

# Daily Derivatives & Market Report

## CONTENTS

Page No.	Particulars
2	Market Summary
3	Nifty Futures – Derivatives Snap
4	Bank Nifty Futures – Derivatives Snap
5	Activity in Nifty Options
6	What do Nifty Technical suggest
7	Derivative Analysis
8	Disclaimer

## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11968	11913	11941	11985	12012	12056	Buy	Buy	Buy
Sensex	40575	40407	40491	40618	40702	40829	Buy	Buy	Buy
Nifty Futures	11975	11921	11948	11989	12016	12057	Buy	Buy	Buy
Bank Nifty	31350	31132	31241	31352	31461	31572	Buy	Buy	Buy
CNX IT	15294	15180	15237	15336	15393	15492	Sell	Sell	Neutral
CNX Midcap	16862	16718	16790	16920	16992	17122	Neutral	Neutral	Neutral
CNX Small Cap	5706	5673	5690	5720	5736	5766	Neutral	Neutral	Neutral

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	40575.17	-76.47	-0.19
NIFTY	11968.4	-30.7	-0.26
MIDCAP	14758.72	-109.2	-0.73
SMLCAP	13357.12	-57.31	-0.43
BSEFMC	11685.16	-69.83	-0.59
AUTO	17920.29	-160.6	-0.89
POWER	1913.15	-14.57	-0.76
REALTY	2109.75	9.43	0.45
BSE IT	15205.35	11.64	0.08
BANKEX	35462.64	-0.50	0.00
OILGAS	15121.28	-330.8	-2.14
METAL	9185.96	-209.9	-2.23

Currency Futures	Close	Pre. Pts	% Chg
27-Nov-19 EUR-INR	79.57	0.06	0.08
27-Nov-19 USD-INR	71.78	-0.06	-0.09
27-Nov-19 GBP-INR	92.86	0.15	0.17
27-Nov-19 JPY-INR	66.1	-0.17	-0.26

Advance/ Decline	Adv	Dec	Un Ch.
NSE	729	1097	127
BSE	1096	1464	201

FII/DII Capital Mkt*	Buy	Sell	Net
FII	10557	5533	5024
DII	3347	3595	(248)

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

## Market Commentary

Indian equity bourses ended the highly volatile day near their intraday low points. The start of the day was slightly higher, amid the retirement fund body, Employment Provident Fund Organisation's (EPFO) latest 'Provisional Estimate of Net Payroll' data report showing that India created 9,98,051 new jobs in the month of September 2019 as against revised figure of 9,41,800 in August 2019. As per the report, the maximum jobs were created in the age bracket of 22-25. But soon, markets turned volatile, impacted by a private report stating that India's economic growth probably hit a new low last quarter, with early forecasts showing expansion below 5%.

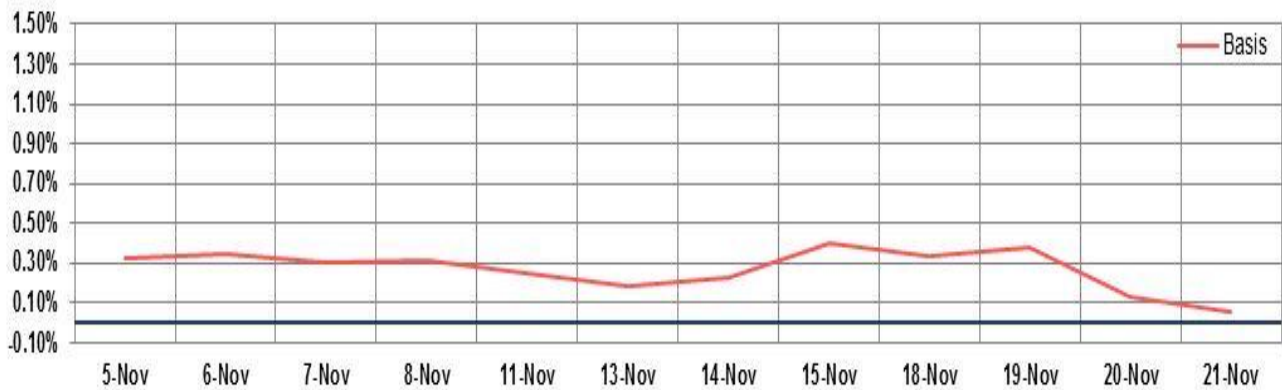
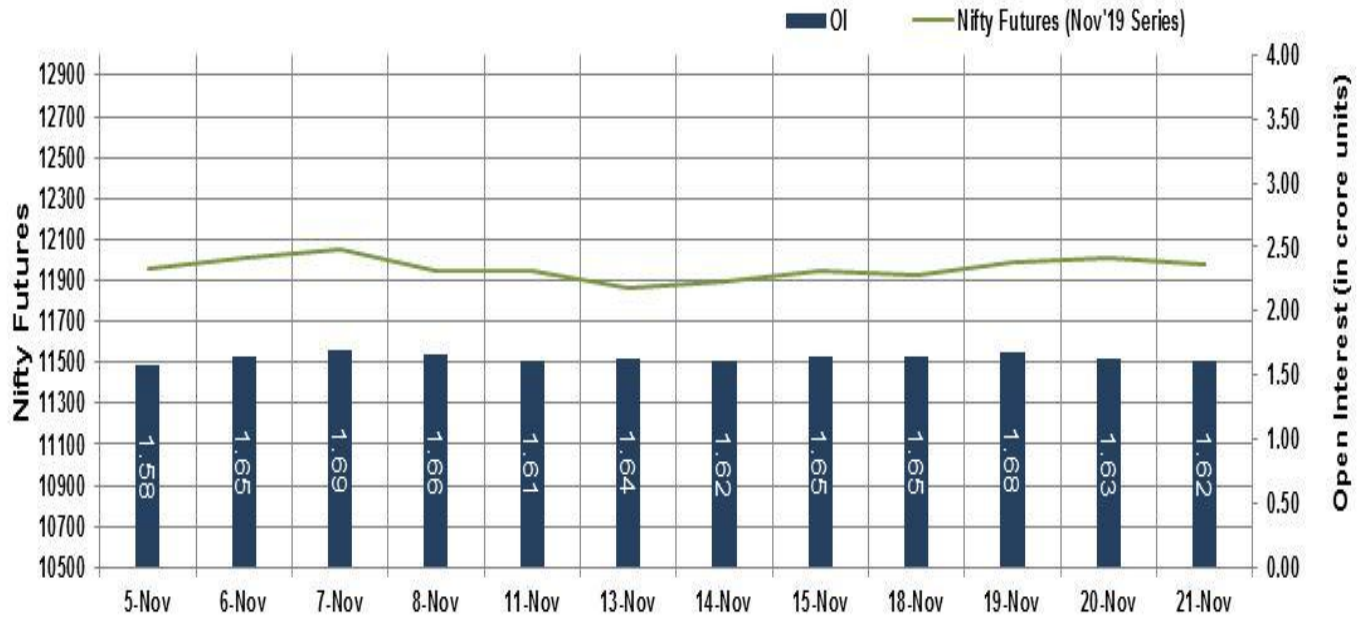
On the global front, European markets were trading in red, as Denmark's consumer confidence fell for the third straight month in November. The survey data from Statistics Denmark showed that the consumer confidence index fell to 1.4 in November from 1.7 in October. In September, the confidence index reading was 4.3. Asian markets ended in red, despite Japan's all industry activity rose in September. The figures from the Ministry of Economy, Trade and Industry showed that the all industry activity index rose 1.5 percent month-on-month in September, after remaining unchanged in August.

## Market Turnover & FII Derivative Data

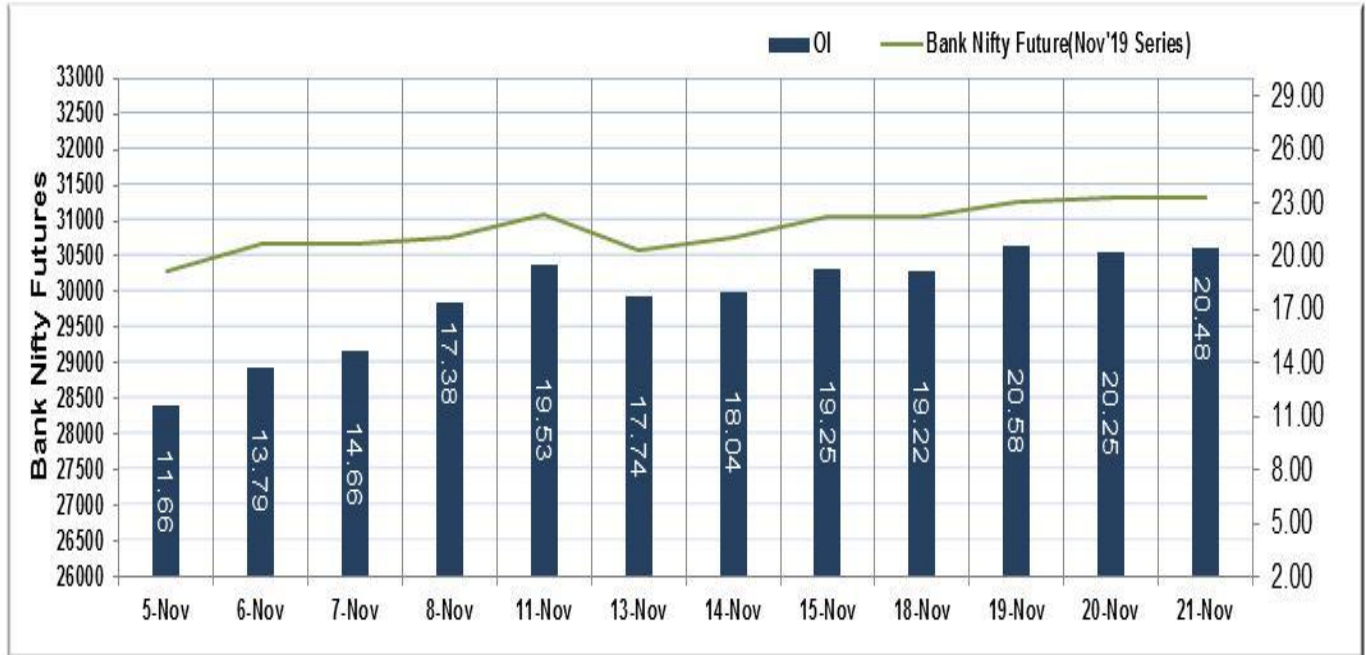
Market TO	Current	Previous	Net%
BSE CASH	2360	2946	(20)
NSE CASH	42789	44083	(3)
NSE FO	2361815	1282512	84

FII Derivatives	Buy	Sell	Net
Ind. Futures	3042.35	3204.57	(162)
Ind. Options	176210	174436	1358
Stk. Futures	21653	21305	(1205)
Stk. Options	5732.04	5733.25	(1)

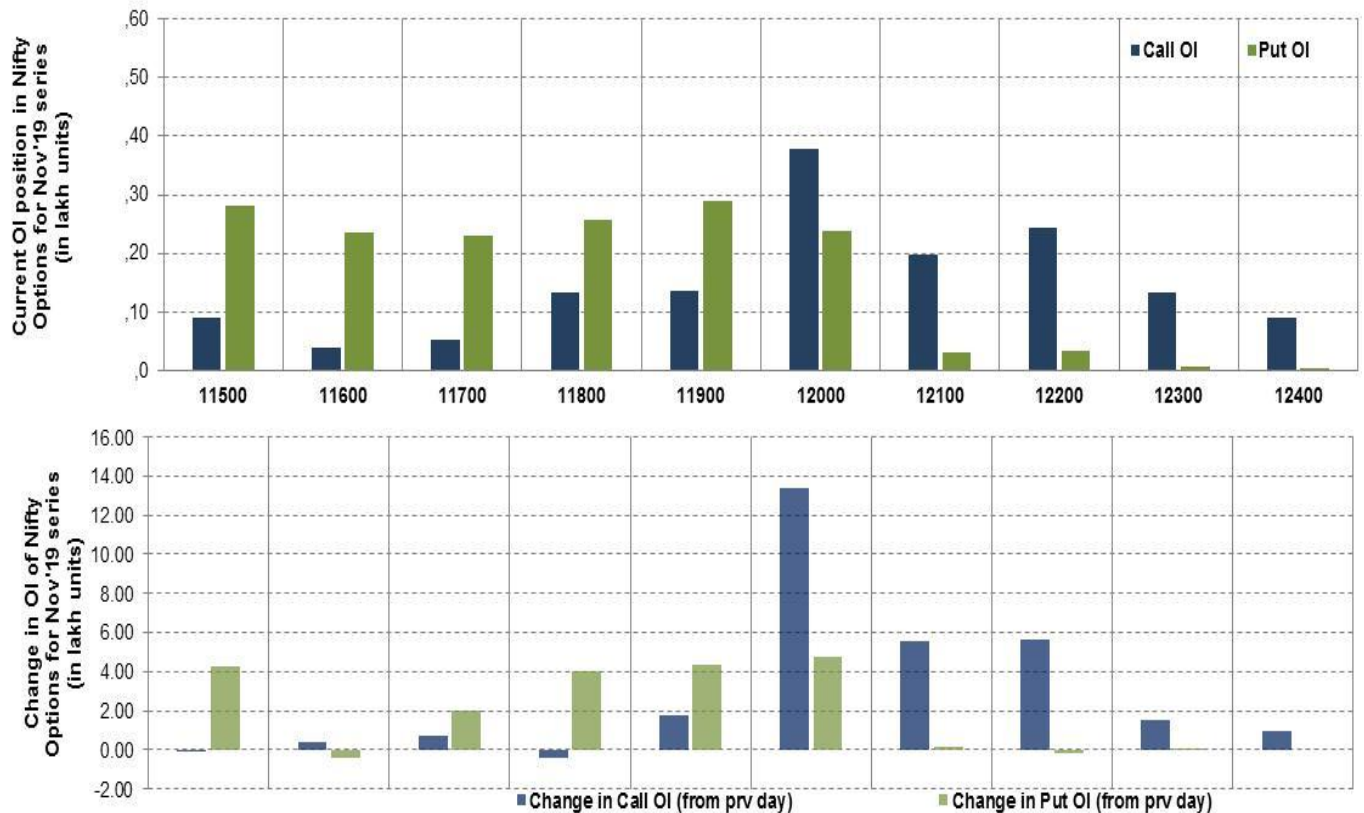
# Nifty Futures



## Bank Nifty Futures



## Nifty Options



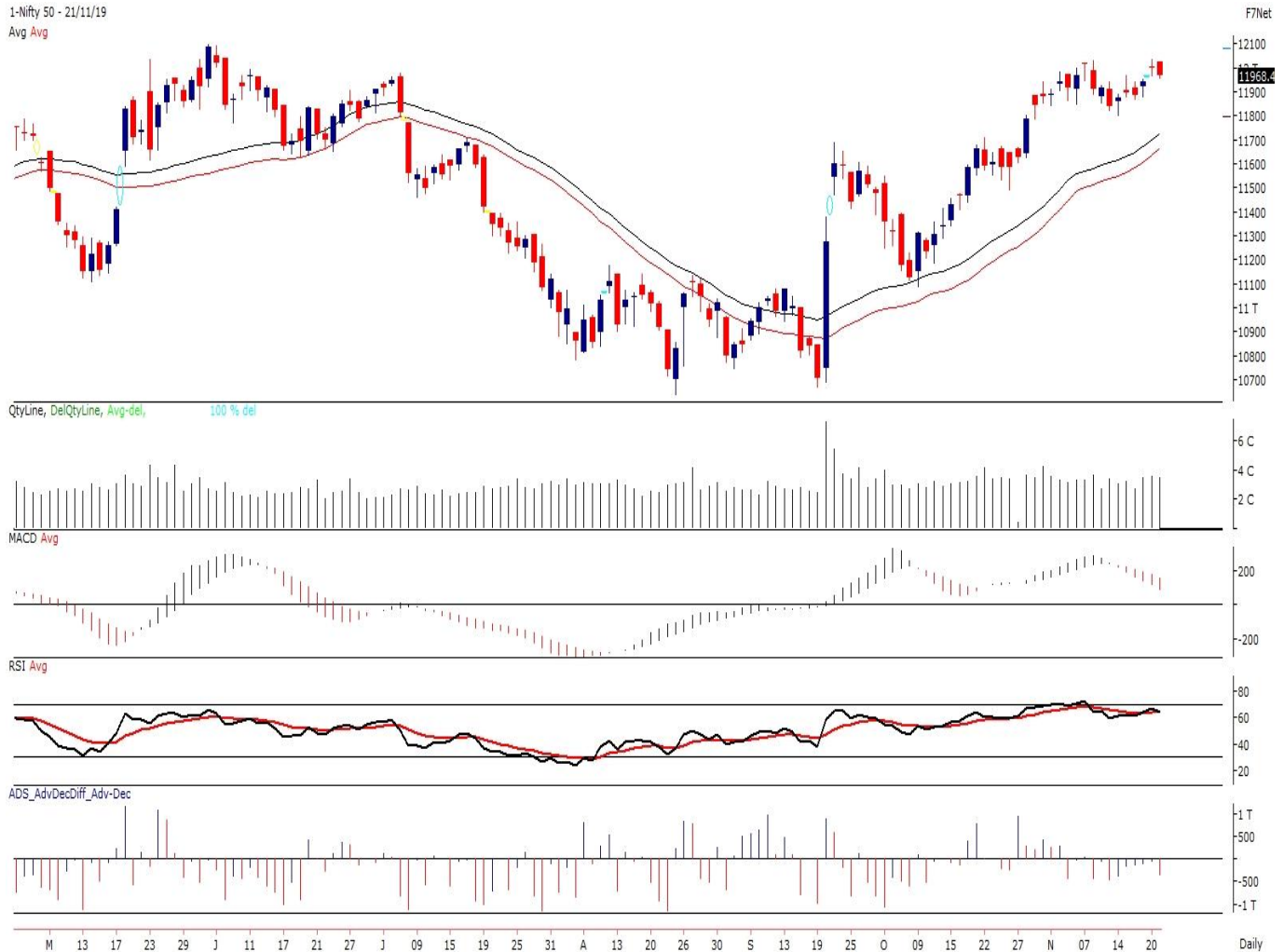
Note – Change in OI of Nifty Options refers to change from previous trading day  
 Source-NSE, SIHL Derivatives Research (Institutional Equities)

- Among Nifty calls 12000 SP from the Nov month expiry was the most active call with an addition of 1.34 million in open interest.
- Among Nifty puts, 11,900 SP from the Nov month expiry was the most active put with an addition of 0.43 million open interests.
- The maximum OI outstanding for Calls was at 12000 SP (3.79mn) and that for Puts was at 11,900 SP (2.88mn)

## Nifty Technical & Indices Levels

1-Nifty 50 - 21/11/19

Avg Avg



Nifty Cash prices have settled at 11968.4 down by 0.26 percent from the previous close. On the upper side it has resistance of 12050 and 12100 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
ZEEL	35,547,200	38,481,300	8.25	341.95	11.00
DLF	29,870,400	31,973,200	7.04	216.80	2.07
ADANI PORTS	18,297,500	19,360,000	5.81	372.80	1.35
MFSL	6,140,400	6,385,200	3.99	508.70	0.11
Short-Covering ↓ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
LT	12,798,380	11,977,500	-6.41	1391.80	0.75
CADILAHC	8,603,200	8,008,000	-6.92	254.90	1.78
APOLLOHOSP	1,776,000	1,632,500	-8.08	1453.25	2.24
NCC	42,576,000	36,880,000	-13.38	62.15	1.14
Fresh Shorts ↑ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
CASTROLIND	4,739,600	6,497,400	37.09	152.40	-0.39
SUNTV	2,953,000	3,229,000	9.35	481.10	-3.25
HEXWARE	1,381,500	1,465,500	6.08	340.25	-0.38
SIEMENS	2,377,650	2,505,250	5.37	1536.05	-0.50
Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
GRASIM	20,130,750	18,562,500	-7.79	780.45	-1.60
MOTHERSUMI	26,954,400	24,654,300	-8.53	122.65	-7.61
RBLBANK	12,712,800	11,389,200	-10.41	335.30	-2.97
FEDERALBNK	54,712,000	48,608,000	-11.16	87.80	-1.07

#### Disclaimer:

The Information provided by SMS or in newsletter or in any document has been prepared by Shah Investor's Home Ltd (SIHL). The Information provided by SMS or in newsletter does not constitute an offer or solicitation for the purchase or sale of any financial instrument or as an official confirmation of any transaction. The information contained herein is from publicly available data or other sources believed to be reliable, but we do not represent that it is accurate or complete and it should not be relied on as such. SIHL or any of its affiliates/ group companies shall not be in any way responsible for any loss or damage that may arise to any person from any inadvertent error in the information contained in this report or SMS. This Information provided by SMS, reports or in newsletter is provided for assistance only and is not intended to be and must not alone be taken as the basis for an investment decision. The user assumes the entire risk of any use made of this information. Each recipient of this Information provided by SMS, report or in newsletter should make such investigation as it deems necessary to arrive at an independent evaluation of an investment in the securities of companies referred to in this information provided by SMS, report or in newsletter (including the merits and risks involved), and should consult his own advisors to determine the merits and risks of such investment. The investment discussed or views expressed may not be suitable for all investors. This information is strictly confidential and is being furnished to you solely for your information.

The information should not be reproduced or redistributed or passed on directly or indirectly in any form to any other person or published, copied, in whole or in part, for any purpose. The information provided by report or SMS is not directed or intended for distribution to, or use by, any person or entity who is a citizen or resident of or located in any locality, state, country or other jurisdiction, where such distribution, publication, availability or use would be contrary to law, regulation or which would subject SIHL and affiliates/ group companies to any registration or licensing requirements within such jurisdiction. The distribution of this Information provided by SMS or in newsletter in certain jurisdictions may be restricted by law, and persons in whose possession this Information provided by SMS or in newsletter comes, should inform themselves about and observe, any such restrictions. The information given or Information provided by SMS, report or in newsletter is as of the date of the issue date of report or the date on which SMS provided and there can be no assurance that future results or events will be consistent with this information. This information is subject to change without any prior notice. SIHL reserves the right to make modifications and alterations to this statement as may be required from time to time. However, SIHL is under no obligation to update or keep the information current.

Nevertheless, SIHL is committed to providing independent and transparent recommendation to its client and would be happy to provide any information in response to specific client queries. Neither SIHL nor any of its affiliates, group companies, directors, employees, agents or representatives shall be liable for any damages whether direct, indirect, special or consequential including lost revenue or lost profits that may arise from or in connection with the use of the information. Past performance is not necessarily a guide to future performance. The disclosures of interest statements incorporated in the Information provided by SMS, report or in newsletter are provided solely to enhance the transparency and should not be treated as endorsement of the views expressed in the report. The analyst for this report certifies that all of the views expressed in this report accurately reflect his or her personal views about the subject company or companies and its or their securities, and no part of his or her compensation was, is or will be, directly or indirectly related to specific recommendations or views expressed in this report.

#### About Us:

Shah Investor's Home Ltd (SIHL) is an ISO 9001:2008 Certified financial Services Company established in 1994 at Ahmedabad, Gujarat. Customer satisfaction is guaranteed through our diversified product portfolio, professional management and customer first attitude. SIHL was the first broking house in Gujarat with membership in National Securities Depository Ltd (NSDL) and was the first broking name providing services in NSE F&O in Ahmedabad. Today, SIHL ranks among the top most players in Gujarat in retail stock broking area with 45 branches, 350 franchisee across India and providing service to more than 1,25,000 clients.