

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	12048	11956	12002	12070	12116	12183	Buy	Buy	Buy
Sensex	40802	40482	40642	40868	41028	41254	Buy	Buy	Buy
Nifty Futures	12091	12008	12049	12094	12135	12180	Buy	Buy	Buy
Bank Nifty	31871	31569	31720	31872	32024	32176	Buy	Buy	Buy
CNX IT	14852	14663	14757	14914	15009	15165	Sell	Sell	Neutral
CNX Midcap	17103	16904	17004	17121	17220	17337	Neutral	Neutral	Neutral
CNX Small Cap	5762	5715	5739	5782	5805	5848	Neutral	Neutral	Neutral

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	40802.17	8.36	0.02
NIFTY	12048.2	-7.85	-0.07
MIDCAP	14968.21	-116.6	-0.77
SMLCAP	13508.2	-52.35	-0.39
BSEFMC	11697.9	-25.67	-0.22
AUTO	17928.8	-170.6	-0.94
POWER	1918.9	-5.90	-0.31
REALTY	2159.5	-7.07	-0.33
BSE IT	14749.3	-125.8	-0.85
BANKEX	36164.5	-26.51	-0.07
OILGAS	15118.8	-36.73	-0.24
METAL	9809.35	30.38	0.31

Currency Futures	Close	Pre. Pts	% Chg
27-Dec-19 EUR-INR	79.20	-0.00	-0.01
27-Dec-19 USD-INR	71.82	-0.08	-0.11
27-Dec-19 GBP-INR	92.70	-0.04	-0.05
27-Dec -19 JPY-INR	65.65	-0.09	-0.13

Advance/ Decline	Adv	Dec	Un Ch.
NSE	709	1131	120
BSE	1024	1532	186

FII/DII Capital Mkt*	Buy	Sell	Net
FII	6559	8291	(1731)
DII	4038	3284	754

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

## Market Commentary

Indian equity bourses settled the volatile day near their neutral lines on Monday. The start of the day was positive, as Goods and Services Tax collection witnessed an impressive recovery with a positive growth of 6% to Rs 1.03 lakh crore in November 2019 over November 2018 collection. Some support also came with Finance minister Nirmala Sitharaman's statement that several significant steps in structural reforms have been taken in the past few months and responses/interventions addressing the needs of the economy will continue, indicating more relief measures could be on the anvil if so needed.

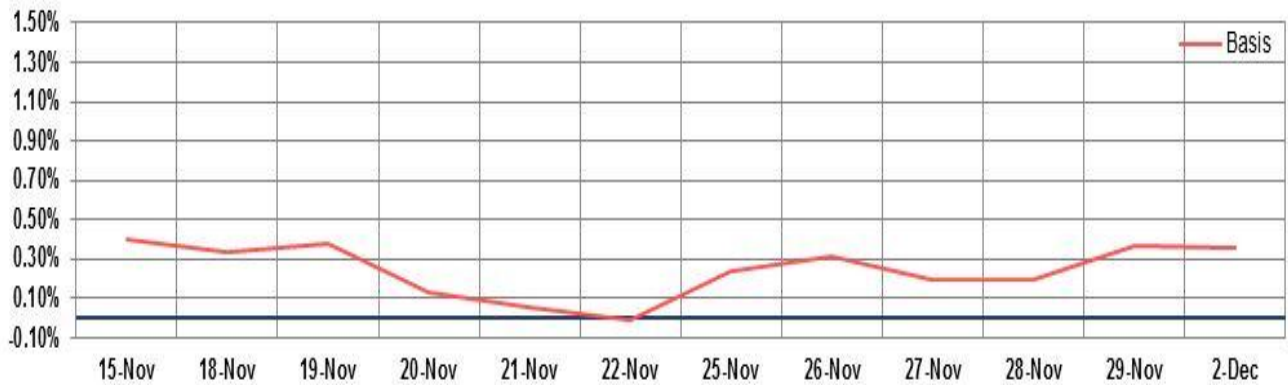
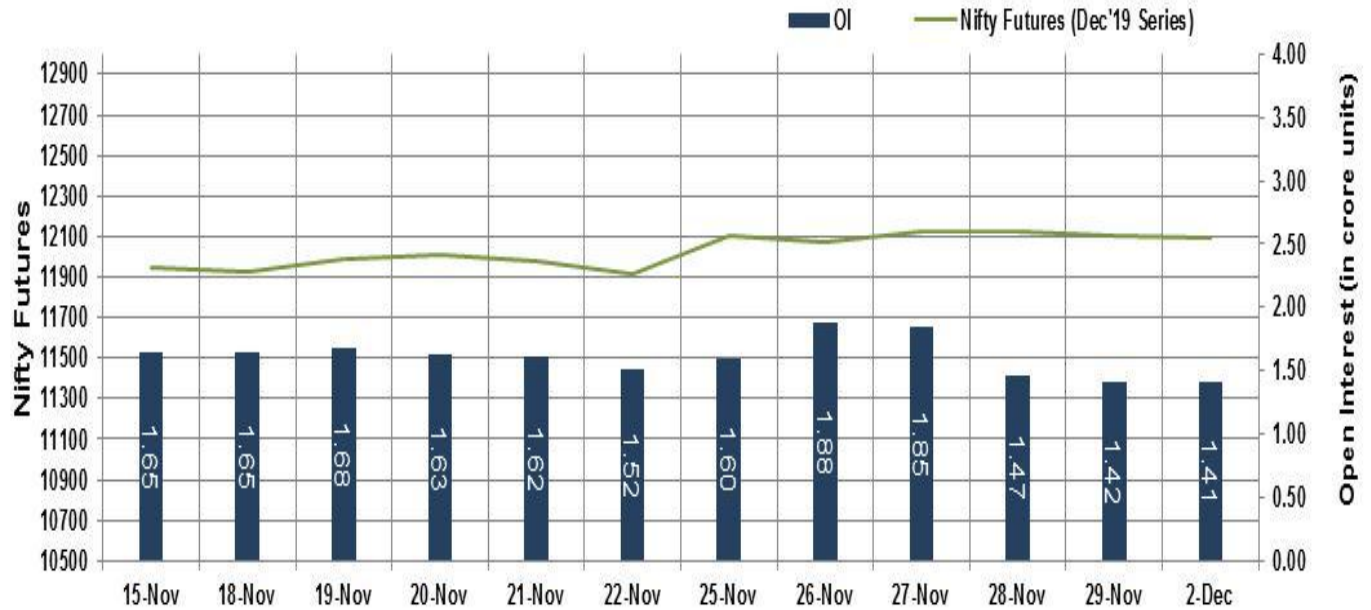
On the global front, European markets were trading in green terrain, as Turkey's economy returned to growth in the third quarter after shrinking for three straight quarters. The data from the Turkish Statistical Institute showed that gross domestic product climbed 0.9 percent on a yearly basis in the third quarter, in contrast to a 1.6 percent decline in the second quarter. Asian markets ended mostly higher, after the manufacturing sector in China continued to expand in November, and at a faster pace, with a manufacturing PMI score of 51.8. That's up from 51.7 in October.

## Market Turnover & FII Derivative Data

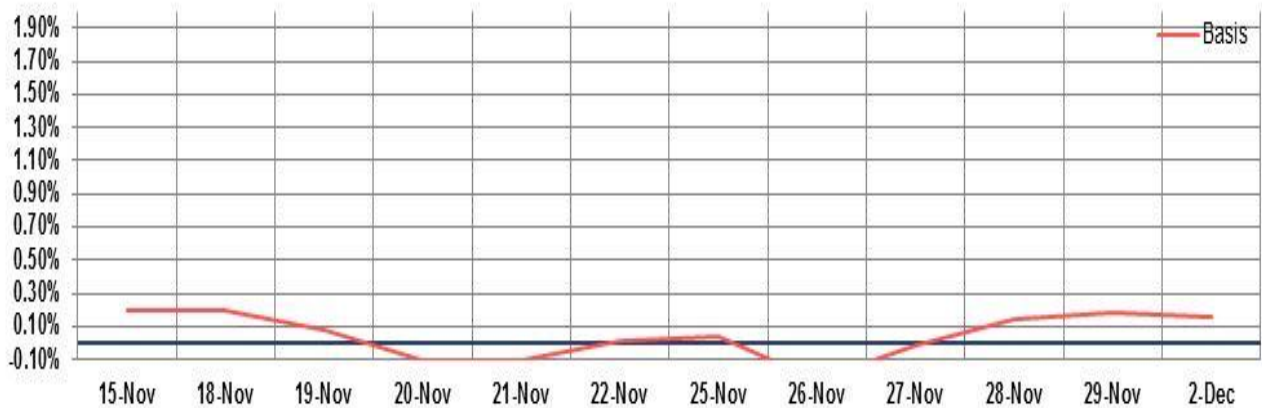
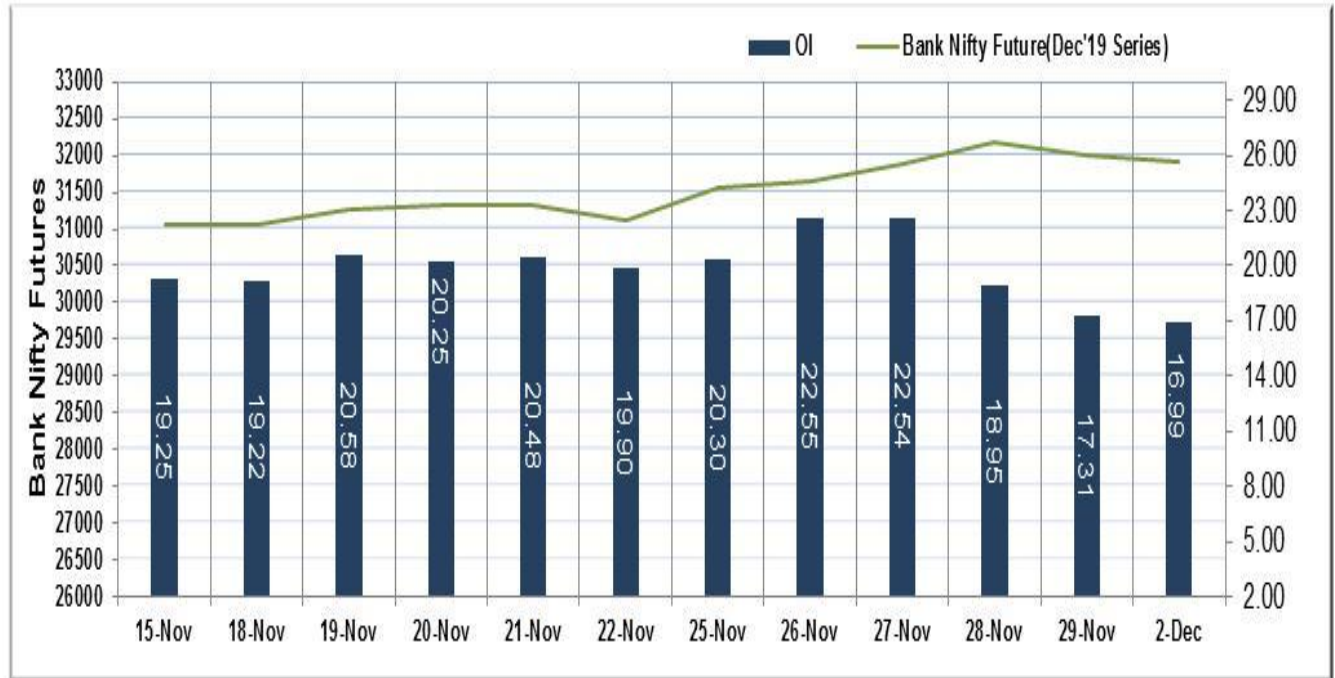
Market TO	Current	Previous	Net%
BSE CASH	2583	4015	(36)
NSE CASH	39362	43700	(10)
NSE FO	816662	778770	5

FII Derivatives	Buy	Sell	Net
Ind. Futures	1755.51	2062.39	(307)
Ind. Options	176210	174436	(365)
Stk. Futures	21653	21305	2022
Stk. Options	4113.47	4028.44	85

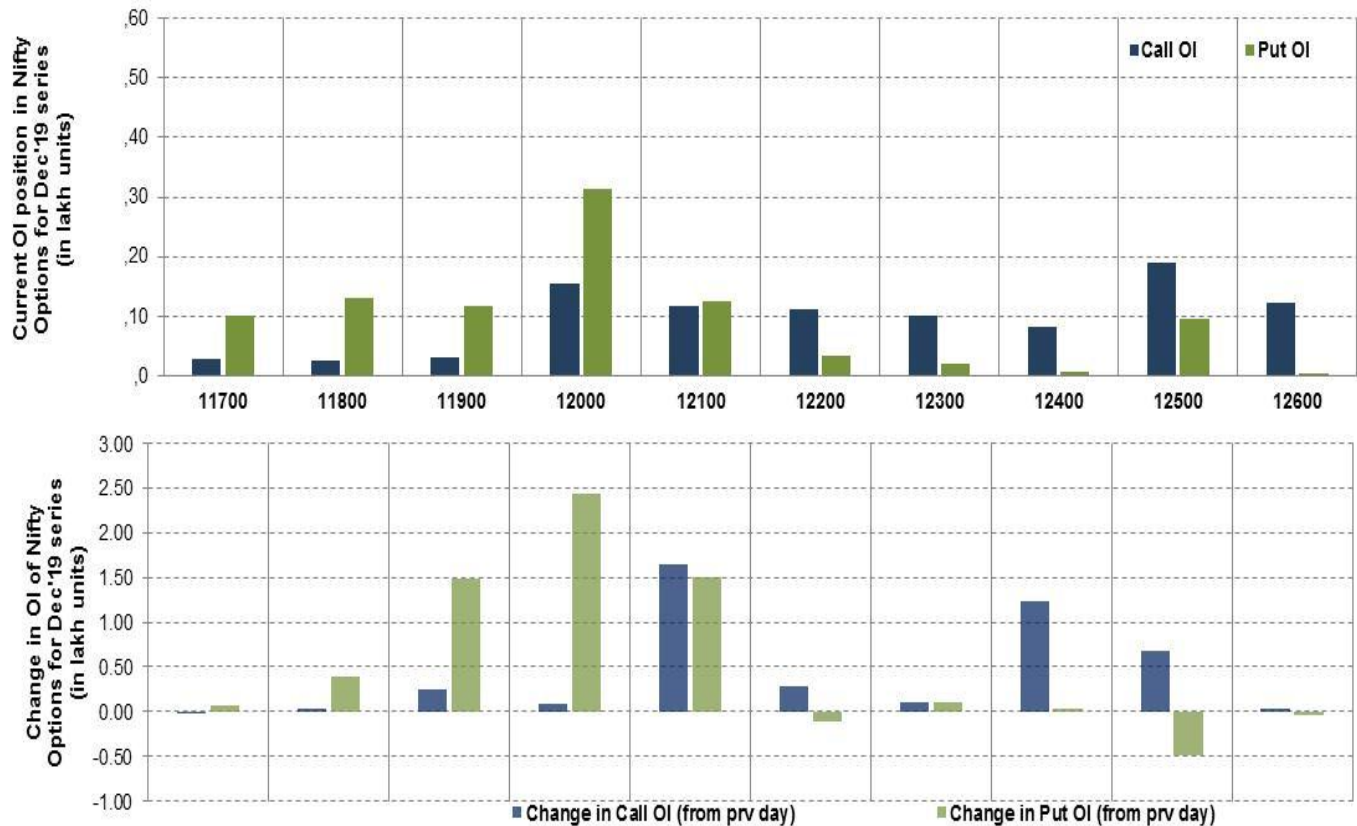
# Nifty Futures



# 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 0.07 million in open interest.
- Among Nifty puts, 12,000 SP from the Dec month expiry was the most active put with an addition of 0.24 million open interests.
- The maximum OI outstanding for Calls was at 12,500 SP (1.88mn) and that for Puts was at 12,000 SP (3.13mn)

## Nifty Technical & Indices Levels

1-Nifty 50 - 02/12/19

Avg Avg



Nifty Cash prices have settled at 12048.2 down by 0.07 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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