

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11994	11894	11944	12006	12056	12119	Buy	Buy	Buy
Sensex	40675	40374	40525	40705	40856	41036	Buy	Buy	Buy
Nifty Futures	12051	11940	11996	12046	12101	12152	Buy	Buy	Buy
Bank Nifty	31613	31251	31432	31684	31866	32118	Buy	Buy	Buy
CNX IT	14921	14747	14834	14895	14982	15043	Sell	Sell	Neutral
CNX Midcap	16918	16705	16812	16982	17089	17259	Neutral	Neutral	Neutral
CNX Small Cap	5722	5656	5689	5732	5765	5808	Neutral	Neutral	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	40675.45	-126.7	-0.31
NIFTY	11994.2	-54.0	-0.45
MIDCAP	14826.5	-141.7	-0.95
SMLCAP	13408.9	-99.3	-0.74
BSEFMC	11618.5	-79.38	-0.68
AUTO	17838.4	-90.44	-0.50
POWER	1893.4	-25.53	-1.33
REALTY	2188.8	29.33	1.36
BSE IT	14836.5	87.28	0.59
BANKEX	35919.7	-244.8	-0.68
OILGAS	14989.3	-129.5	-0.86
METAL	9547.4	-261.9	-2.67

Currency Futures	Close	Pre. Pts	% Chg
27-Dec-19 EUR-INR	79.61	0.40	0.50
27-Dec-19 USD-INR	71.83	0.01	0.01
27-Dec-19 GBP-INR	93.33	0.64	0.69
27-Dec -19 JPY-INR	66.07	0.42	0.64

Advance/ Decline	Adv	Dec	Un Ch.
NSE	572	1262	113
BSE	836	1638	200

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4839	5970	(1131)
DII	3789	2825	964

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity bourses closed Tuesday's trading session with losses. The markets made a negative start of the day, as ICRA said that India Inc delivered an expectedly weak performance during the second quarter of the current financial year, reeling under the impact of continued weakness in consumer sentiments and a general slowdown in the economy. Adding some worries, a private report stated that with the government trying to revive a stuttering economy, the GST mop-up for November is expected to provide some respite, but it added that an improvement in GST collections may not be a solution to all the worries of the government.

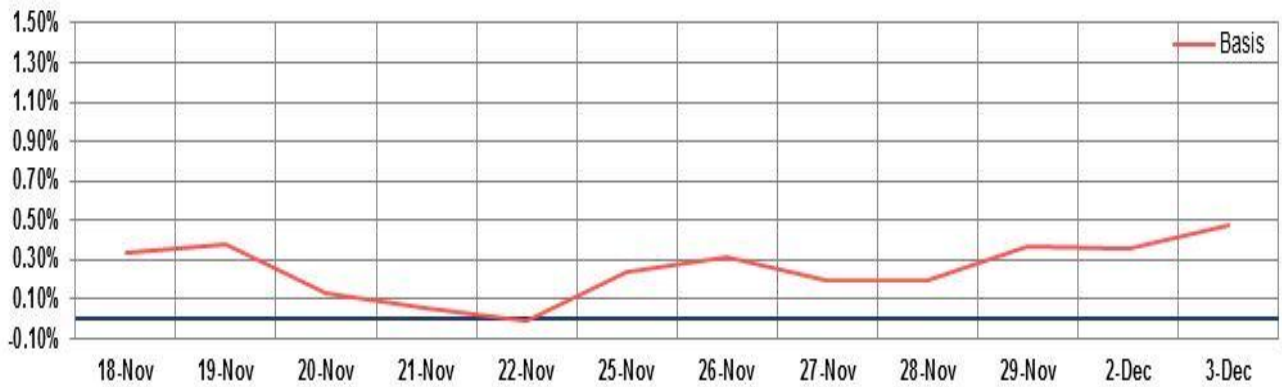
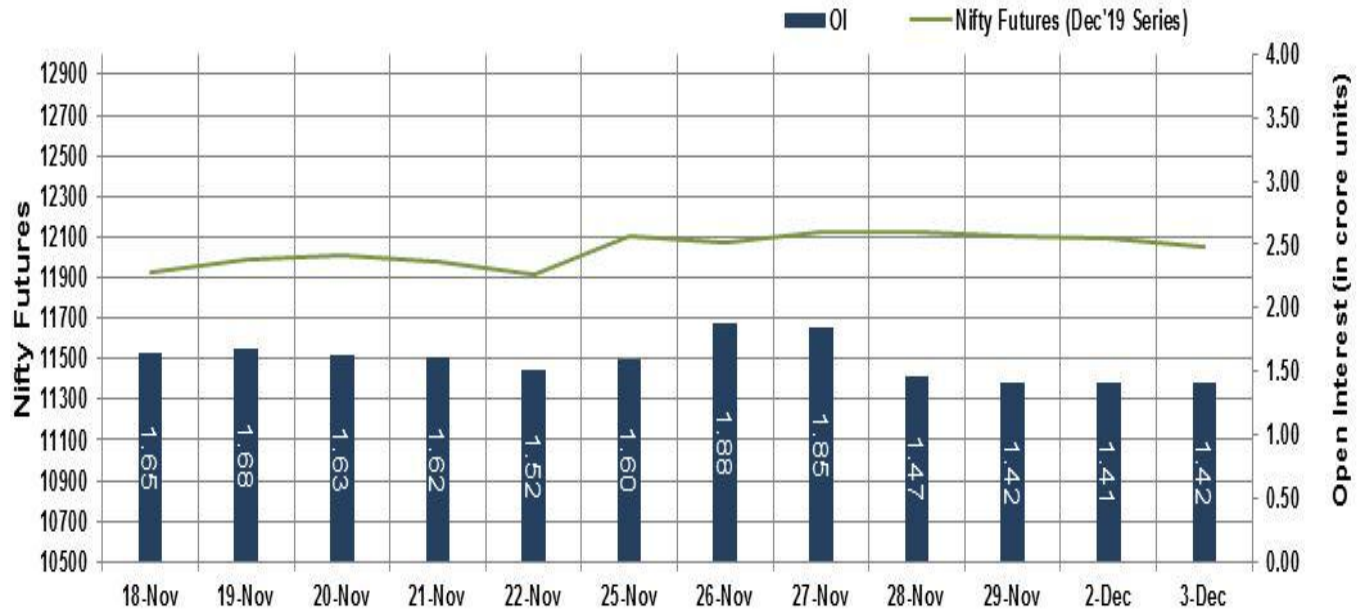
On the global front, European markets were trading in red, despite Hungary's exports grew at fastest rate in nearly two-and-a-half years in September and producer price inflation slowed in October. The data from the Hungarian Central Statistical Office showed that exports rose a calendar adjusted 11.6 percent annually in September, following a 7.8 percent increase in August. Asian markets ended mostly lower, as South Korea's economic growth slowed as initially estimated in third quarter on weaker construction activity. Gross domestic product grew 0.4 percent sequentially, but slower than 1 percent expansion seen in second quarter.

Market Turnover & FII Derivative Data

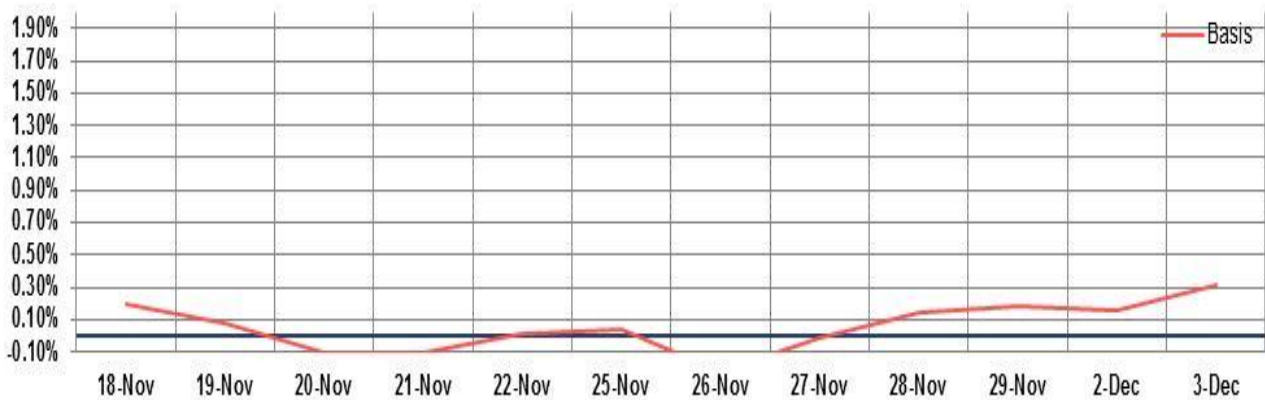
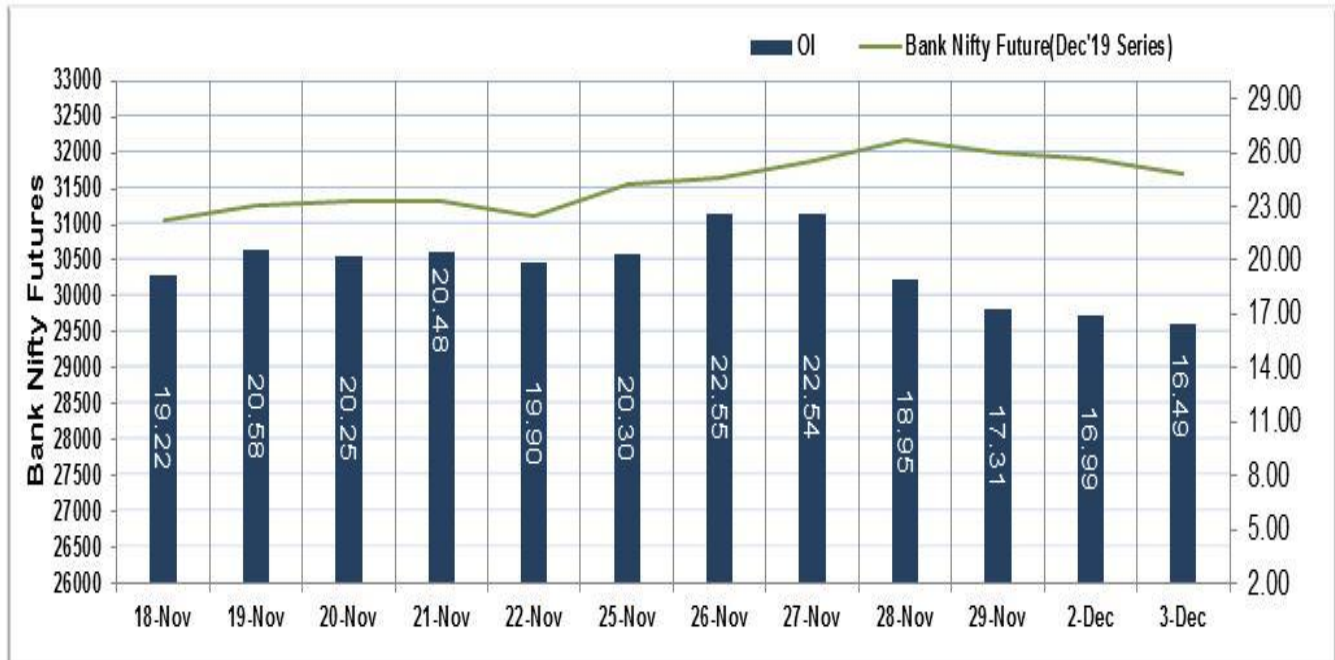
Market TO	Current	Previous	Net%
BSE CASH	3544	2583	37
NSE CASH	33875	39362	(14)
NSE FO	978982	816662	20

FII Derivatives	Buy	Sell	Net
Ind. Futures	2021.59	2389.39	(368)
Ind. Options	176210	174436	177
Stk. Futures	21653	21305	(605)
Stk. Options	3279.14	3317.47	(38)

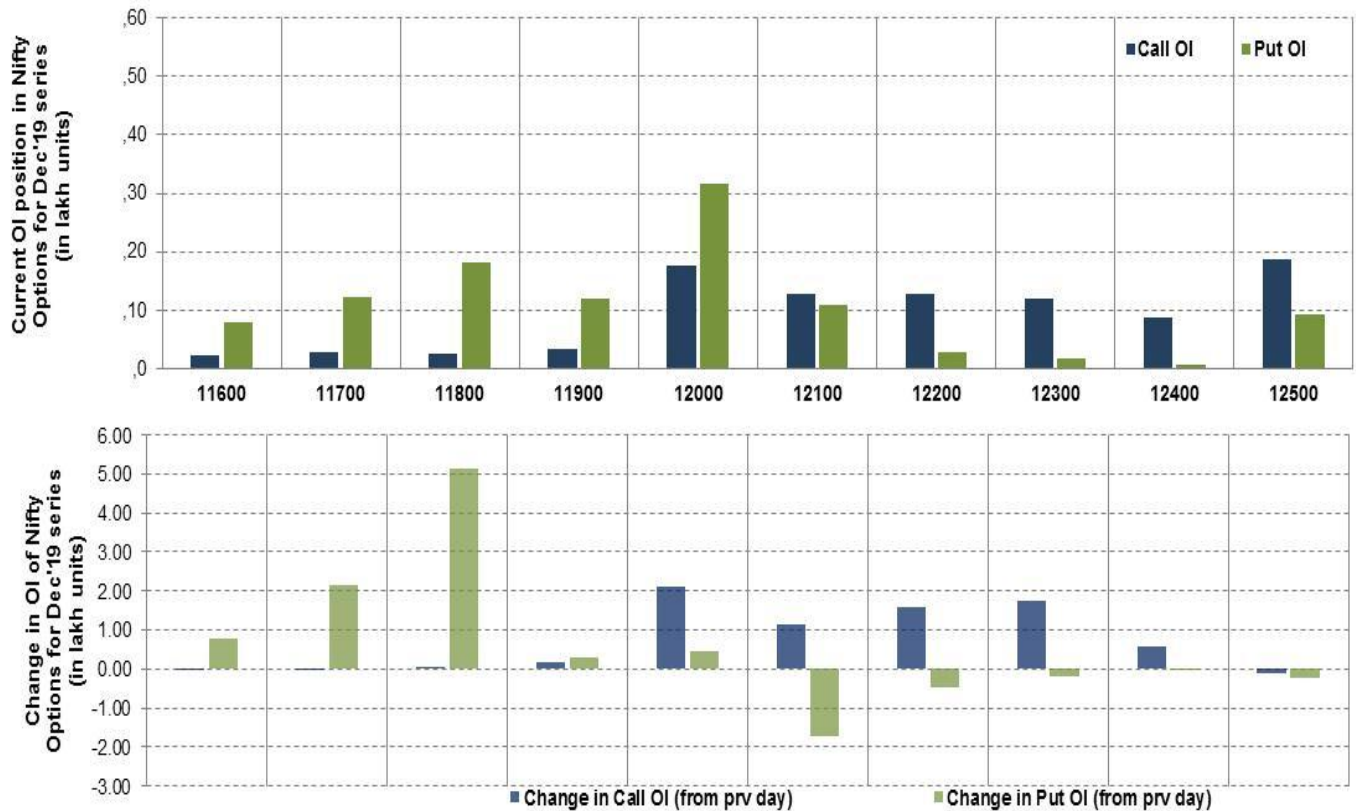
Nifty Futures



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 a reduction of 0.01 million in open interest.
- Among Nifty puts, 12,000 SP from the Dec month expiry was the most active put with an addition of 0.05 million open interests.
- The maximum OI outstanding for Calls was at 12,500 SP (1.87mn) and that for Puts was at 12,000 SP (3.17mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 03/12/19

Avg Avg



Nifty Cash prices have settled at 11994.2 down by 0.45 percent from the previous close. On the upper side it has resistance of 12050 and 12100 levels, while lower side it has support of 11950 and 11900 levels. Intraday traders should be cautious and take position accordingly.

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