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DERIVATIVE RESEARCH November 13, 2019

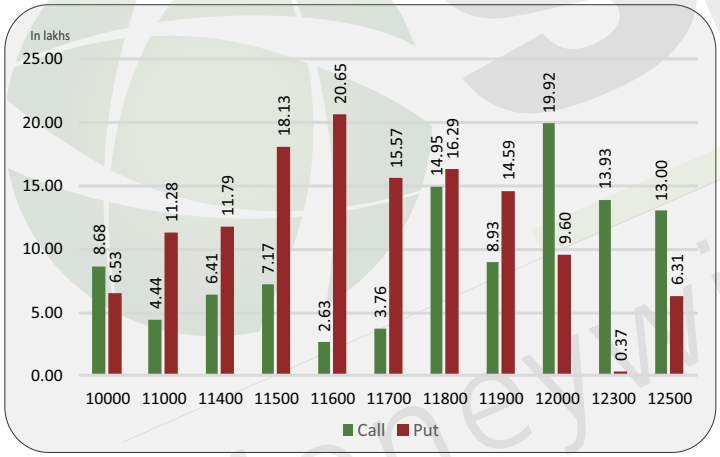
Index level

Index	Close	S1	S2	R1	R2
NIFTY	11944	11850	11800	12000	12080
BANKNIFTY	31098	30720	30500	31370	31500

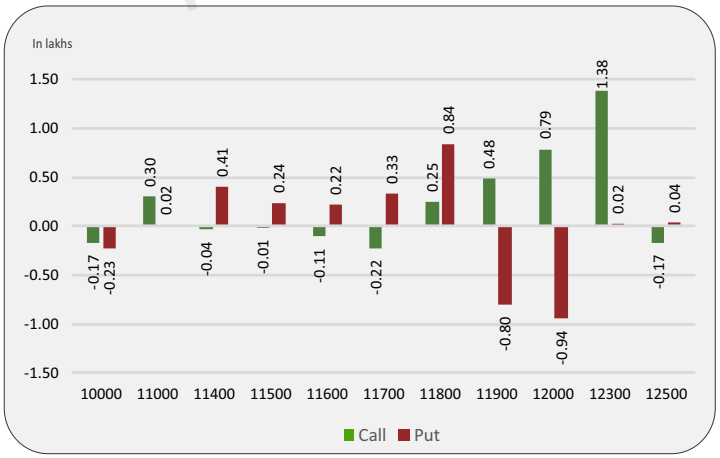
Nifty snapshot

	11-Nov	8-Nov
Nifty Spot	11913.45	11908.15
Nifty Nov	11943.70	11945.35
Nifty Dec	11986.65	11991.25
Chg. OI (Nov) (%)	-2.98	-2.38
Chg. OI (Dec) (%)	1.30	0.55
50 Day SMA	11372	11354
100 Day SMA	11384	11384
200 Day SMA	11357	11351

Nifty option OI concentration



Nifty option OI change



Nifty outlook

SGX Nifty 11911 (-33)

Today the markets are likely to open on a flat note. All the emerging markets are trading in red. The coming session is likely to witness a range of 11850 on declines and 12000 on advances.

Stock is in ban period

No Stock

Sentiment indicator

	11-Nov	8-Nov	7-Nov	6-Nov	5-Nov
NIFTY Discount/Premium	30.25	37.20	35.90	42.00	38.80
COST OF CARRY%	0.76	0.73	0.72	0.71	0.70
PCR(OI)	1.18	1.21	1.24	1.21	1.18
PCR(VOL)	0.96	1.11	1.12	0.96	1.20
A/D RATIO(Nifty 50)	0.96	0.28	1.13	1.55	0.59
A/D RATIO(All FO Stock)*	1.51	0.25	1.39	1.67	0.41
IMPLIED VOLATILITY	13.83	13.57	13.09	13.89	14.44
VIX	16.25	15.86	15.21	15.78	15.78
HISTORICAL VOLATILITY	16.43	16.95	16.99	17.45	17.87

*All Future Stock

Nifty v/s OI

Date	Nifty	% Change	Open Interest	% Change
01-Nov	11928	0.1%	14558325	1.7%
04-Nov	11980	0.4%	14671200	0.8%
05-Nov	11956	-0.2%	15091950	2.9%
06-Nov	12008	0.4%	15740250	4.3%
07-Nov	12048	0.3%	16182525	2.8%
08-Nov	11945	-0.9%	15797100	-2.4%
11-Nov	11944	0.0%	15325650	-3.0%

Fund flow (FII/DII)

	Net investment (in cr)
FII INDEX FUTURE	-491
FII INDEX OPTION	1203
FII STOCK FUTURE	-141
FII STOCK OPTION	-74
FII CASH	664
DII CASH	-245

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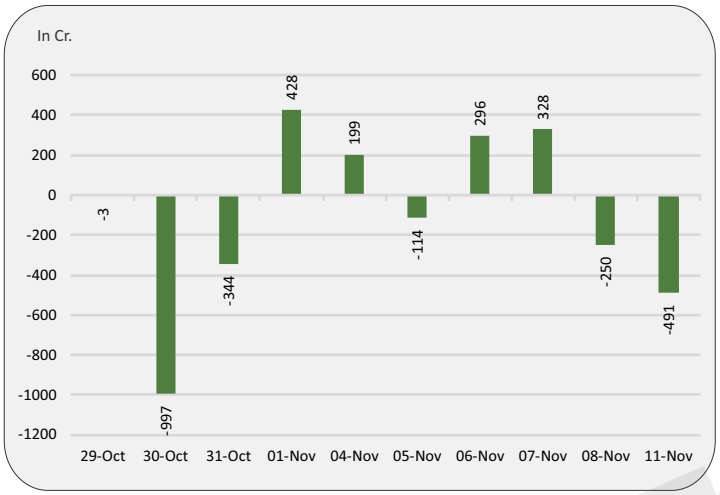
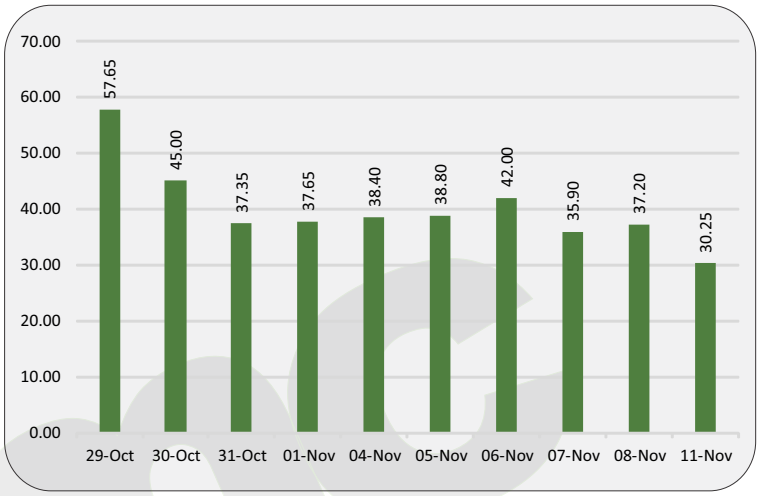
FII'S activity in Nifty future



Nifty discount / premium



Top 10 long build up

	LTP	% Change	Open Interest	% OI Change
AMARAJABAT	712.7	8.88%	1578500	23.97%
ASHOKLEY	78.3	3.30%	73716000	20.65%
RBLBANK	343.7	5.95%	13065600	17.00%
JINDALSTEL	151.4	4.42%	43308800	10.70%
ESCORTS	673.3	2.70%	5168900	6.77%
BPCL	519.4	2.93%	23428800	6.52%
SAIL	39.7	2.58%	76704000	6.37%
MOTHERSUMI	134.7	4.22%	29241300	6.31%
CONCOR	584.8	2.00%	5876880	6.18%
JUBLFOOD	1628.3	1.47%	2467500	3.65%

Top 10 short build up

	LTP	% Change	Open Interest	% OI Change
IBULHSGFIN	230.8	-1.54%	28206400	10.70%
BALKRISIND	826.3	-2.46%	1593600	7.21%
NMDC	104.1	-0.10%	20220000	6.95%
CIPLA	456.1	-1.42%	13961000	6.37%
INDIGO	1482.5	-3.18%	3161400	4.44%
AUROPHARMA	438.8	-0.16%	18215000	3.41%
PIDILITIND	1324.3	-2.01%	3874000	3.21%
HAVELLS	694.6	-2.01%	5188000	2.07%
JUSTDIAL	554.2	-0.31%	3591000	1.91%
BAJAJ-AUTO	3250.8	-0.28%	2266750	1.67%

Indices to out perform

	Closing	% Change
BANK	31116	1.19%
FIN SERVICE	13969	0.72%
MEDIA	1879	2.91%
MIDCAP	4626	0.65%
SMALL CAP	5743	-0.01%

Indices to under perform

	Closing	% Change
FMCG	31803	-0.45%
IT	15309	-0.49%
ENERGY	15935	0.15%
PHARMA	7785	-0.03%
METAL	2610	-0.11%

Stocks to out perform

	Closing	% Change
IGL	425.2	1.60%
RBLBANK	343.7	5.95%
DLF	207.2	2.20%
JINDALSTEL	151.4	4.42%
NBCC	41.2	0.61%

Stocks to under perform

	Closing	% Change
EQUITAS	90.8	-6.68%
NMDC	104.1	-0.10%
APOLLOTYRE	166.2	1.59%
CHOLAFIN	297.6	0.08%
BHARATFORG	434.2	2.45%

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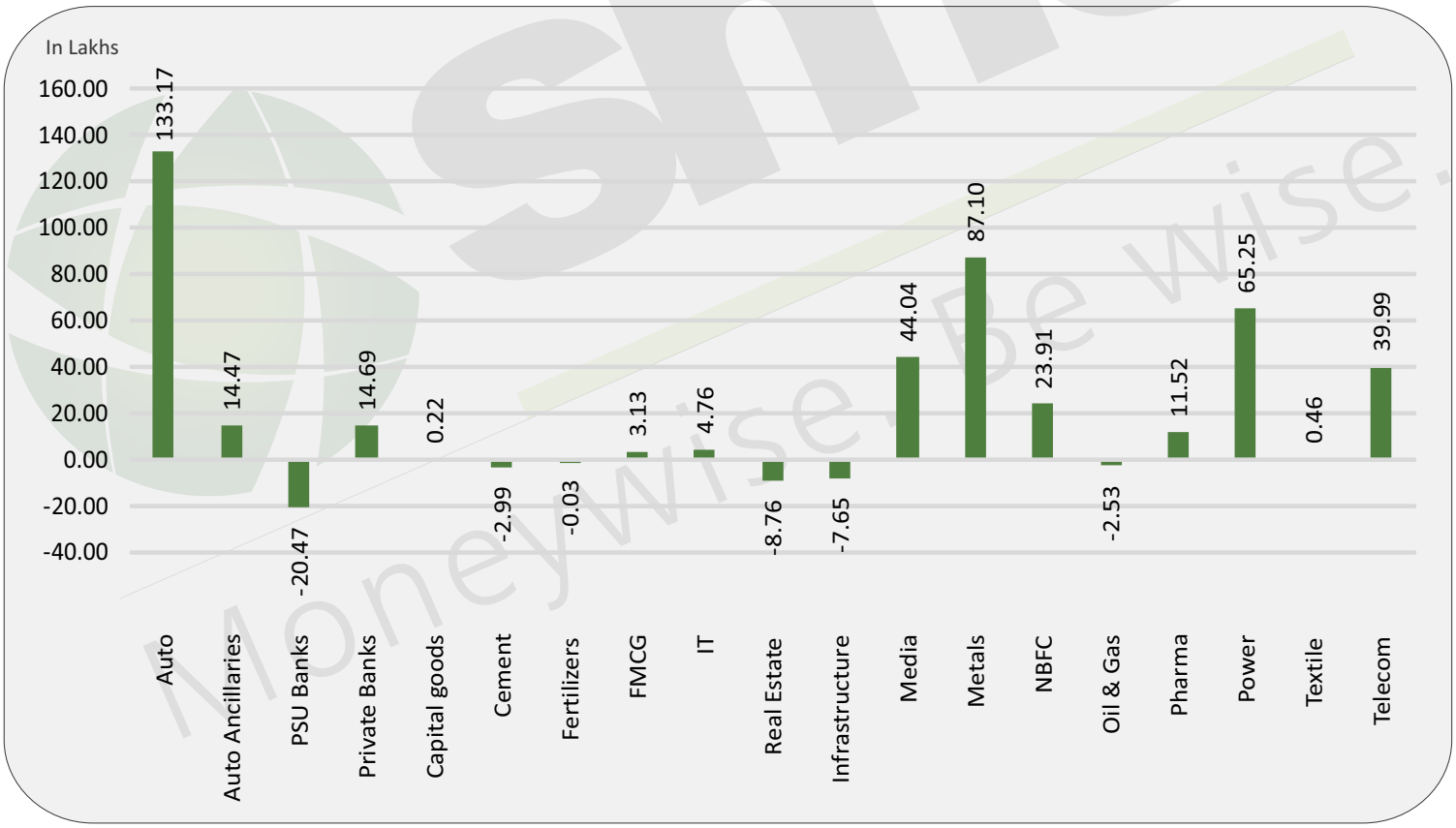
Sector overview

Scrips/Indexs	OI Change	Volume Change (%)	Price Change	Remark
Auto	13317375	-25.2%	0.2%	Long Buildup
Auto Ancillaries	1446870	-9.2%	2.3%	Long Buildup
PSU Banks	-2047000	-17.9%	1.5%	Long Buildup
Private Banks	1468600	-39.4%	1.8%	Long Buildup
Capital goods	21550	-30.1%	0.8%	Long Buildup
Cement	-299250	-20.9%	-0.4%	Long Unwinding
Fertilizers	-2700	-62.1%	-0.2%	Short Buildup
FMCG	313300	-37.2%	-0.1%	Short Buildup
IT	475700	-13.3%	-0.6%	Long Unwinding
Real Estate	-876400	-64.0%	2.2%	Long Buildup

Sector overview

Scrips/Indexs	OI Change	Volume Change (%)	Price Change	Remark
Infrastructure	-765000	-32.3%	1.1%	Long Buildup
Media	4403700	75.7%	6.8%	Long Buildup
Metals	8710183	-20.3%	0.7%	Long Buildup
NBFC	2391350	-39.5%	0.4%	Short Covering
Oil & Gas	-253155	-28.2%	1.0%	Long Buildup
Pharma	1152250	-7.6%	0.4%	Short Covering
Power	6525400	26.8%	0.1%	Long Buildup
Textile	46425	-55.6%	-0.5%	Long Unwinding
Telecom	3999358	-42.8%	3.6%	Long Buildup

Change in sector open interest



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