

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	12043	11892	11967	12011	12087	12130	Buy	Buy	Buy
Sensex	40850	40352	40601	40725	40974	41098	Buy	Buy	Buy
Nifty Futures	12093	11935	12014	12056	12135	12177	Buy	Buy	Buy
Bank Nifty	31979	31240	31610	31814	32183	32387	Buy	Buy	Buy
CNX IT	15175	14795	14985	15087	15277	15379	Neutral	Sell	Neutral
CNX Midcap	17011	16758	16885	16953	17079	17148	Neutral	Neutral	Neutral
CNX Small Cap	5744	5673	5708	5730	5766	5788	Neutral	Neutral	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	40850.29	174.84	0.43
NIFTY	12043.2	49.00	0.41
MIDCAP	14903.31	76.76	0.52
SMLCAP	13452.79	43.87	0.33
BSEFMC	11633.7	15.17	0.13
AUTO	17924.85	86.44	0.48
POWER	1898.63	5.26	0.28
REALTY	2194.15	5.36	0.24
BSE IT	15039.6	203.12	1.37
BANKEX	36423.14	503.47	1.40
OILGAS	14950.55	-38.78	-0.26
METAL	9701.3	153.9	1.61

Currency Futures	Close	Pre. Pts	% Chg
27-Dec-19 EUR-INR	79.42	-0.21	-0.27
27-Dec-19 USD-INR	71.67	-0.17	-0.24
27-Dec-19 GBP-INR	93.55	0.24	0.27
27-Dec -19 JPY-INR	66.01	-0.08	-0.12

Advance/ Decline	Adv	Dec	Un Ch.
NSE	988	838	123
BSE	1241	1222	210

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4829	5610	(781)
DII	4327	3423	904

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity benchmarks staged sharp recovery to end Wednesday's trading session in green terrain. After a negative start, indices altered between green and red terrain, amid a private report that India's GDP growth estimate to 5.3% from 6% amid a rash of similar actions, especially after the September quarter growth slowed to a 26-quarter low of 4.5%. In noon deals, losses got extended, even though India's services sector activity returned to growth in the month of November. As per the survey report, the seasonally adjusted Nikkei Services Business Activity Index bounced back to 52.7 in November from 49.2 in October.

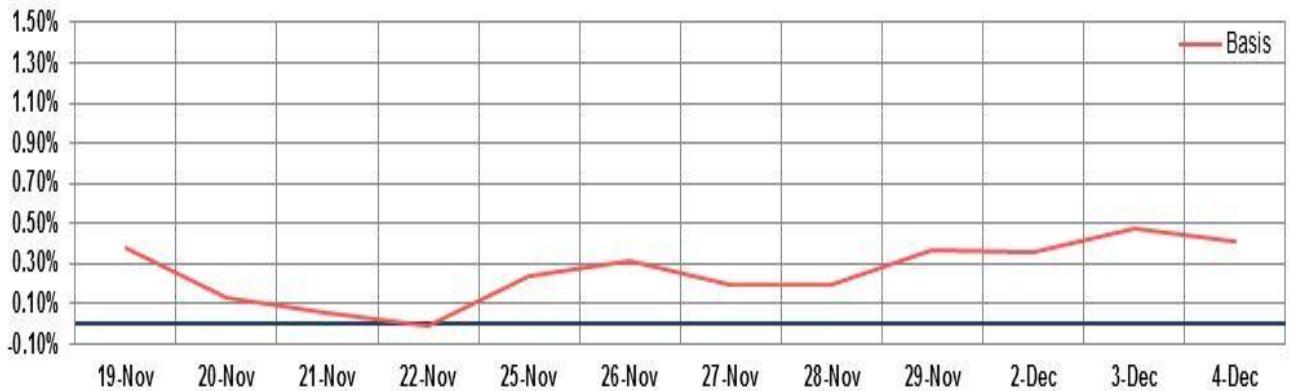
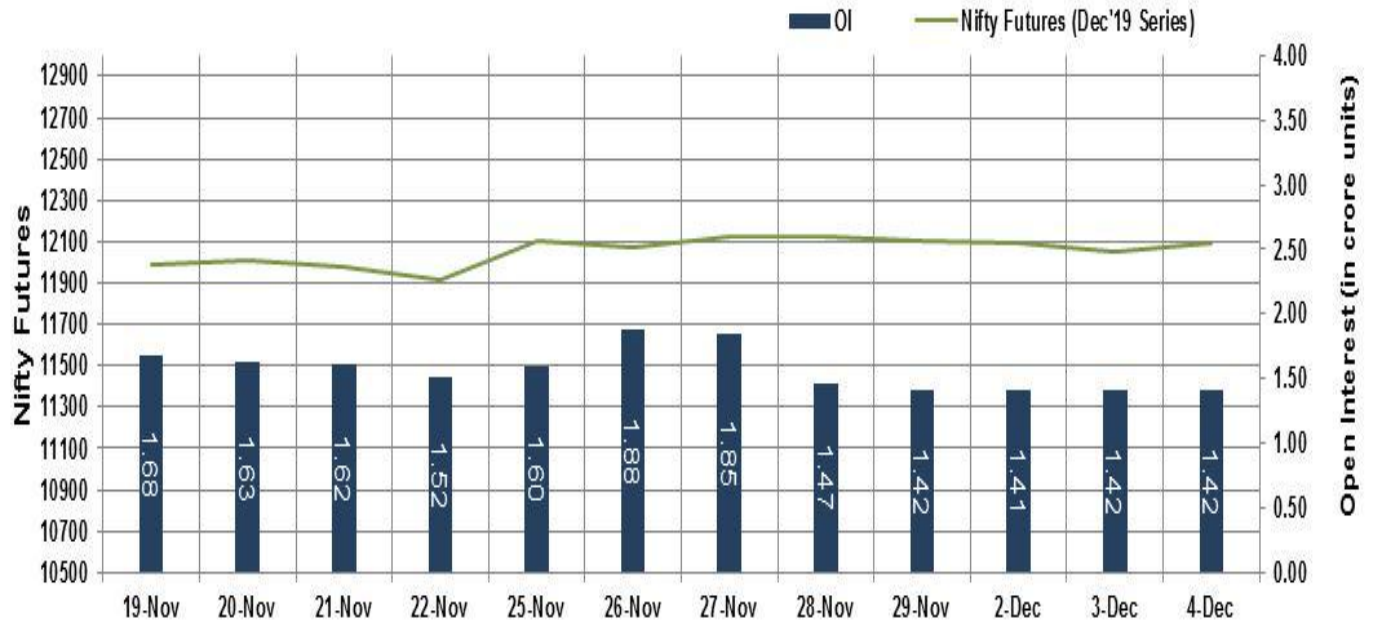
On the global front, European markets were trading in green terrain, as Russia's service sector expanded for the fifth consecutive month in November. The survey data from IHS Markit showed that the services Purchasing Managers' Index stood at 55.6 in November from 55.8 in October. Asian markets ended in red terrain, after Hong Kong's private sector continued to contract in November, with a 16-year low PMI score of 38.5. That's down from 39.3 in October and it moves further beneath the boom-or-bust line that separates expansion from contraction.

Market Turnover & FII Derivative Data

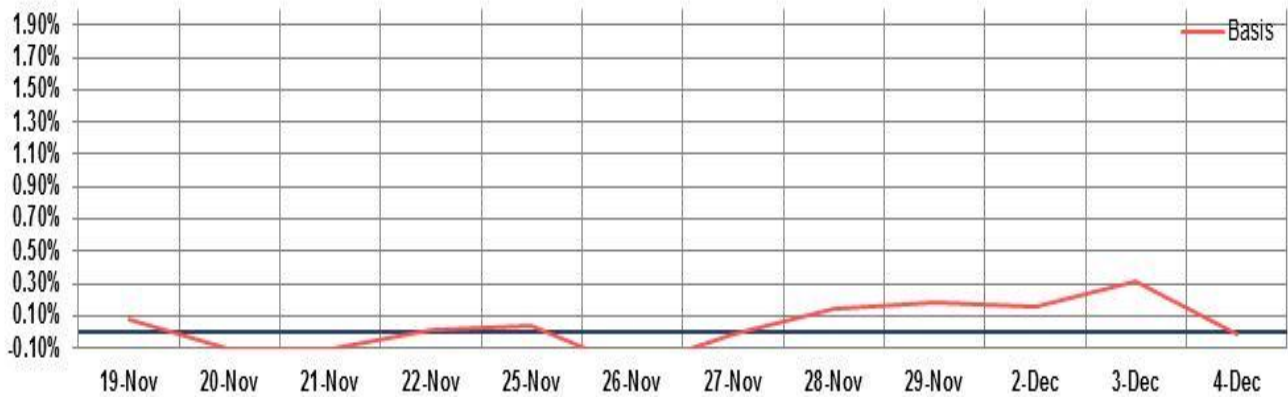
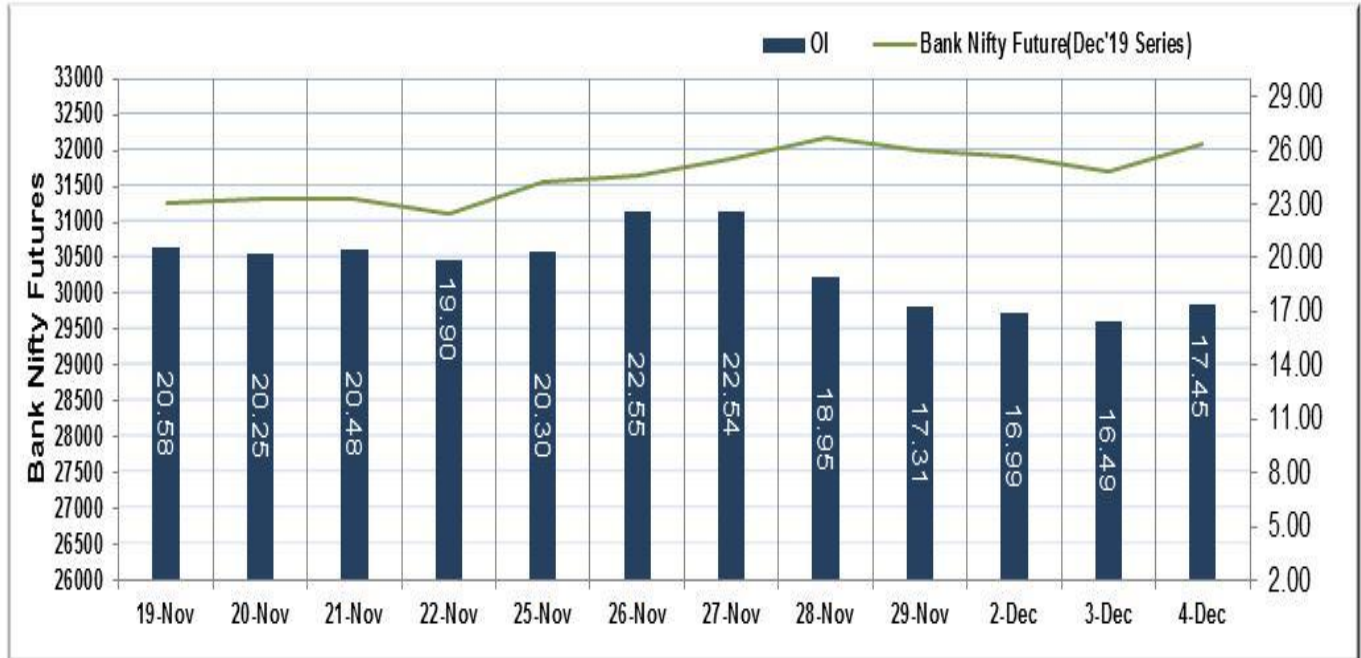
Market TO	Current	Previous	Net%
BSE CASH	2567	3544	(28)
NSE CASH	38184	33875	13
NSE FO	1809045	978982	85

FII Derivatives	Buy	Sell	Net
Ind. Futures	2592.25	3328.38	(736)
Ind. Options	176210	174436	(490)
Stk. Futures	21653	21305	393
Stk. Options	4569.01	4524.38	45

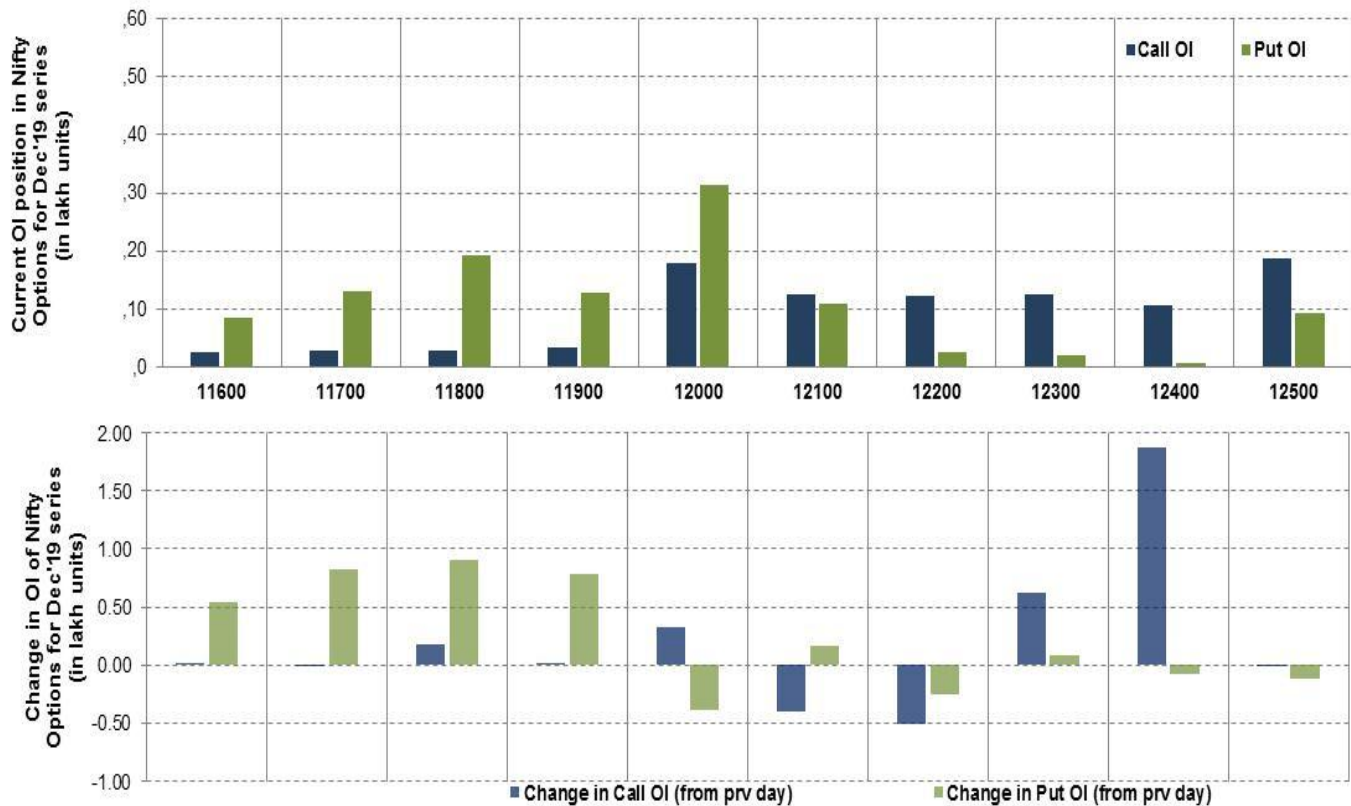
Nifty Futures



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 0.002 million in open interest.
- Among Nifty puts, 12,000 SP from the Dec month expiry was the most active put with a reduction of 0.04 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 (3.13mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 04/12/19

Avg Avg



Nifty Cash prices have settled at 12043.2 up by 0.41 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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