

# 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	12038	11933	11985	12059	12111	12185	Buy	Buy	Buy
Sensex	40821	40474	40648	40884	41058	41294	Buy	Buy	Buy
Nifty Futures	12099	11965	12032	12085	12152	12205	Buy	Buy	Buy
Bank Nifty	31718	31294	31506	31678	31891	32063	Buy	Buy	Buy
CNX IT	14922	14656	14789	15001	15134	15346	Sell	Sell	Neutral
CNX Midcap	16915	16709	16812	16992	17095	17274	Neutral	Neutral	Neutral
CNX Small Cap	5721	5669	5695	5736	5762	5802	Buy	Neutral	Neutral

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	40821.3	-67.93	-0.17
NIFTY	12037.7	-36.05	-0.30
MIDCAP	14793.8	-117.1	-0.79
SMLCAP	13411.3	-50.9	-0.38
BSEFMC	11763.0	6.85	0.06
AUTO	18131.3	-192.5	-1.05
POWER	1917.0	-18.58	-0.96
REALTY	2137.38	-20.94	-0.97
BSE IT	14785.7	-180.8	-1.21
BANKEKX	35955.3	239.5	0.67
OILGAS	15044.7	-82.17	-0.54
METAL	9611.8	-78.78	-0.81

Currency Futures	Close	Pre. Pts	% Chg
27-Nov-19 EUR-INR	78.73	-0.24	-0.31
27-Nov-19 USD-INR	71.50	-0.23	-0.32
27-Nov-19 GBP-INR	91.95	-0.42	-0.45
27-Nov-19 JPY-INR	65.61	-0.30	-0.45

Advance/ Decline	Adv	Dec	Un Ch.
NSE	750	1096	108
BSE	1081	1451	175

FII/DII Capital Mkt*	Buy	Sell	Net
FII	39885	35208	4678
DII	5502	9744	(4242)

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

## Market Commentary

Indian equity bourses gave up all of their gains on Tuesday to end on lower note. Markets made a fabulous start, aided with Union Minister Nitin Gadkari's statement that the government is in the process of launching 'Digital data based credit ratings' of Micro, Small and Medium Enterprises, to help entrepreneurs to get bank loans on the basis of these credit ratings. Firm trade persisted for the most part of the session, amid a report stating that Prime Minister Narendra Modi is finally attempting to overhaul India's most controversial labour laws to attract investment and make it easier to do business in a country where changing archaic rules is a challenge for any government.

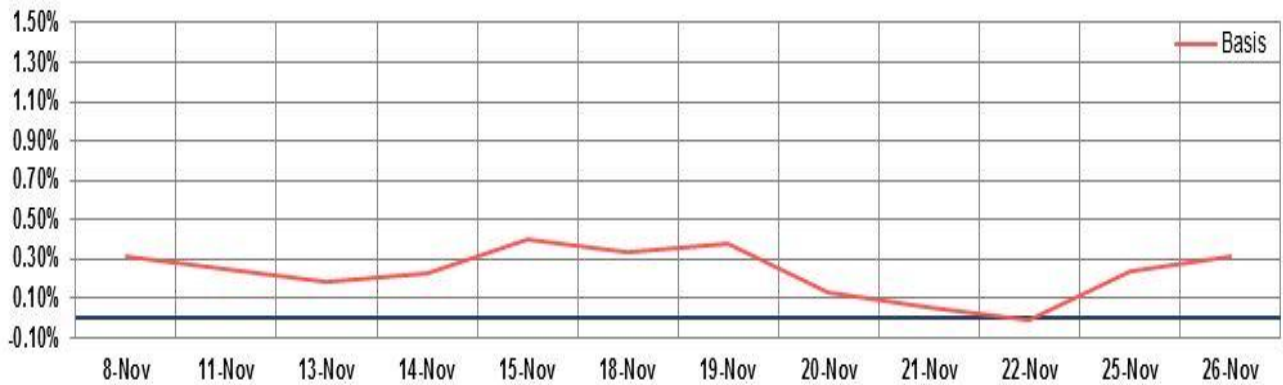
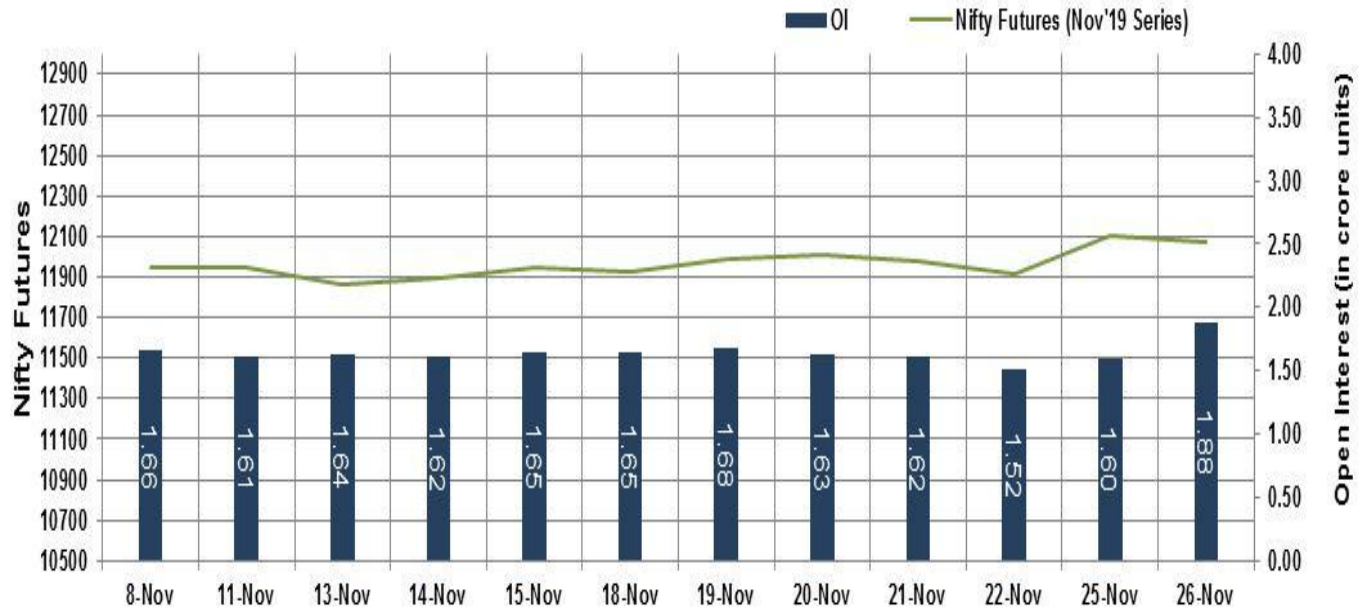
On the global front, European markets were trading in red, after Finland's jobless rate rose in October after easing in the previous month. The data from Statistics Finland showed that the jobless rate for the 15 to 74 age group rose to 6.2 percent in October from 5.9 percent in September. Asian markets ended lower, as Taiwan's industrial production fell for a second consecutive month in October and at the sharpest rate in seven months. The figures from the Ministry of Economic Affairs showed that industrial production declined 2.92 percent year-on-year in October, following a 0.68 percent fall in September.

## Market Turnover & FII Derivative Data

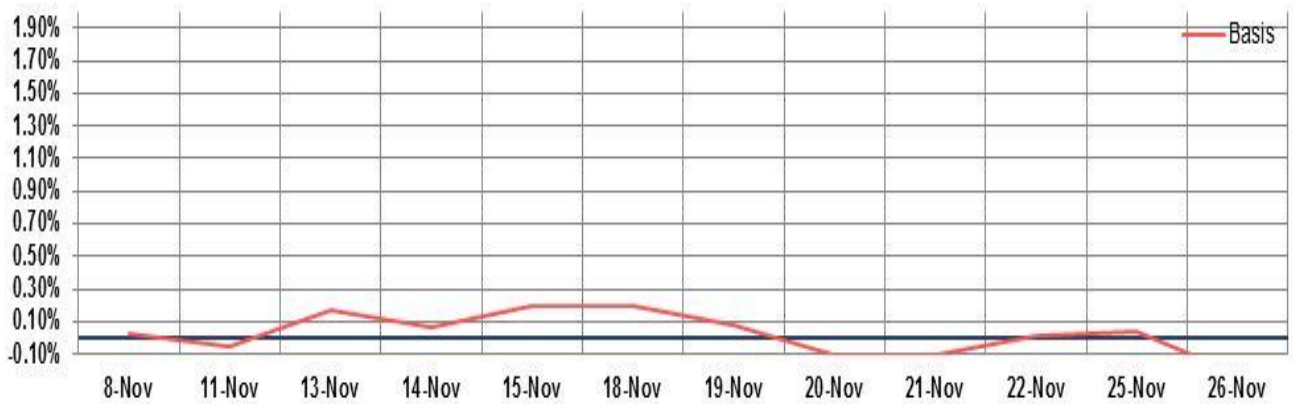
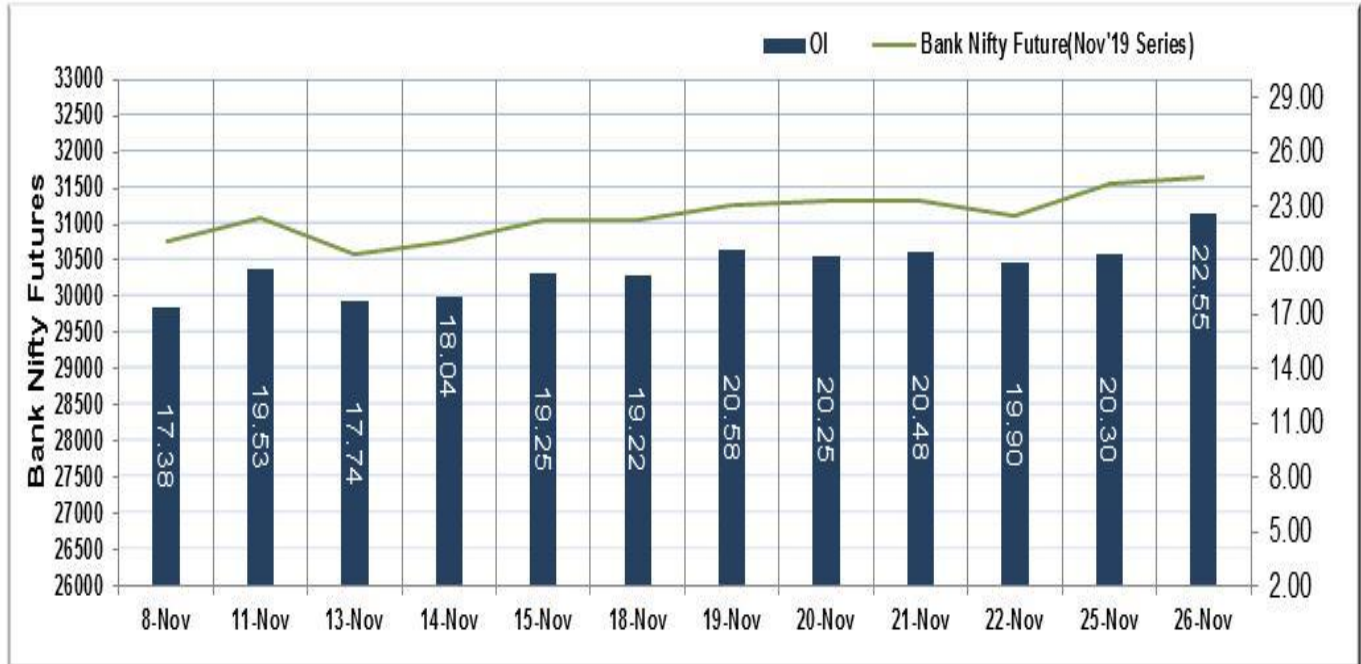
Market TO	Current	Previous	Net%
BSE CASH	2569	2478	4
NSE CASH	82984	36334	128
NSE FO	1391010	1097584	27

FII Derivatives	Buy	Sell	Net
Ind. Futures	11289.1	7355.01	3934
Ind. Options	176210	174436	70
Stk. Futures	21653	21305	(777)
Stk. Options	4509.73	4610.19	(100)

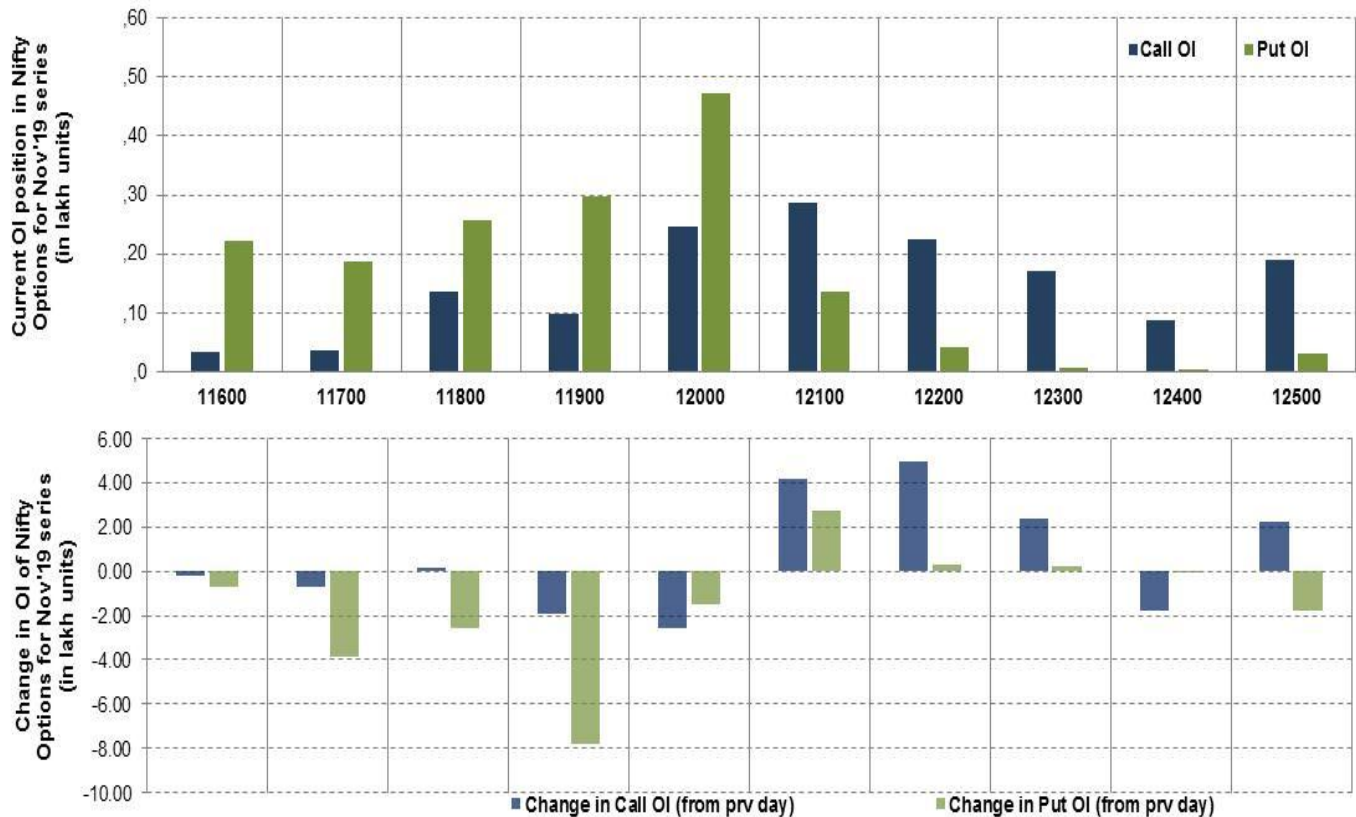
# Nifty Futures



# Bank Nifty Futures



## Nifty Options



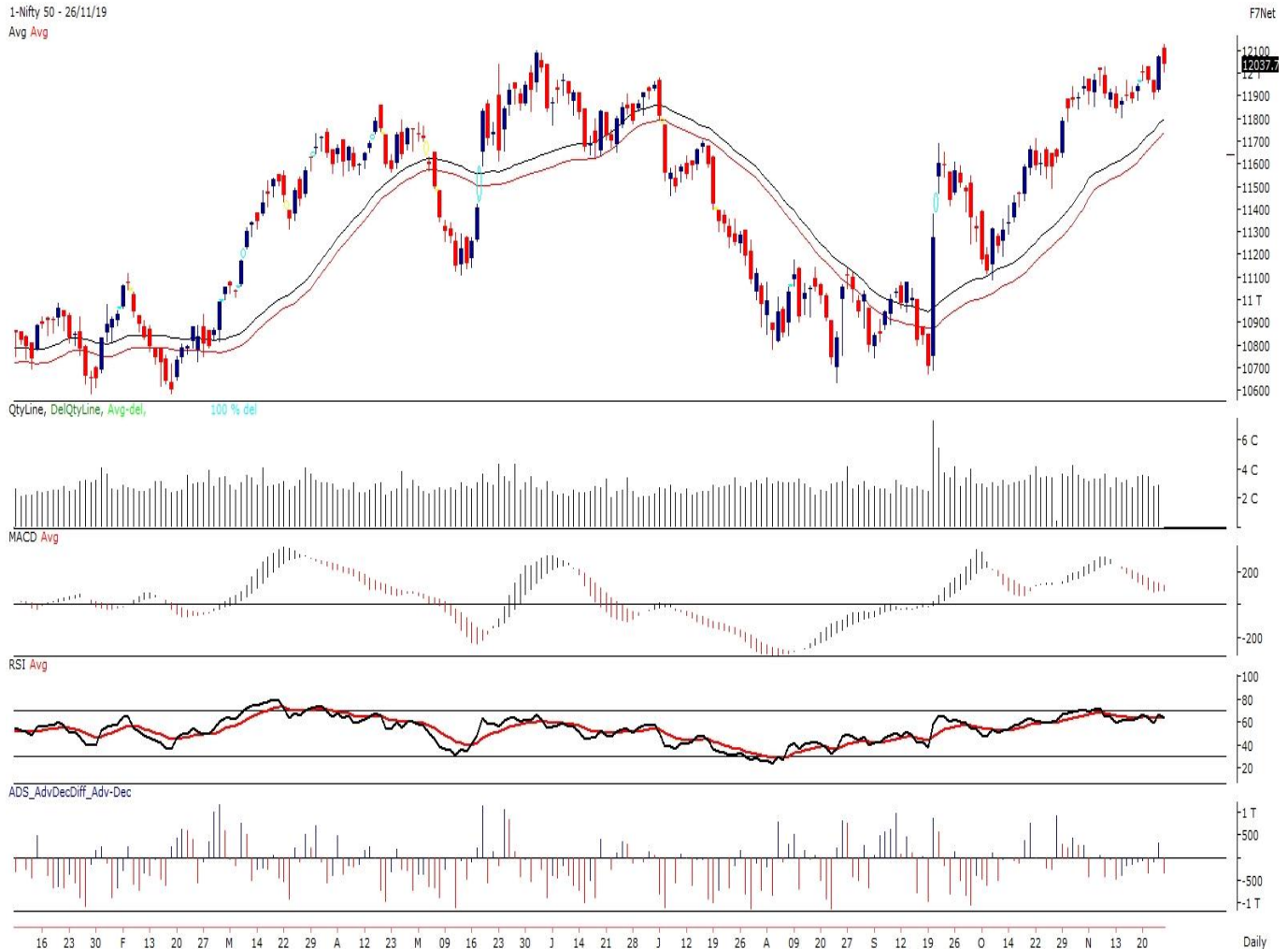
Note – Change in OI of Nifty Options refers to change from previous trading day  
 Source-NSE, SIHL Derivatives Research (Institutional Equities)

- Among Nifty calls 12,100 SP from the Nov month expiry was the most active call with an addition of 0.42 million in open interest.
- Among Nifty puts, 12,000 SP from the Nov month expiry was the most active put with a reduction of 0.15 million open interests.
- The maximum OI outstanding for Calls was at 12,100 SP (2.87mn) and that for Puts was at 12,000 SP (4.72mn)

## Nifty Technical & Indices Levels

1-Nifty 50 - 26/11/19

Avg Avg



Nifty Cash prices have settled at 12037.7 down by 0.30 percent from the previous close. On the upper side it has resistance of 12100 and 12150 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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