

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	12151	12078	12114	12137	12173	12195	Buy	Buy	Buy
Sensex	41130	40929	41030	41097	41197	41264	Buy	Buy	Buy
Nifty Futures	12186	12121	12154	12175	12207	12228	Buy	Buy	Buy
Bank Nifty	32123	31811	31967	32062	32218	32313	Buy	Buy	Buy
CNX IT	15122	15007	15064	15100	15158	15194	Neutral	Sell	Neutral
CNX Midcap	17212	16996	17104	17163	17271	17330	Buy	Neutral	Neutral
CNX Small Cap	5761	5712	5737	5750	5774	5788	Buy	Neutral	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	41130.2	109.5	0.27
NIFTY	12151.15	50.45	0.42
MIDCAP	15060.5	145.3	0.97
SMLCAP	13497.4	59.88	0.45
BSEFMC	11824.2	6.12	0.05
AUTO	18310.8	-40.9	-0.22
POWER	1917.09	2.88	0.15
REALTY	2147.26	23.62	1.11
BSE IT	14985.6	108.2	0.73
BANKEX	36437.3	327.5	0.91
OILGAS	15304.3	101.7	0.67
METAL	9908.1	208.9	2.15

Currency Futures	Close	Pre. Pts	% Chg
27-Dec-19 EUR-INR	79.12	0.22	0.28
27-Dec-19 USD-INR	71.78	0.23	0.32
27-Dec-19 GBP-INR	92.81	0.58	0.63
27-Dec -19 JPY-INR	65.70	0.00	0.01

Advance/ Decline	Adv	Dec	Un Ch.
NSE	968	865	112
BSE	1257	1226	197

FII/DII Capital Mkt*	Buy	Sell	Net
FII	5251	4242	1009
DII	4132	4287	(155)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity bourses scaled fresh record closing highs on Thursday. After a positive start, indices remained in green for the most part of the session, taking support with Finance Minister Nirmala Sitharaman's statement that the growth may have slowed down but the economy will never slip into recession. She added that steps taken by the government post her maiden budget have started bearing fruits and some sectors such as automobiles have shown signs of recovery. Traders got some relief amid report that the rise of Asia on the back of its rapid industrialisation will lead to a shift in the balance of global economic power by 2050.

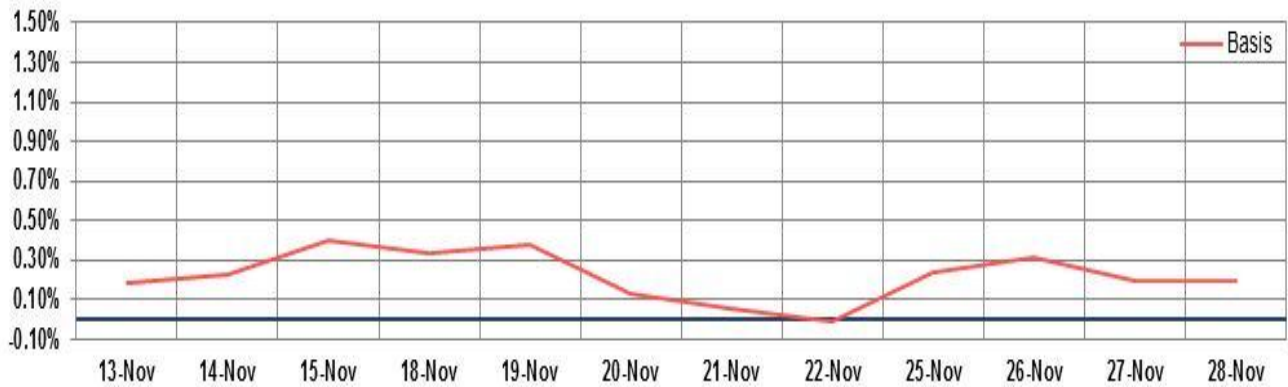
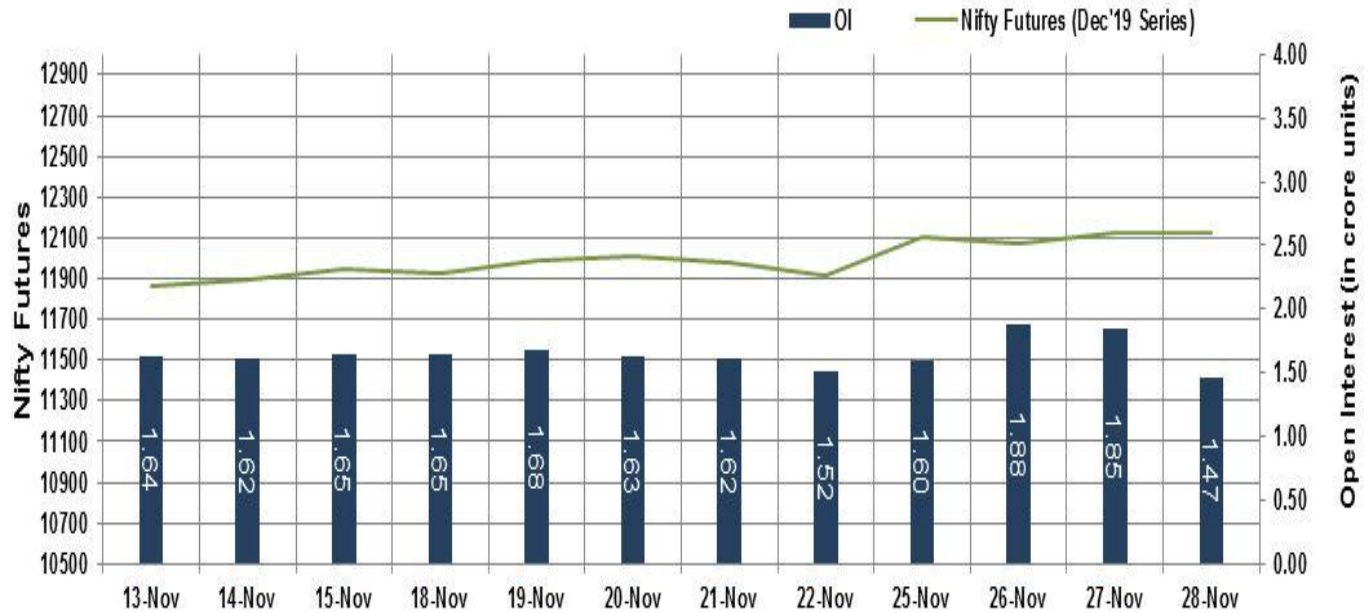
On the global front, European markets were trading in red, after the UK service sector sentiment weakened in three months to November. The survey data from the Confederation of British Industry showed that among business and professional services, sentiment about the general business situation continued to deteriorate. But the pace of decline slowed to -20 percent from -31 percent. Asian markets ended lower, as retail sales in Japan plunged a seasonally adjusted 14.4 percent on month in October. That missed expectations for a decline of 10.4 percent following the 7.2 percent increase in September.

Market Turnover & FII Derivative Data

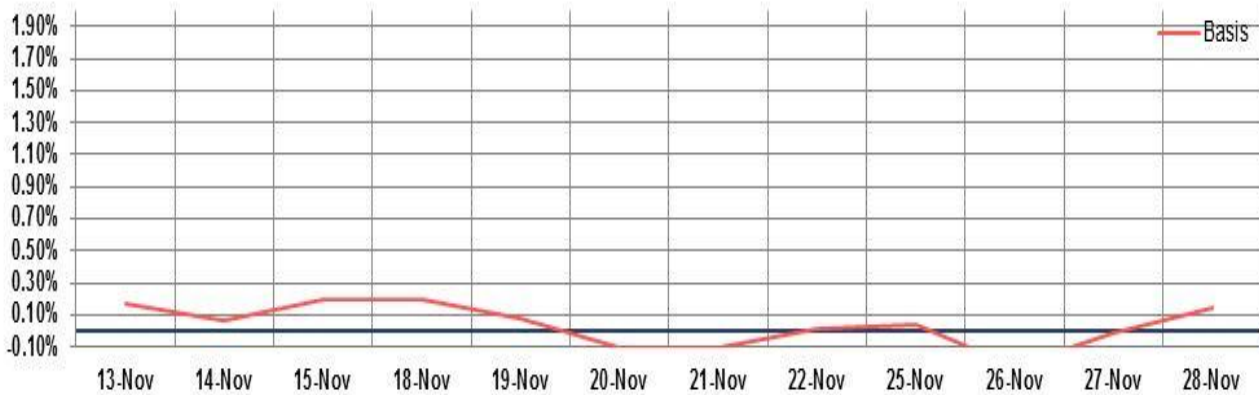
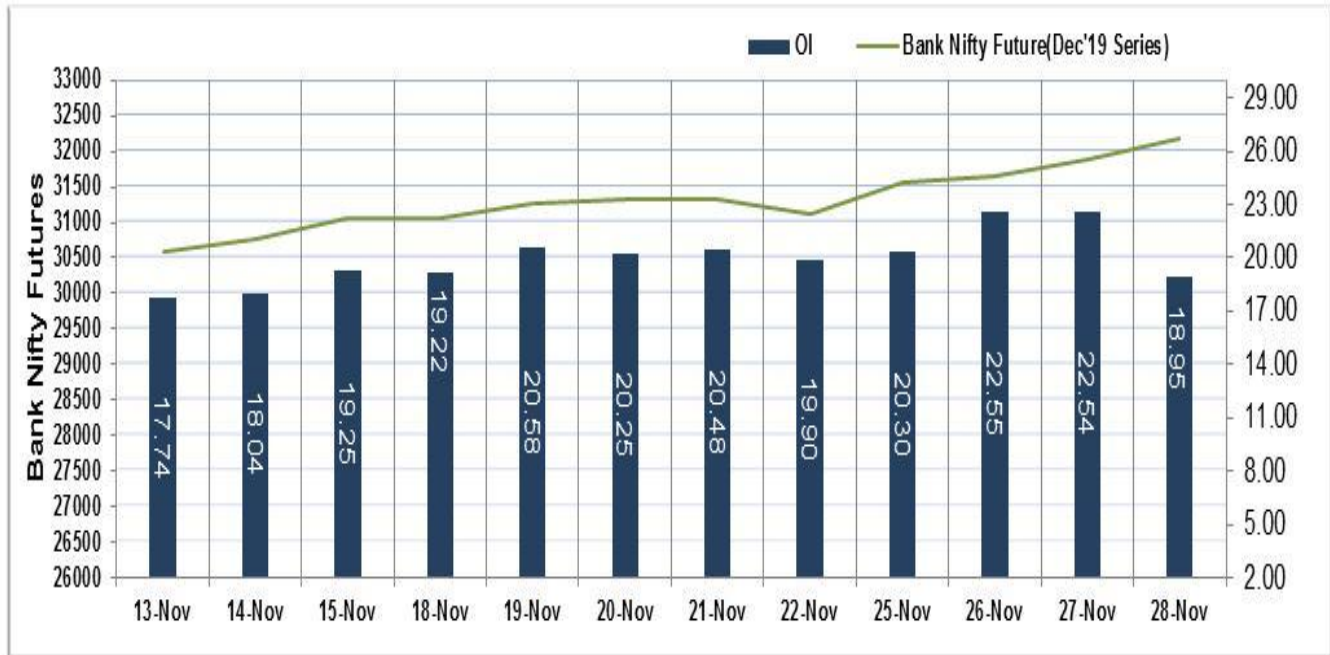
Market TO	Current	Previous	Net%
BSE CASH	2794	2207	27
NSE CASH	42581	35216	21
NSE FO	2460451	1208610	104

FII Derivatives	Buy	Sell	Net
Ind. Futures	6100.93	6859.64	(759)
Ind. Options	176210	174436	5369
Stk. Futures	21653	21305	1800
Stk. Options	2072.86	1933.10	140

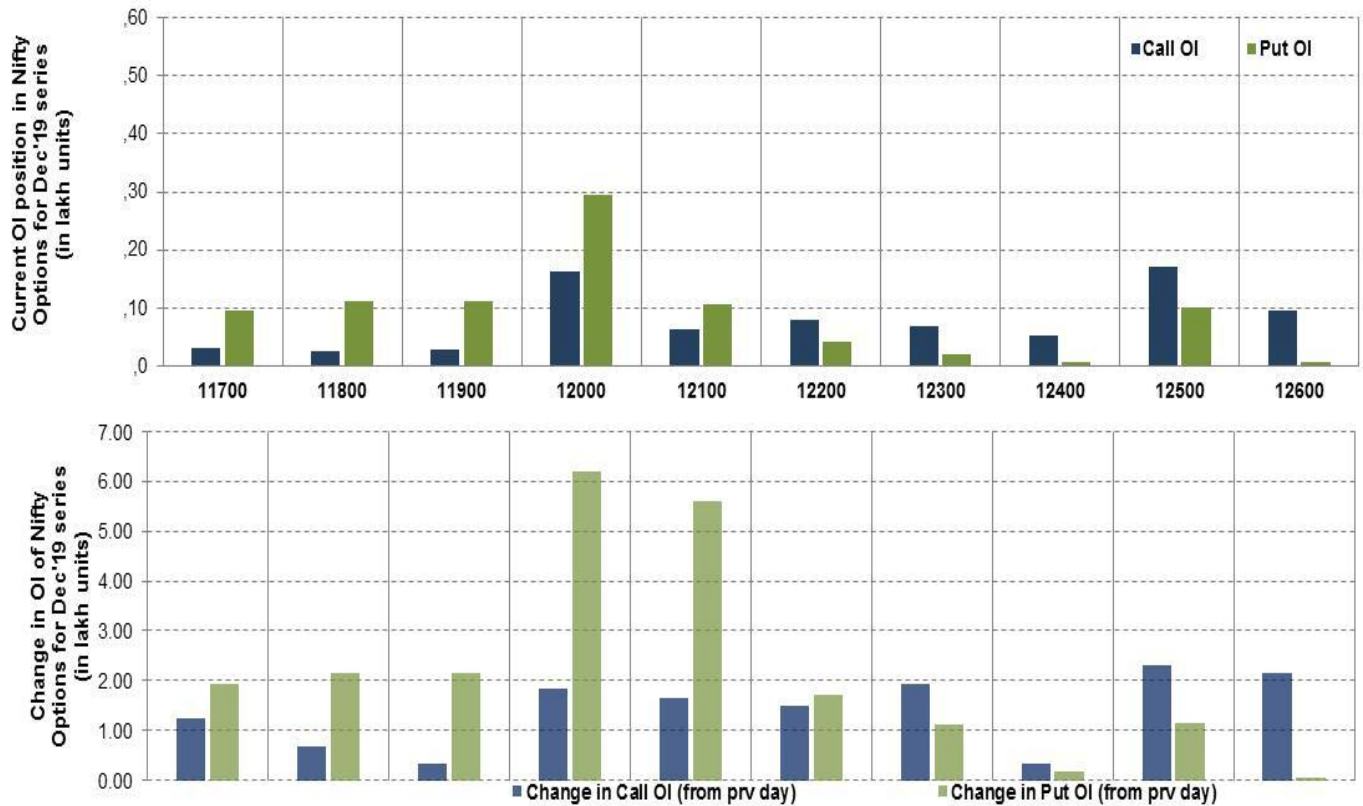
Nifty Futures



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 12,500 SP from the Dec month expiry was the most active call with an addition of 0.23 million in open interest.
- Among Nifty puts, 12,000 SP from the Dec month expiry was the most active put with an addition of 0.62 million open interests.
- The maximum OI outstanding for Calls was at 12,500 SP (1.69mn) and that for Puts was at 12,000 SP (2.95mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 28/11/19
 Avg Avg



Nifty Cash prices have settled at 12151.15 up by 0.42 percent from the previous close. On the upper side it has resistance of 12200 and 12250 levels, while lower side it has support of 12100 and 12050 levels. Intraday traders should be cautious and take position accordingly.

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