

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	12074	11861	11968	12026	12132	12191	Buy	Buy	Buy
Sensex	40889	40200	40545	40738	41083	41276	Buy	Buy	Buy
Nifty Futures	12103	11853	11978	12042	12167	12232	Buy	Buy	Buy
Bank Nifty	31556	30857	31207	31399	31748	31941	Buy	Buy	Buy
CNX IT	15101	14893	14997	15055	15159	15217	Sell	Sell	Neutral
CNX Midcap	17061	16820	16940	17008	17129	17196	Buy	Neutral	Neutral
CNX Small Cap	5745	5690	5717	5733	5760	5776	Buy	Neutral	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	40889.23	529.8	1.31
NIFTY	12073.75	159.3	1.34
MIDCAP	14910.9	172.3	1.17
SMLCAP	13462.3	108.5	0.81
BSEFMC	11756.1	104.5	0.90
AUTO	18323.8	332.8	1.85
POWER	1935.6	8.57	0.44
REALTY	2158.3	43.2	2.04
BSE IT	14966.5	96.68	0.65
BANKEX	35715.7	517.0	1.47
OILGAS	15126.8	16.75	0.11
METAL	9690.6	313.2	3.34

Currency Futures	Close	Pre. Pts	% Chg
27-Nov-19 EUR-INR	79.00	-0.34	-0.43
27-Nov-19 USD-INR	71.74	-0.01	-0.01
27-Nov-19 GBP-INR	92.39	-0.02	-0.02
27-Nov-19 JPY-INR	65.93	-0.18	-0.28

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1100	764	120
BSE	1400	1093	214

FII/DII Capital Mkt*	Buy	Sell	Net
FII	5258	4297	961
DII	3379	3593	(214)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Bulls made a comeback over Dalal Street on Monday, with the Sensex and the Nifty ending higher by around 1.30% each. The start of the day was firm, after the share of foreign portfolio investments (FPI) in domestic capital markets through participatory notes (P-notes) jumped to Rs 76,773 crore at the end of October from Rs 76,611 crore at September-end. Adding some comfort among market participants, a survey by the National Statistical Office (NSO) showed that urban unemployment rate dropped to the lowest level in four quarters at 9.3 per cent during January-March 2019.

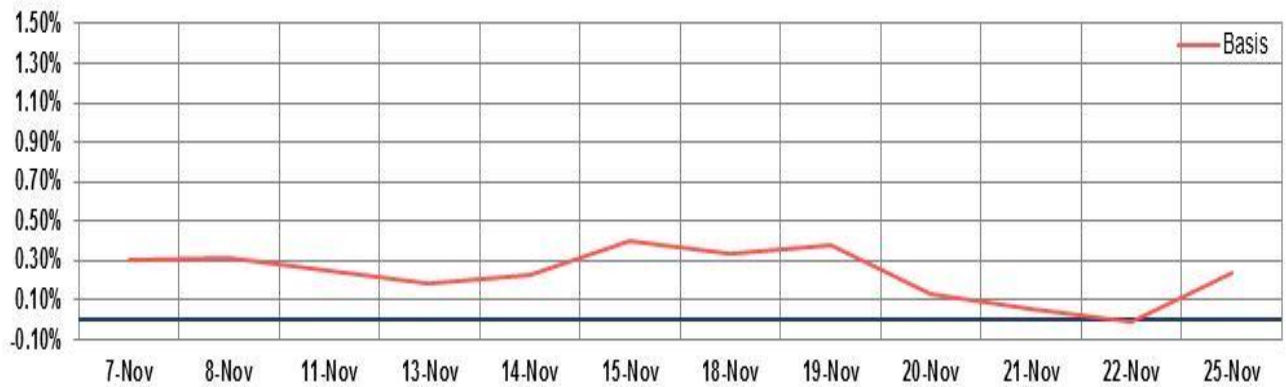
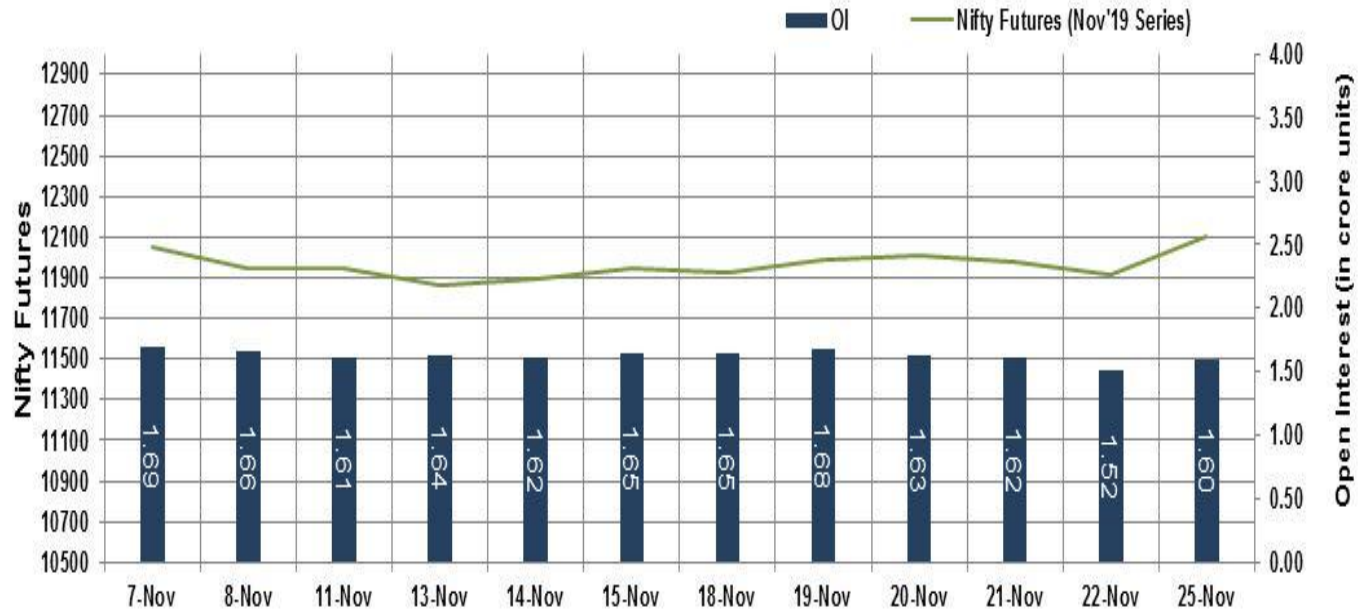
On the global front, European markets were trading in green, after Turkey manufacturing capacity utilization rate rose further in November. The figures from the Turkish central bank showed that the capacity utilization rate rose to 77.2 percent in November from 76.4 percent in October. Asian markets ended mixed, as Japan's leading index remained unchanged in September after falling in the previous month. The final data from the Cabinet Office showed that the leading index, which measures the future economic activity, came in at 91.9 in September, same as in August. The initial estimate was 92.2.

Market Turnover & FII Derivative Data

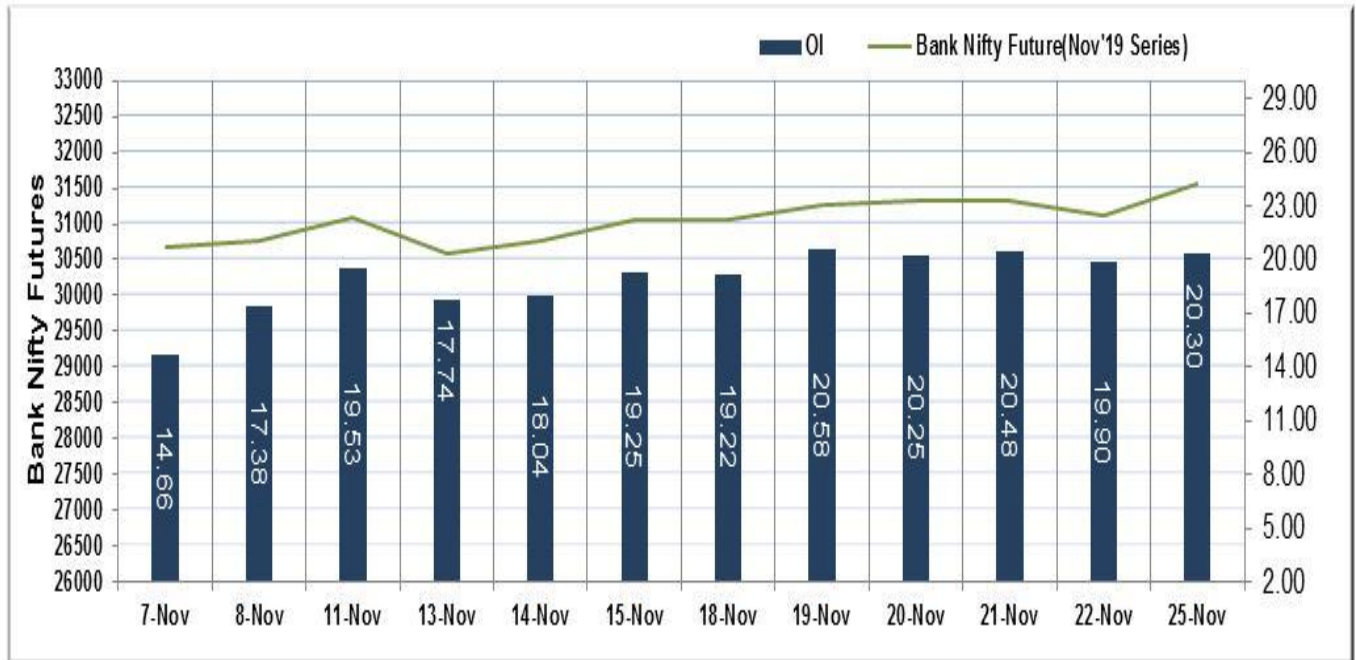
Market TO	Current	Previous	Net%
BSE CASH	2478	2273	9
NSE CASH	36334	34801	4
NSE FO	1097584	766847	43

FII Derivatives	Buy	Sell	Net
Ind. Futures	8731.55	6778.11	1953
Ind. Options	176210	174436	554
Stk. Futures	21653	21305	143
Stk. Options	5122.57	5043.03	80

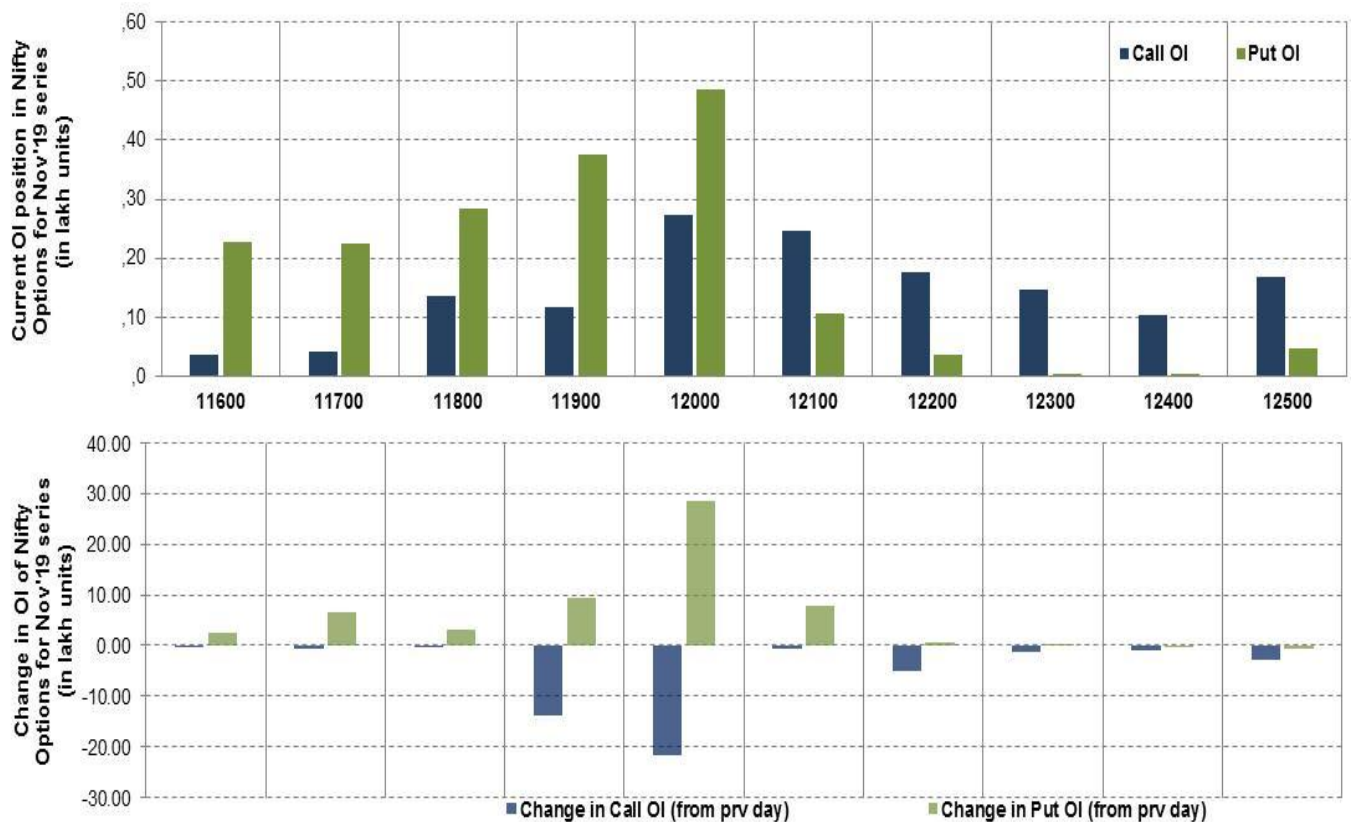
Nifty Futures



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 2.15 million in open interest.
- Among Nifty puts, 12,000 SP from the Nov month expiry was the most active put with an addition of 2.86 million open interests.
- The maximum OI outstanding for Calls was at 12000 SP (2.72mn) and that for Puts was at 12,000 SP (4.87mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 25/11/19
Avg Avg



Nifty Cash prices have settled at 12073.75 up by 1.34 percent from the previous close. On the upper side it has resistance of 12150 and 12200 levels, while lower side it has support of 12000 and 11950 levels. Intraday traders should be cautious and take position accordingly.

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