

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	12101	12031	12066	12090	12125	12150	Buy	Buy	Buy
Sensex	41021	40755	40888	40982	41115	41209	Buy	Buy	Buy
Nifty Futures	12124	12055	12089	12107	12142	12159	Buy	Buy	Buy
Bank Nifty	31876	31660	31768	31842	31950	32025	Buy	Buy	Buy
CNX IT	15022	14903	14963	15006	15065	15108	Sell	Sell	Neutral
CNX Midcap	17043	16874	16958	17011	17096	17148	Buy	Neutral	Neutral
CNX Small Cap	5723	5698	5710	5727	5740	5756	Buy	Neutral	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	41020.61	199.3	0.49
NIFTY	12100.7	63.0	0.52
MIDCAP	14915.3	121.4	0.82
SMLCAP	13437.5	26.15	0.19
BSEFMC	11818.1	55.11	0.47
AUTO	18351.7	220.4	1.22
POWER	1914.2	-2.79	-0.15
REALTY	2123.6	-13.74	-0.64
BSE IT	14877.5	91.8	0.62
BANKEX	36109.7	154.42	0.43
OILGAS	15202.6	157.9	1.05
METAL	9699.2	87.3	0.91

Currency Futures	Close	Pre. Pts	% Chg
27-Nov-19 EUR-INR	78.55	-0.24	-0.30
27-Nov-19 USD-INR	71.35	-0.17	-0.23
27-Nov-19 GBP-INR	91.64	-0.32	-0.35
27-Nov-19 JPY-INR	65.44	-0.20	-0.30

Advance/ Decline	Adv	Dec	Un Ch.
NSE	927	892	125
BSE	1227	1289	213

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4526	4483	43
DII	3999	3560	440

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity bourses ended Wednesday's session at fresh record closing highs. After a fabulous start, indices remained bullish, aided with Commerce & Industry Piyush Goyal's statement that India's service sector can help achieve the Central government's target of \$5 trillion GDP. He said the service sector has the potential to be the largest job creators in the country & over the next five years, it has the potential to contribute \$3 trillion out of the \$5 trillion GDP target set by the government. However, in noon deals, some of gains got trimmed, as Moody's showed that Indian states face difficulties in reducing deficits, constraining the country's ability to meet medium-term fiscal consolidation goals as economic growth slows.

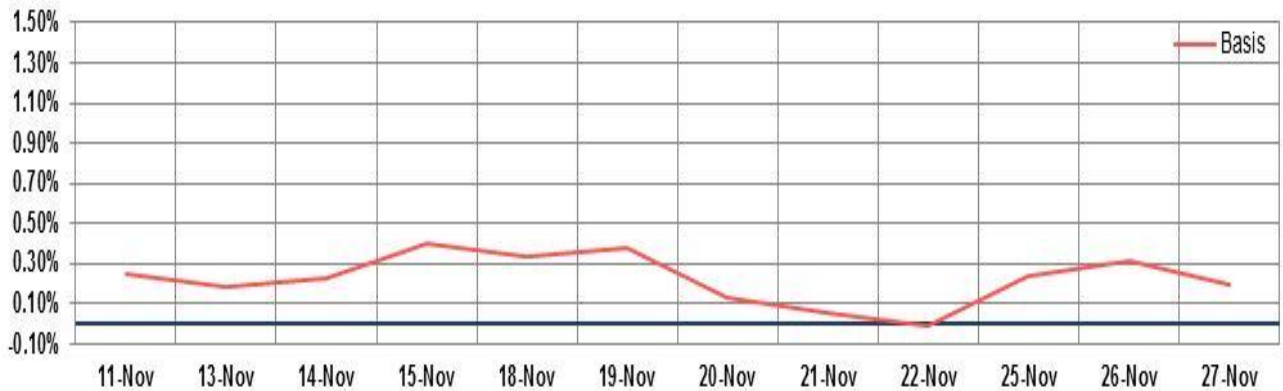
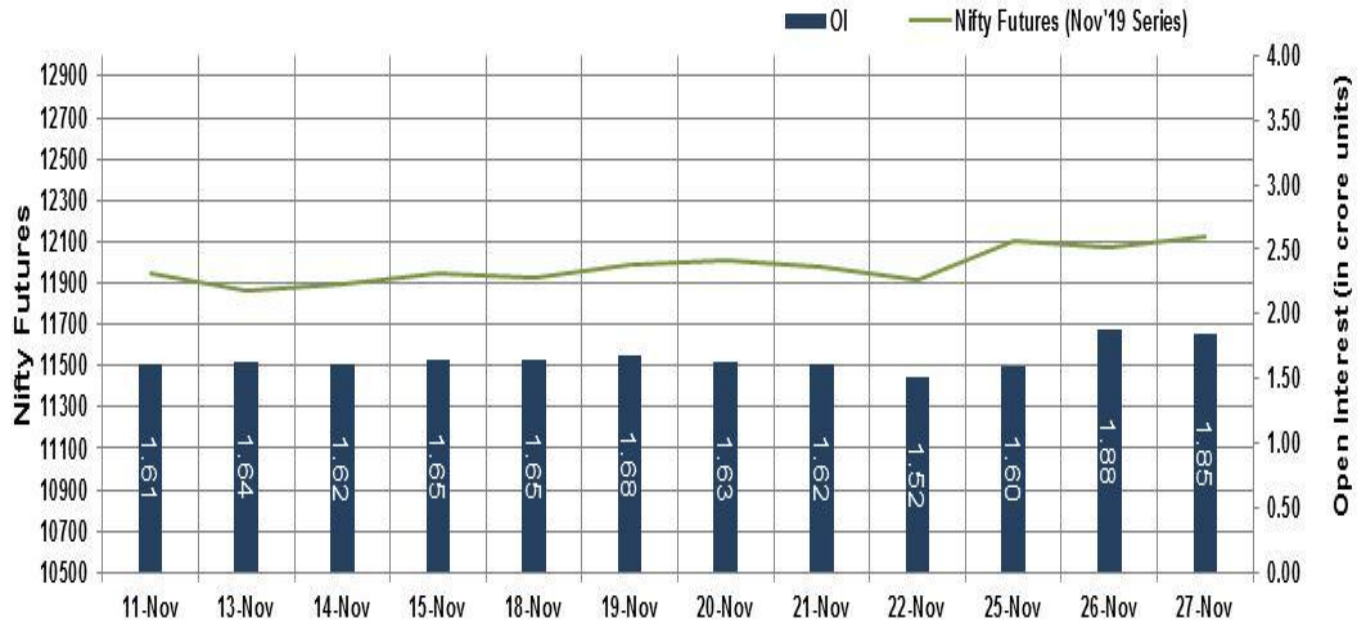
On the global front, European markets were trading in green, after France consumer confidence strengthened to a 29-month high in November. The survey results from the statistical office Insee showed that the consumer sentiment index climbed unexpectedly to 106 in November from 104 in October. Asian markets ended mostly in green, after Hong Kong's trade deficit decreased in October as the fall in imports exceeded the drop in exports. The data from the Census and Statistics Department showed that the trade deficit fell to HK\$30.59 billion in October from HK\$44.49 billion in the same month last year.

Market Turnover & FII Derivative Data

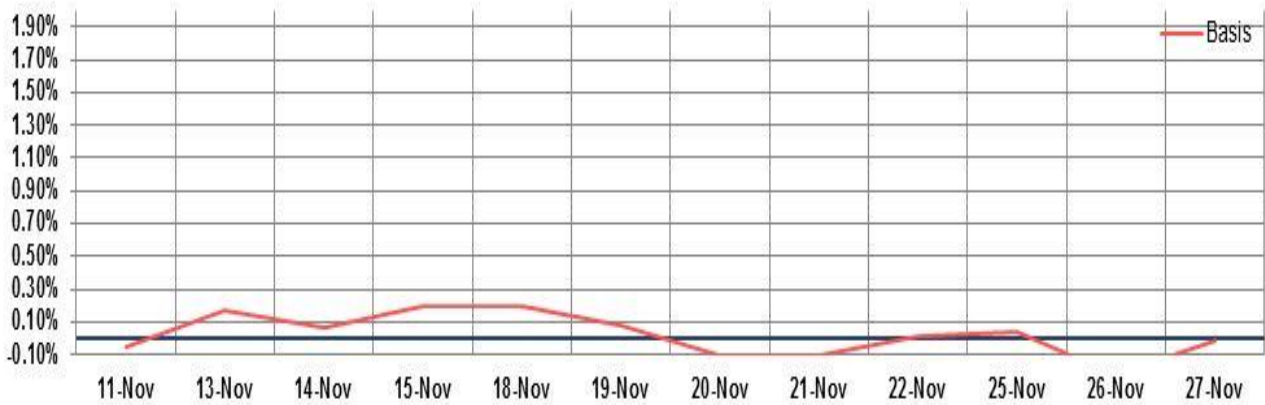
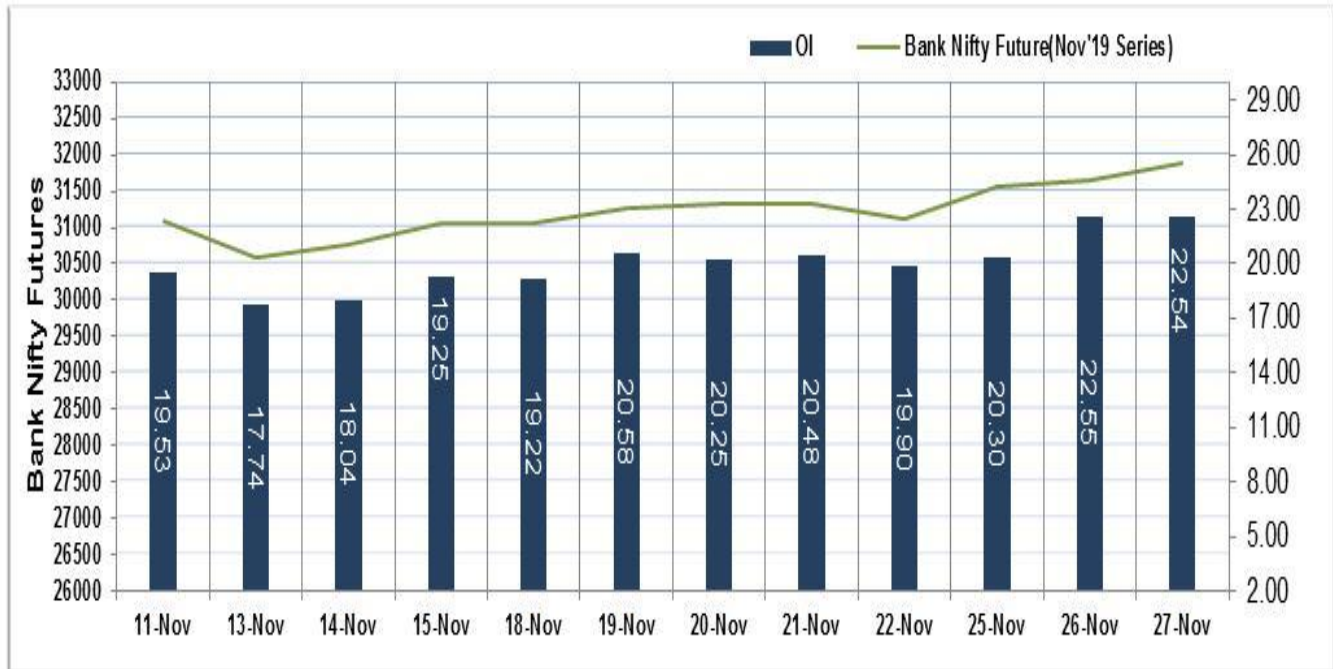
Market TO	Current	Previous	Net%
BSE CASH	2207	2569	(14)
NSE CASH	35216	82984	(58)
NSE FO	1208610	1391010	(13)

FII Derivatives	Buy	Sell	Net
Ind. Futures	7002.36	7373.17	(371)
Ind. Options	176210	174436	75
Stk. Futures	21653	21305	529
Stk. Options	3585.10	3515.86	69

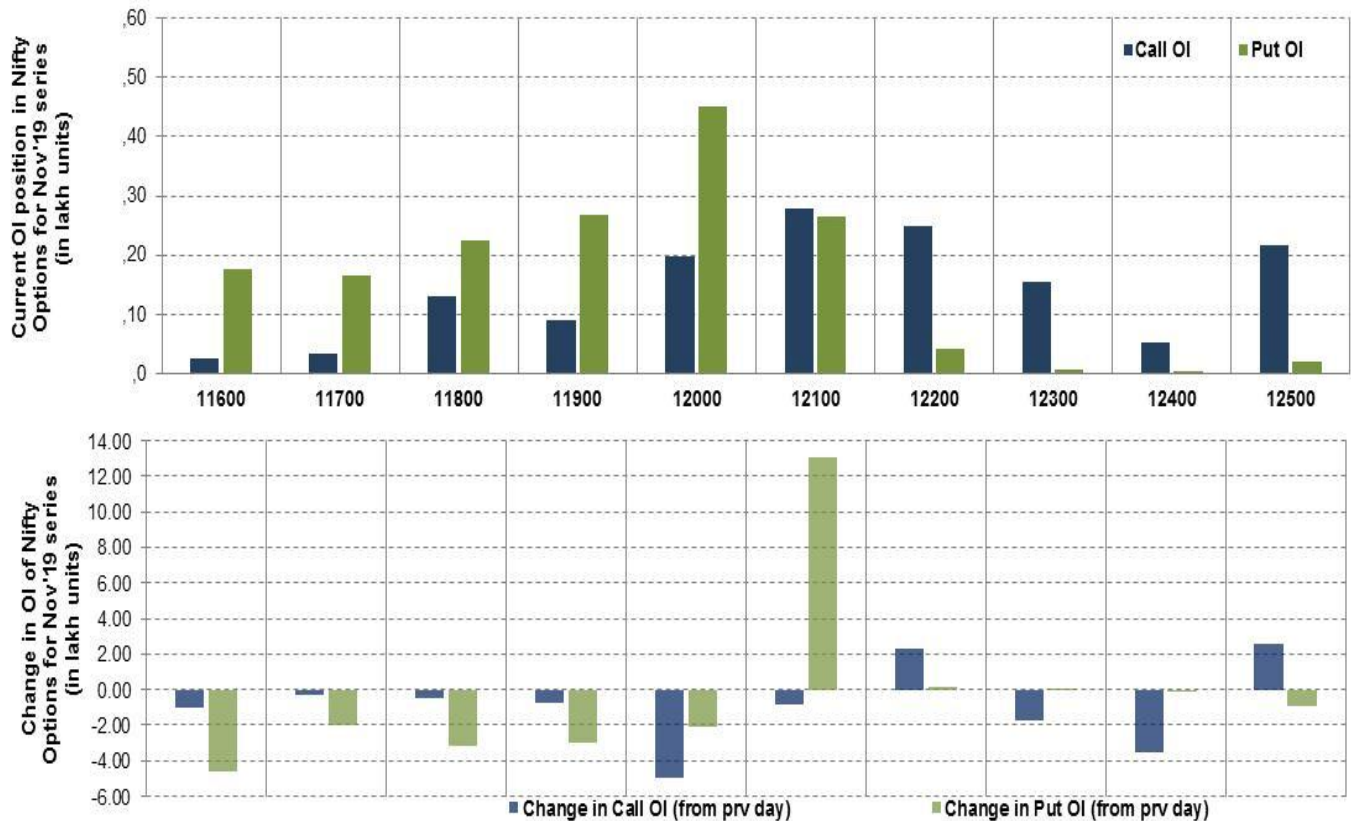
Nifty Futures



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 a reduction of 0.08 million in open interest.
- Among Nifty puts, 12,000 SP from the Nov month expiry was the most active put with a reduction of 0.21 million open interests.
- The maximum OI outstanding for Calls was at 12,100 SP (2.79mn) and that for Puts was at 12,000 SP (4.51mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 27/11/19

Avg Avg



Nifty Cash prices have settled at 12100.7 up by 0.52 percent from the previous close. On the upper side it has resistance of 12150 and 12200 levels, while lower side it has support of 12050 and 12000 levels. Intraday traders should be cautious and take position accordingly.

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