

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11940	11850	11895	11927	11972	12004	Buy	Buy	Buy
Sensex	40470	40181	40325	40435	40579	40689	Buy	Buy	Buy
Nifty Futures	11986	11872	11929	11959	12016	12045	Buy	Buy	Buy
Bank Nifty	31236	30846	31041	31170	31365	31493	Buy	Buy	Buy
CNX IT	15305	15196	15251	15311	15365	15426	Neutral	Sell	Neutral
CNX Midcap	16968	16860	16914	16948	17002	17037	Buy	Neutral	Neutral
CNX Small Cap	5710	5686	5698	5712	5724	5739	Buy	Neutral	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	40469.7	185.5	0.5
NIFTY	11940.1	55.6	0.5
MIDCAP	14830.5	-7.0	-0.1
SMLCAP	13404.5	41.9	0.3
BSEFMC	11720.9	-68.1	-0.6
AUTO	18041.9	-133.7	-0.7
POWER	1933.2	17.6	0.9
REALTY	2129.2	2.3	0.1
BSE IT	15184.2	-27	-0.2
BANDEX	35349.6	191.2	0.5
OILGAS	15232.7	120.8	0.8
METAL	9371.0	-89.4	-0.9

Currency Futures	Close	Pre. Pts	% Chg
27-Nov-19 EUR-INR	79.47	79.56	-0.11
27-Nov-19 USD-INR	71.76	71.89	-0.19
27-Nov-19 GBP-INR	92.77	93.19	-0.45
27-Nov-19 JPY-INR	66.01	65.95	0.10

Advance/ Decline	Adv	Dec	Un Ch.
NSE	853	984	113
BSE	1149	1399	184

FII/DII Capital Mkt*	Buy	Sell	Net
FII	7785	8700	(915)
DII	4310	4048	262

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity indices settled with notable gains on Tuesday. The start of the day was firm, aided with Union Minister Anurag Thakur's statement that India is not facing 5 per cent economic slowdown and continues to be the fastest growing economy in the world. Thakur also said that a number of steps are being taken by the government to strengthen the economy that includes merger of banks and tax concessions to industries. The street remained optimistic, amid reports that India has the potential for very rapid economic growth over the next decade which will lift people out of poverty and allow the government to invest in health and education priorities in an exciting way.

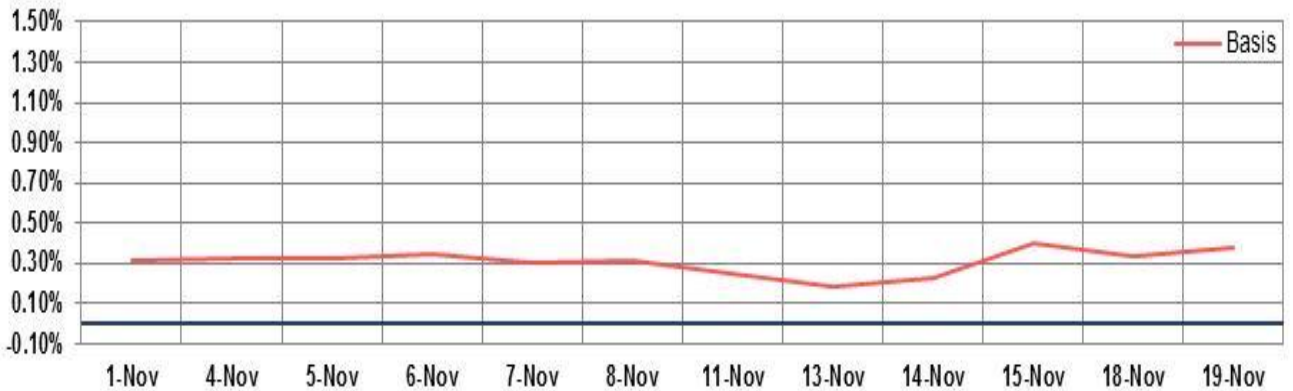
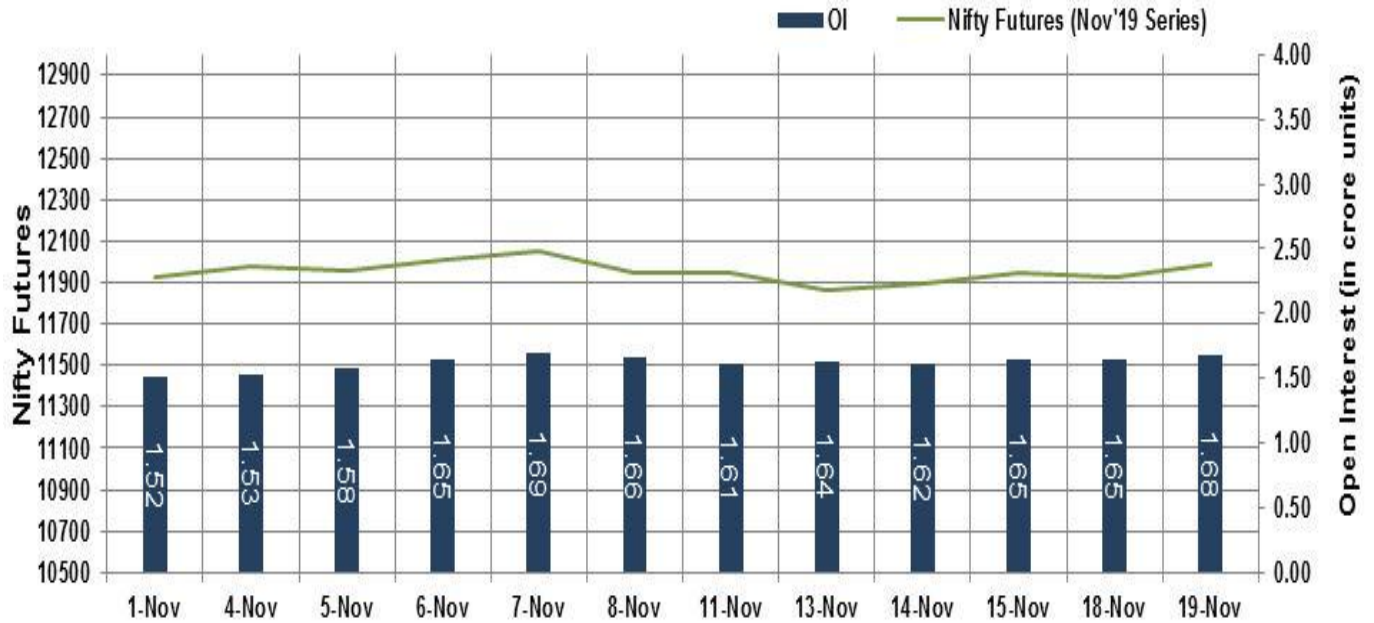
On the global front, European markets were trading in green, after Europe's passenger car sales increased to the highest October level on record since 2009. The European Automobile Manufacturers Association, or ACEA, reported that car registrations grew 8.7 percent from last year to reach 1.17 million units in October. Asian markets ended mostly higher, as China's central bank unexpectedly cut its short-term lending rate, which was the first reduction in over four years, in a bid to boost slowing growth. The People's Bank of China lowered the seven-day repurchase rate to 2.50 percent from 2.55 percent. That was the first cut since October 2015.

Market Turnover & FII Derivative Data

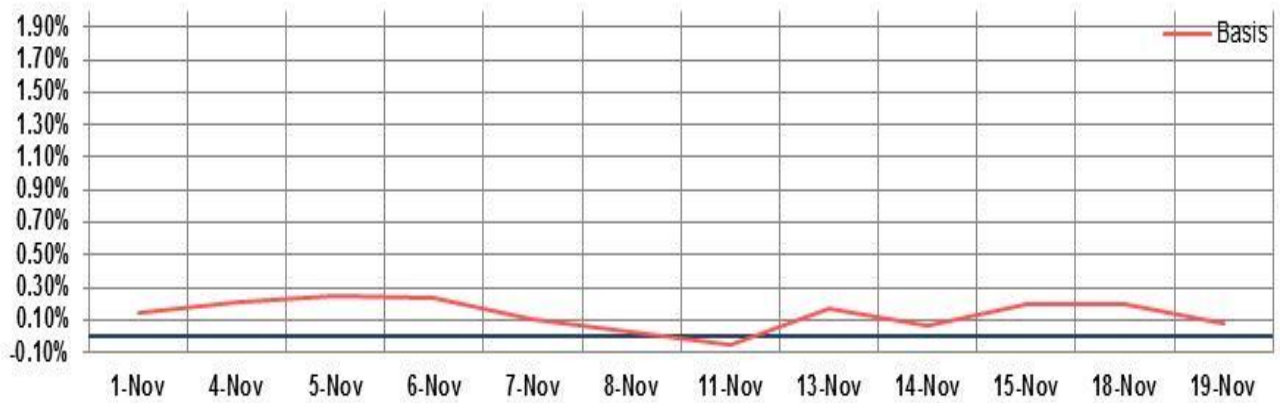
Market TO	Current	Previous	Net%
BSE CASH	3346	2449	37
NSE CASH	42405	33619	26
NSE FO	985925	753249	31

FII Derivatives	Buy	Sell	Net
Ind. Futures	2807.19	2870.18	(63)
Ind. Options	176210	174436	1049
Stk. Futures	21653	21305	(215)
Stk. Options	5861.66	5756.09	106

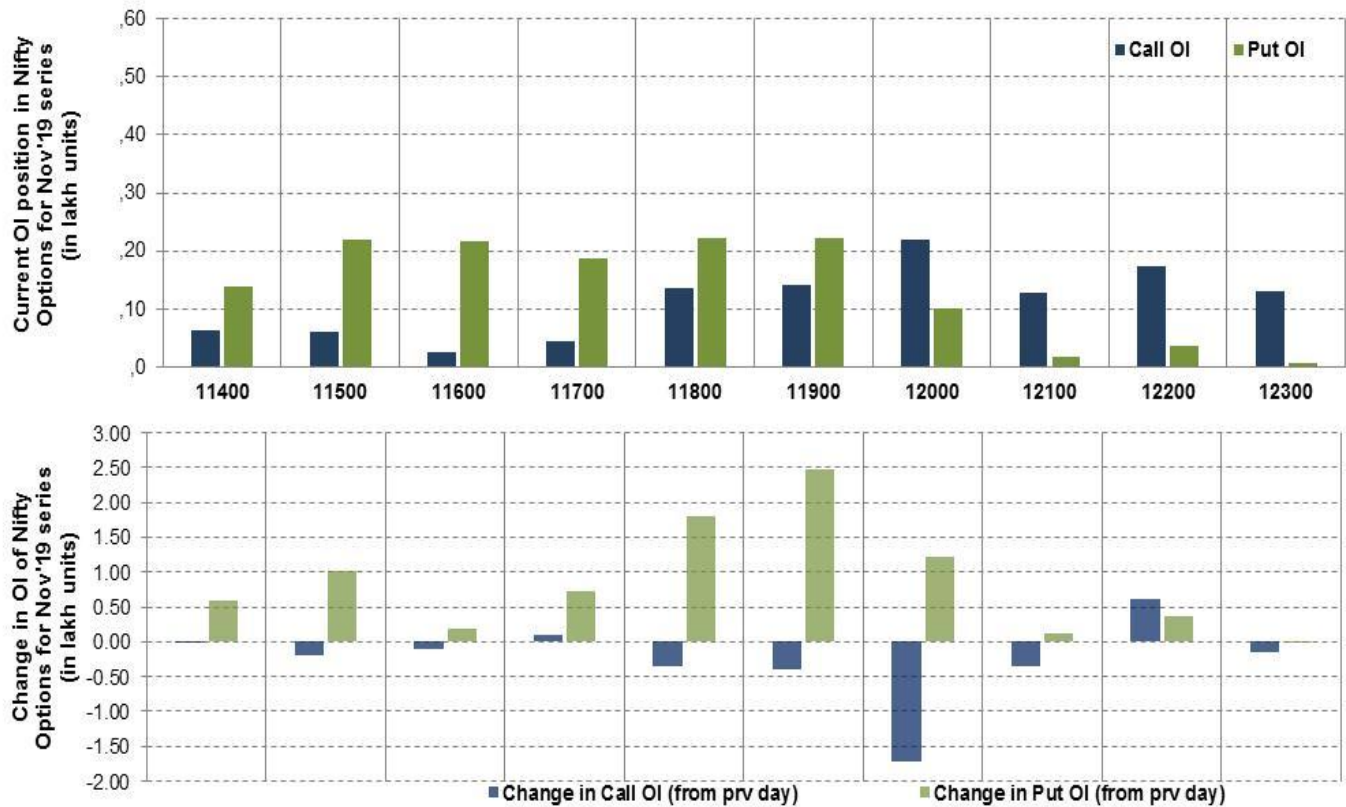
Nifty Futures



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 a reduction of 0.17 million in open interest.
- Among Nifty puts, 11,900 SP from the Nov month expiry was the most active put with an addition of 0.25 million open interests.
- The maximum OI outstanding for Calls was at 12000 SP (2.20mn) and that for Puts was at 11,900 SP (2.22mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 19/11/19

Avg Avg



Nifty Cash prices have settled at 11940.1 up by 0.47 percent from the previous close. On the upper side it has resistance of 12000 and 12050 levels, while lower side it has support of 11900 and 11850 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
TATAELXSI	922,800	1,200,600	30.10	814.00	2.58
CASTROLIND	4,532,200	5,494,400	21.23	154.65	6.69
INFRATEL	15,930,000	18,524,000	16.28	252.00	11.26
BHARTIARTL	40,105,620	45,928,860	14.52	445.00	8.31
Short-Covering ↓ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
HEXAWARE	1,440,000	1,414,500	-1.77	339.05	0.24
AUROPHARMA	18,230,000	17,885,000	-1.89	430.35	1.15
IDEA	719,096,000	700,364,000	-2.60	6.20	37.78
IGL	5,742,000	5,577,000	-2.87	419.80	0.29
Fresh Shorts ↑ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
MUTHOOTFIN	3,216,000	3,652,500	13.57	701.95	-1.66
ZEEL	30,156,100	32,935,500	9.22	289.15	-2.07
NBCC	34,909,500	37,859,000	8.45	37.10	-2.62
HEROMOTOCO	3,555,800	3,840,800	8.02	2480.00	-1.26
Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
PVR	1,267,600	1,252,800	-1.17	1740.20	-0.01
JINDALSTEL	40,556,800	39,856,000	-1.73	139.70	-4.28
MOTHERSUMI	28,974,000	28,449,300	-1.81	134.35	-0.30
GLENMARK	7,200,000	7,056,000	-2.00	349.80	-4.26

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