | 71.89 | 71.87 | 0.03 |
| 27-Nov-19 GBP-INR | 93.19 | 92.52 | 0.72 |
| 27-Nov-19 JPY-INR | 65.95 | 66.15 | -0.30 |

| Advance/ Decline | Adv | Dec | Un Ch. |
|------------------|------|------|--------|
| NSE | 843 | 1013 | 104 |
| BSE | 1154 | 1404 | 213 |

| FII/DII Capital Mkt* | Buy | Sell | Net |
|----------------------|------|------|-------|
| FII | 4376 | 4646 | (271) |
| DII | 3339 | 3029 | 309 |

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Volatility pulled Indian equity markets lower on Monday, with Sensex & Nifty ending in red terrain. The start of the day was positive, aided with Finance Commission Chairman N K Singh's statement that the current economic slowdown is episodic & expressed hope that sluggishness will not continue for long. However, key indices soon turned volatile, after economic think-tank National Council of Applied Economic Research (NCAER) said that India's economic growth is likely to decline to 4.9% in the second quarter of this fiscal. Besides, the think-tank pegged Gross Domestic Product growth at 4.9% as for the full fiscal 2019-20 against 6.8% in 2018-19.

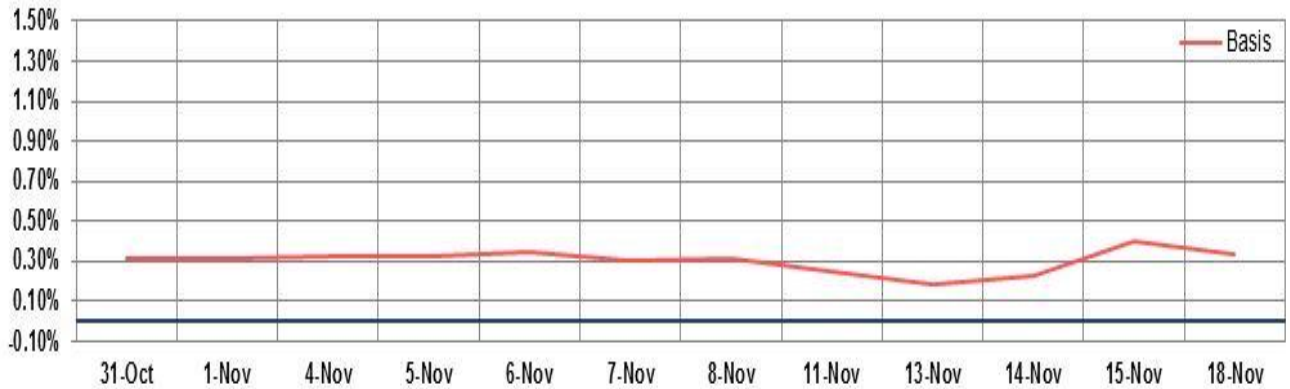
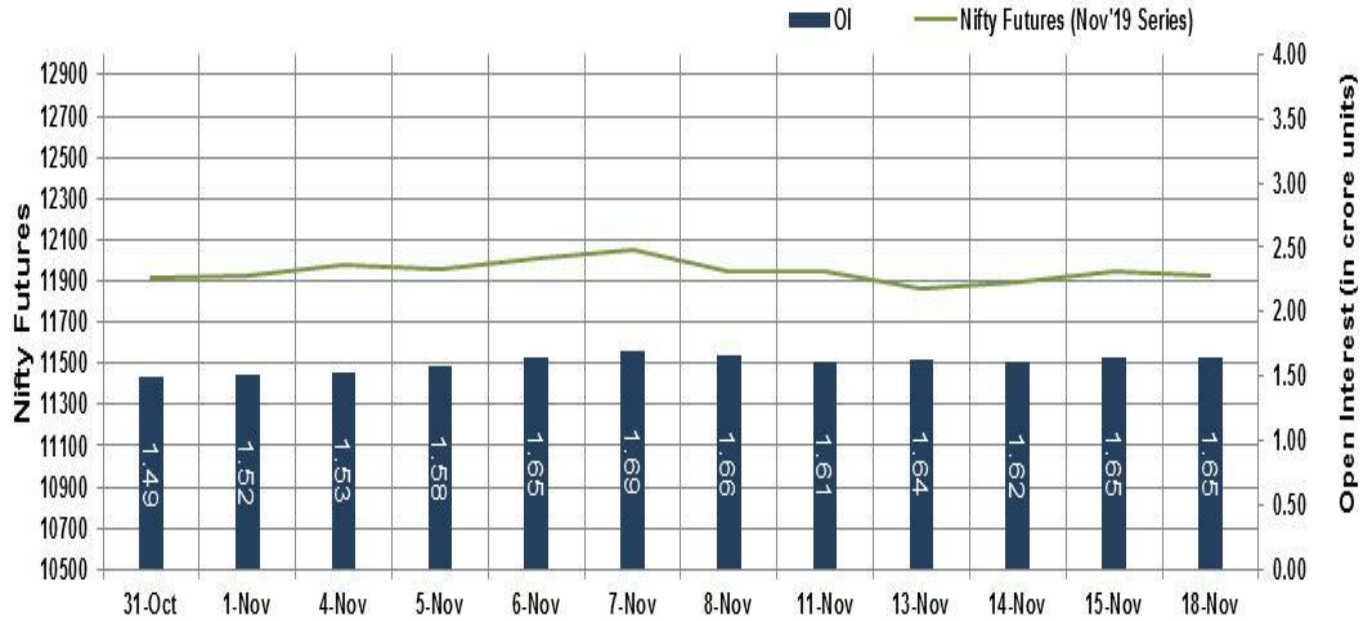
On the global front, European markets were trading mostly in red, despite Italy's consumer price inflation slowed in October. The final data from the statistical office Istat confirmed that the consumer price index rose 0.2 percent year-on-year in October, after a 0.3 percent increase in September. The initial estimate was a 0.3 percent rise. Asian markets ended higher, even though Singapore's non-oil domestic exports continued to decline in October. The data from Enterprise Singapore showed that non-oil domestic exports decreased 12.3 percent year-on-year in October, following a 8.1 percent fall in September. The street had expected a 10.0 percent drop.

Market Turnover & FII Derivative Data

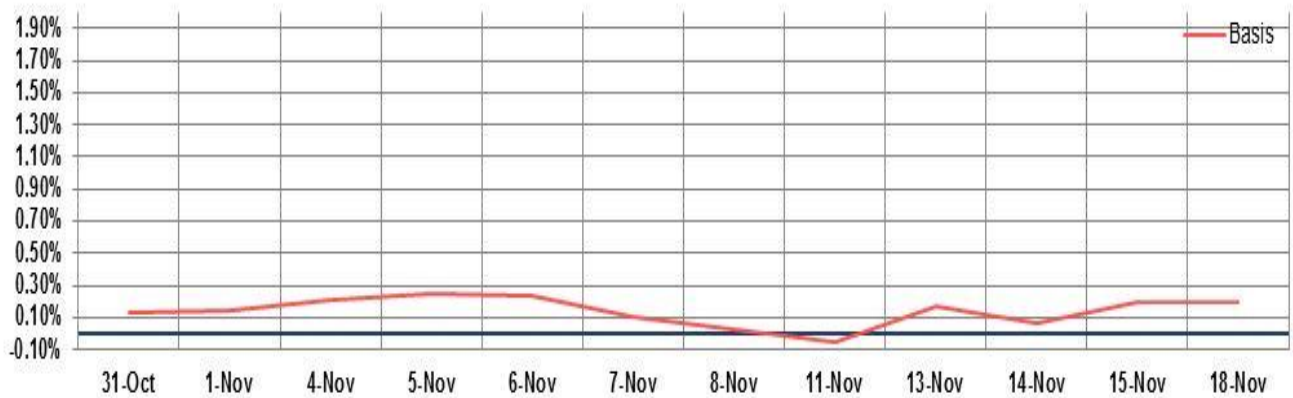
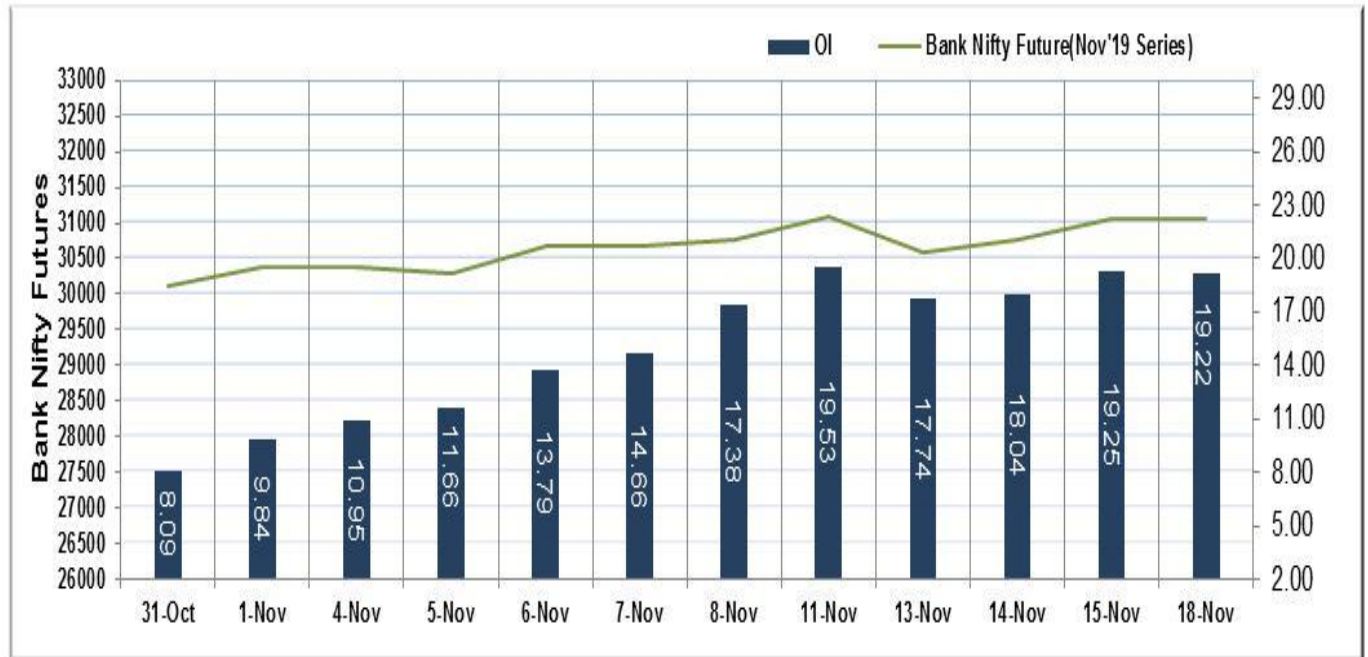
| Market TO | Current | Previous | Net% |
|-----------|---------|----------|------|
| BSE CASH | 2449 | 2542 | (4) |
| NSE CASH | 33619 | 39175 | (14) |
| NSE FO | 753249 | 862939 | (13) |

| FII Derivatives | Buy | Sell | Net |
|-----------------|---------|---------|-------|
| Ind. Futures | 1966.13 | 2265.06 | (299) |
| Ind. Options | 176210 | 174436 | 413 |
| Stk. Futures | 21653 | 21305 | (124) |
| Stk. Options | 4481.22 | 4530.64 | (49) |

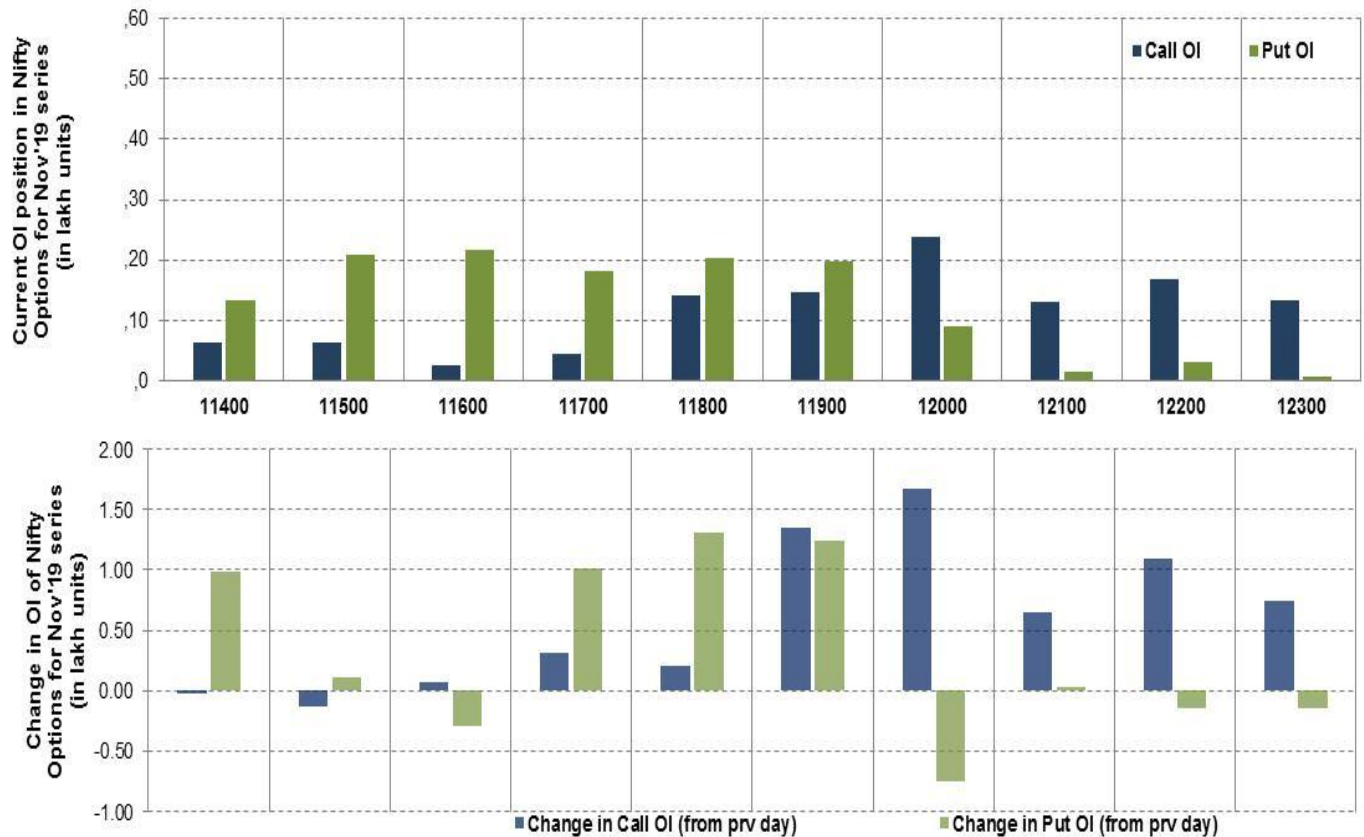
Nifty Futures



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 0.16 million in open interest.
- Among Nifty puts, 11,600 SP from the Nov month expiry was the most active put with an addition of 0.03 million open interests.
- The maximum OI outstanding for Calls was at 12000 SP (2.37mn) and that for Puts was at 11,600 SP (2.15mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 18/11/19

Avg Avg



Nifty Cash prices have settled at 11884.5 down by 0.09 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 |
| IDEA | 632,380,000 | 742,700,000 | 17.45 | 4.50 | 21.62 |
| GLENMARK | 7,405,000 | 8,654,000 | 16.87 | 366.50 | 21.64 |
| CESC | 954,400 | 1,071,200 | 12.24 | 765.00 | 1.16 |
| CHOLAFIN | 4,740,000 | 5,217,500 | 10.07 | 329.15 | 0.87 |
| Short-Covering ↓ Open Interest ↑ Price | | | | | |
| Scrip | Prev. OI | Cur. OI | % Chg. OI | LTP | Price % Chg |
| MINDTREE | 1,366,800 | 1,328,400 | -2.81 | 703.40 | 1.41 |
| EXIDEIND | 10,219,200 | 9,928,800 | -2.84 | 190.50 | 0.63 |
| SAIL | 84,516,000 | 81,876,000 | -3.12 | 37.45 | 2.60 |
| RBLBANK | 13,000,800 | 12,411,600 | -4.53 | 322.50 | 1.27 |
| Fresh Shorts ↑ Open Interest ↓ Price | | | | | |
| Scrip | Prev. OI | Cur. OI | % Chg. OI | LTP | Price % Chg |
| SIEMENS | 1,928,300 | 2,329,800 | 20.82 | 1555.20 | -1.16 |
| CONCOR | 6,342,654 | 7,286,706 | 14.88 | 570.05 | -0.50 |
| VOLTAS | 2,771,000 | 2,978,000 | 7.47 | 713.80 | -0.10 |
| ICICIPRULI | 7,171,500 | 7,573,500 | 5.61 | 519.00 | -0.41 |
| Long Unwinding ↓ Open Interest ↓ Price | | | | | |
| Scrip | Prev. OI | Cur. OI | % Chg. OI | LTP | Price % Chg |
| UBL | 1,750,000 | 1,743,700 | -0.36 | 1244.95 | -0.13 |
| PIDILITIND | 3,494,500 | 3,445,000 | -1.42 | 1307.00 | -1.07 |
| DIVISLAB | 2,438,000 | 2,383,600 | -2.23 | 1735.00 | -0.92 |
| BALKRISIND | 1,877,600 | 1,826,400 | -2.73 | 848.05 | -1.38 |

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