

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11914	11837	11876	11922	11961	12007	Neutral	Buy	Buy
Sensex	40359	40053	40206	40430	40583	40806	Neutral	Buy	Buy
Nifty Futures	11913	11832	11872	11925	11966	12018	Neutral	Buy	Buy
Bank Nifty	31112	30848	30980	31187	31319	31526	Neutral	Buy	Buy
CNX IT	14996	14760	14878	15049	15167	15338	Sell	Sell	Neutral
CNX Midcap	16868	16712	16790	16838	16916	16964	Neutral	Neutral	Neutral
CNX Small Cap	5702	5678	5690	5708	5720	5738	Neutral	Neutral	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	40359.4	-215.8	-0.5
NIFTY	11914.4	-54.0	-0.5
MIDCAP	14738.7	-20.1	-0.1
SMLCAP	13353.8	-3.3	0.0
BSEFMC	11651.7	-33.5	-0.3
AUTO	17991.0	70.7	0.4
POWER	1927.0	13.9	0.7
REALTY	2115.1	5.4	0.3
BSE IT	14869.9	-335.5	-2.2
BANDEX	35198.8	-263.9	-0.7
OILGAS	15110.1	-11.2	-0.1
METAL	9377.4	191.4	2.1

Currency Futures	Close	Pre. Pts	% Chg
27-Nov-19 EUR-INR	79.36	79.56	-0.25
27-Nov-19 USD-INR	71.75	71.78	-0.04
27-Nov-19 GBP-INR	92.43	92.85	-0.45
27-Nov-19 JPY-INR	66.12	66.09	0.04

Advance/ Decline	Adv	Dec	Un Ch.
NSE	845	955	139
BSE	1227	1331	193

FII/DII Capital Mkt*	Buy	Sell	Net
FII	5139	4833	306
DII	2838	3015	(177)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Bears tightened their grip on Dalal Street on the last trading day of the week, with Sensex and Nifty ending lower by over 200 and 50 points, respectively. After a cautious start, key benchmarks remained negative throughout the day, as credit rating agency ICRA expects further deterioration in the growth of India's GDP to 4.7 per cent in Q2 of FY2020, due to weakening momentum in industry. Adding more worries among investors, Former Reserve Bank of India (RBI) governor C Rangarajan said that reaching the \$5-trillion Gross Domestic Product (GDP) target by 2025 is simply out of question at the current growth rate.

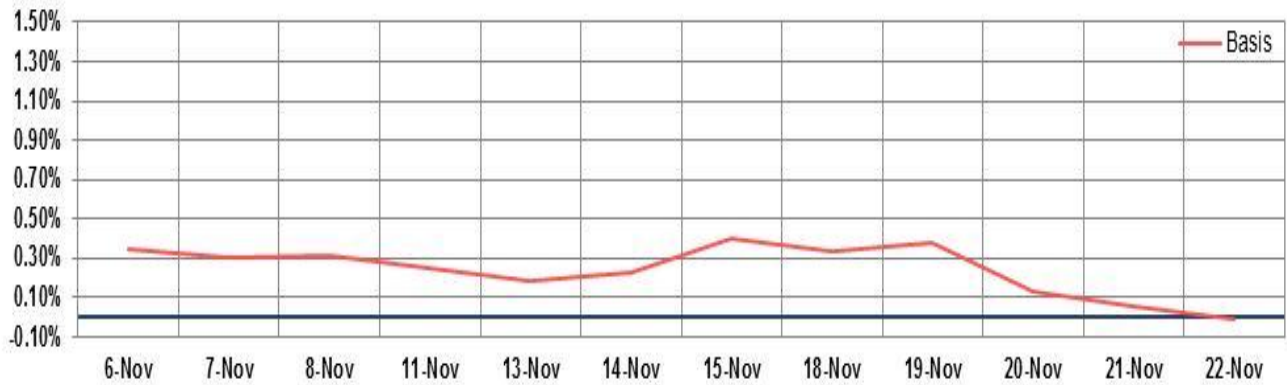
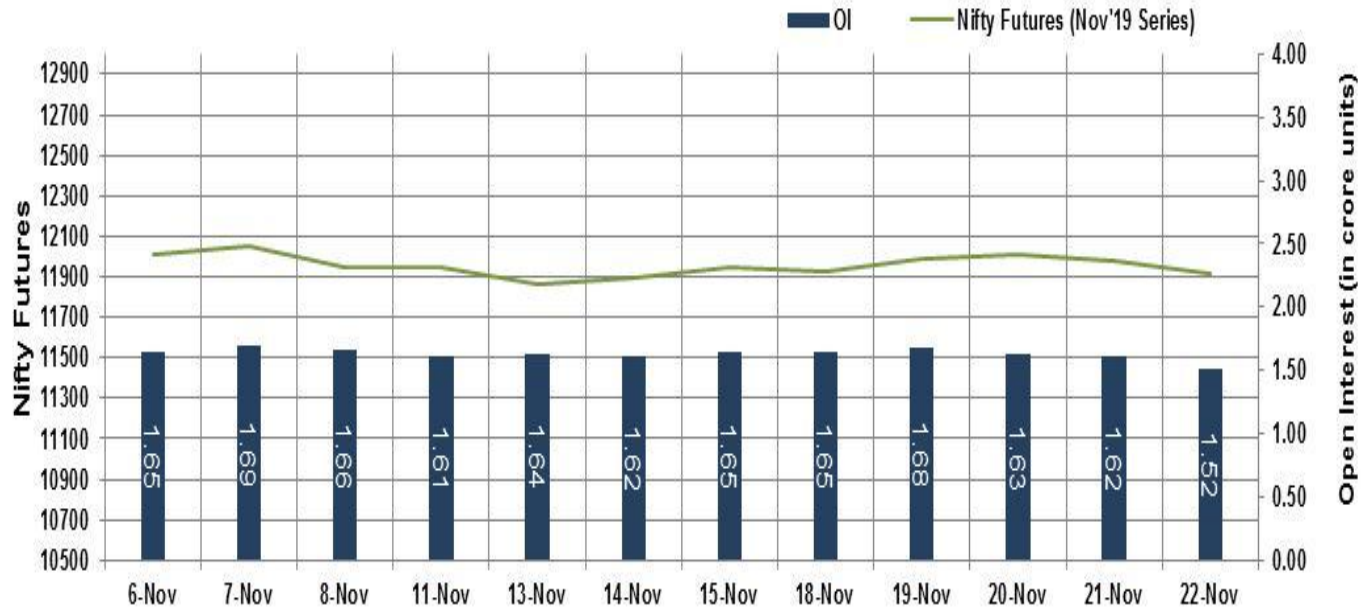
On the global front, European markets were trading in green, as France private sector logged strong growth in November. The flash survey data from IHS Markit showed that the composite output index rose slightly to 52.7 in November from 52.6 in October, but below the forecast of 52.8. Asian markets ended in green, despite Japan's private sector continued to contract in November but moved closer to stagnation. The survey data from IHS Markit showed that the Jibun Bank flash composite output index rose to 49.9 in November from 49.1 in October. A score below 50 indicates contraction in the sector.

Market Turnover & FII Derivative Data

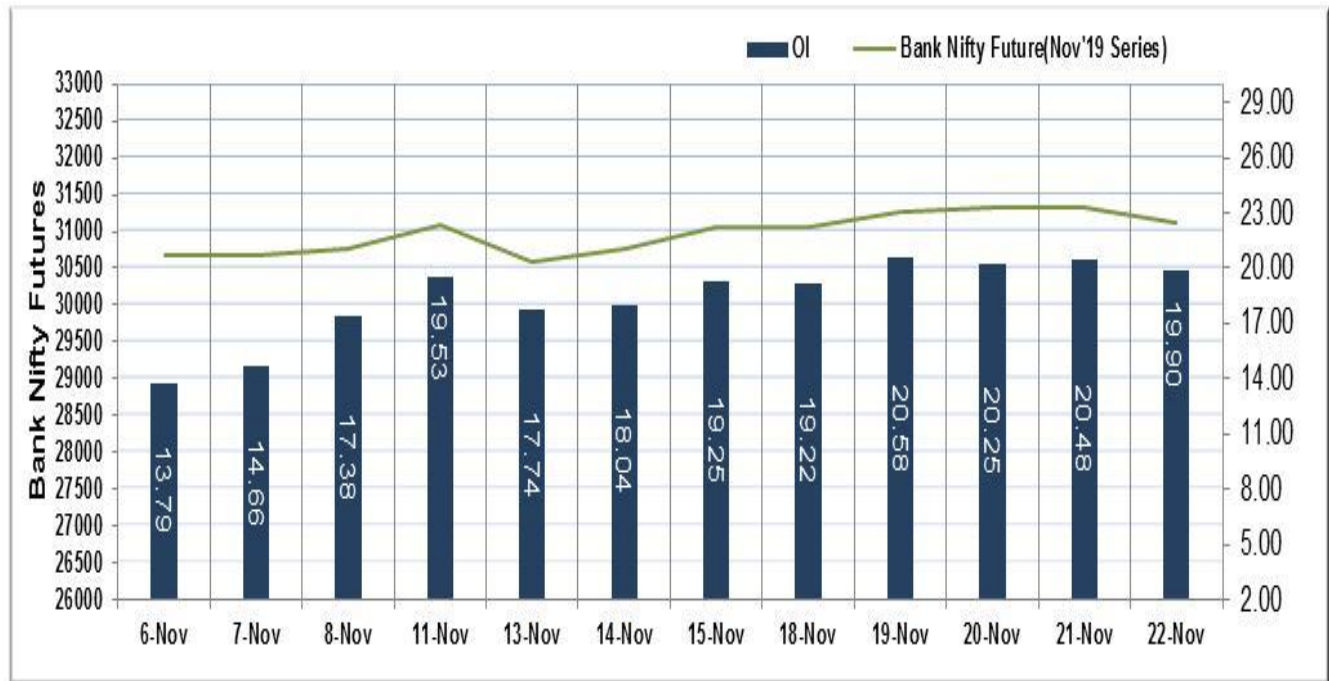
Market TO	Current	Previous	Net%
BSE CASH	2273	2360	(4)
NSE CASH	34801	42789	(19)
NSE FO	766847	2361815	(68)

FII Derivatives	Buy	Sell	Net
Ind. Futures	2397.49	3230.02	(833)
Ind. Options	176210	174436	679
Stk. Futures	21653	21305	(42)
Stk. Options	6717.93	6709.09	9

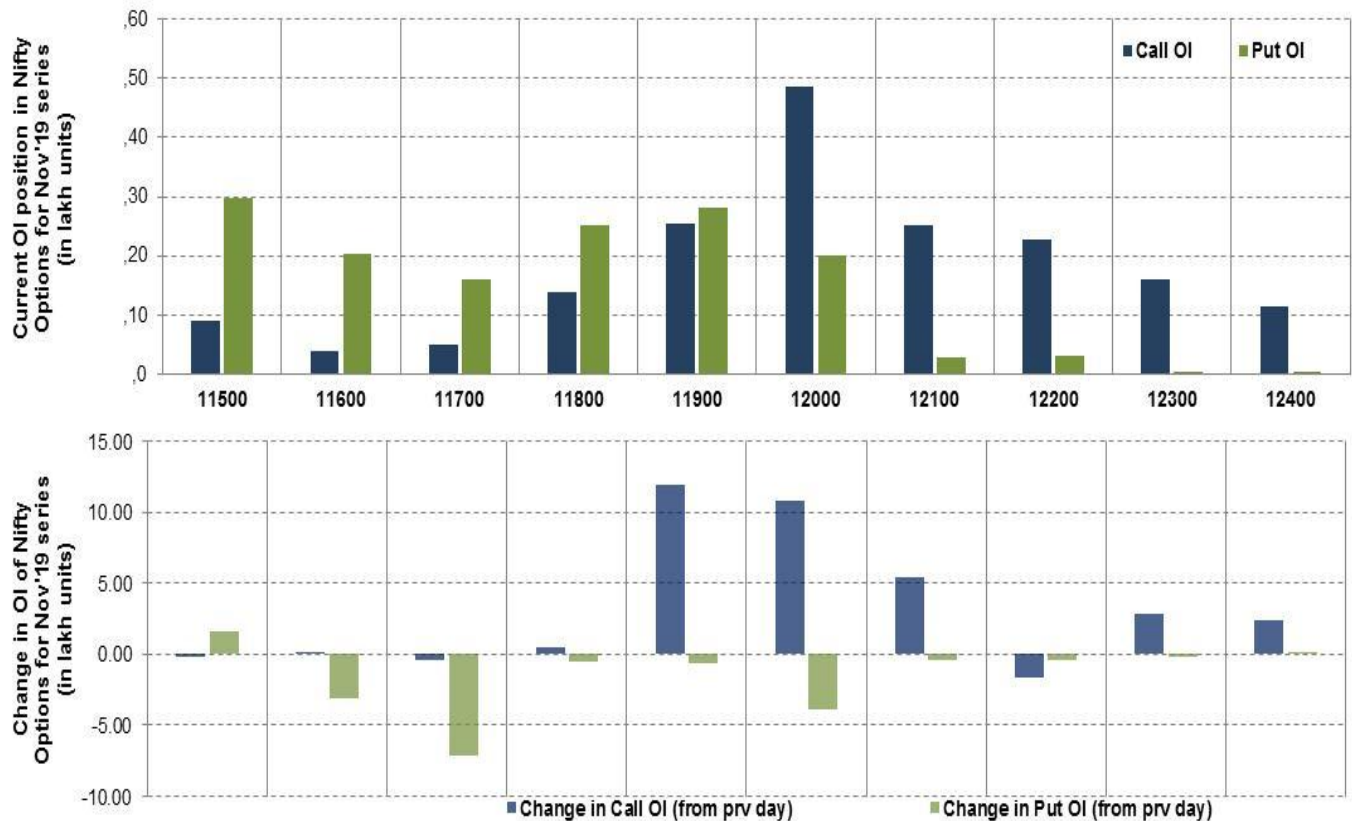
Nifty Futures



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 1.08 million in open interest.
- Among Nifty puts, 11,500 SP from the Nov month expiry was the most active put with an addition of 0.16 million open interests.
- The maximum OI outstanding for Calls was at 12000 SP (4.87mn) and that for Puts was at 11,500 SP (2.98mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 22/11/19
Avg Avg



Nifty Cash prices have settled at 11914.4 down by 0.54 percent from the previous close. On the upper side it has resistance of 12000 and 12050 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
EICHERMOT	284,325	332,450	16.93	22841.00	4.14
EQUITAS	9,572,000	10,564,000	10.36	90.95	2.83
ZEEL	38,481,300	41,866,500	8.80	351.90	2.91
HDFC	32,391,750	34,777,500	7.37	2237.00	1.19
Short-Covering ↓ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
APOLLOTYRE	10,842,000	10,470,000	-3.43	167.40	1.55
CESC	1,212,800	1,165,600	-3.89	745.00	0.59
SUNTV	3,229,000	3,093,000	-4.21	484.45	0.70
ICICIBANK	74,933,380	71,586,620	-4.47	497.55	0.07
Fresh Shorts ↑ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
INFY	53,037,600	58,232,400	9.79	692.00	-2.90
AMBUJACEM	17,677,500	19,132,500	8.23	199.80	-0.60
ICICIPRULI	7,290,000	7,740,000	6.17	498.00	-0.15
WIPRO	25,049,600	26,563,200	6.04	242.85	-2.02
Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
CADILAHC	8,008,000	7,558,400	-5.61	251.65	-1.28
CHOLAFIN	4,227,500	3,990,000	-5.62	314.20	-1.02
BANKINDIA	15,726,000	14,730,000	-6.33	73.25	-0.07
NCC	36,880,000	34,184,000	-7.31	60.35	-2.90

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