

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11922	11788	11855	11956	12023	12124	Neutral	Buy	Buy
Sensex	40445	39964	40204	40578	40819	41193	Neutral	Buy	Buy
Nifty Futures	11950	11837	11893	11988	12044	12139	Neutral	Buy	Buy
Bank Nifty	31342	30859	31100	31492	31733	32125	Neutral	Buy	Buy
CNX IT	15290	15196	15243	15316	15363	15437	Neutral	Neutral	Neutral
CNX Midcap	16732	16453	16593	16810	16950	17167	Neutral	Neutral	Neutral
CNX Small Cap	5697	5626	5662	5716	5752	5807	Neutral	Neutral	Neutral

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	40445.15	-334.4	-0.82
NIFTY	11921.5	-96.90	-0.81
MIDCAP	14667.37	-187.6	-1.26
SMLCAP	13339.3	-115.8	-0.86
BSEFMC	11565.59	-102.4	-0.88
AUTO	17493.08	-317.1	-1.78
POWER	1864.89	-21.93	-1.16
REALTY	2169.36	-29.14	-1.33
BSE IT	15175.6	-19.56	-0.13
BANKEX	35751.4	-395.8	-1.10
OILGAS	14650.5	-140.6	-0.95
METAL	9435.6	-33.4	-0.35

Currency Futures	Close	Pre. Pts	% Chg
27-Dec-19 EUR-INR	79.21	-0.07	-0.10
27-Dec-19 USD-INR	71.31	-0.13	-0.18
27-Dec-19 GBP-INR	93.68	-0.17	-0.19
27-Dec -19 JPY-INR	65.76	0.07	0.11

Advance/ Decline	Adv	Dec	Un Ch.
NSE	525	1313	106
BSE	827	1702	180

FII/DII Capital Mkt*	Buy	Sell	Net
FII	3673	4541	(868)
DII	2965	2755	211

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

## Market Commentary

Bears dominated Dalal Street on Friday, with Sensex and Nifty losing over 0.80% each. The start of the day was positive, as Reserve Bank of India's (RBI) Governor Shaktikanta Das indicated that the government may come up with some countercyclical policy measures on the fiscal side to revive growth. Indices remained in green during early morning deals, taking support with Commerce and Industry Minister Piyush Goyal's statement the target of Rs 5 lakh crore business through government's e-marketplace GeM is achievable in less than five years given the huge amount of procurement done via the platform.

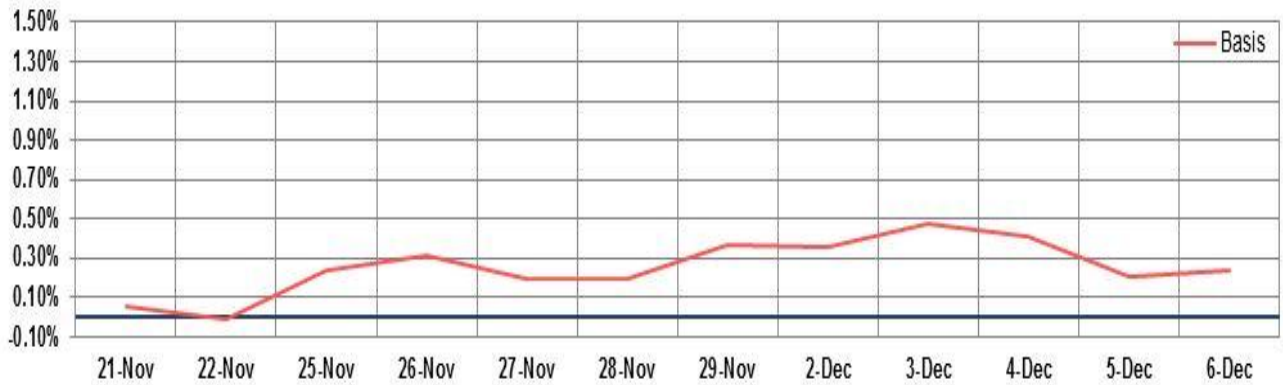
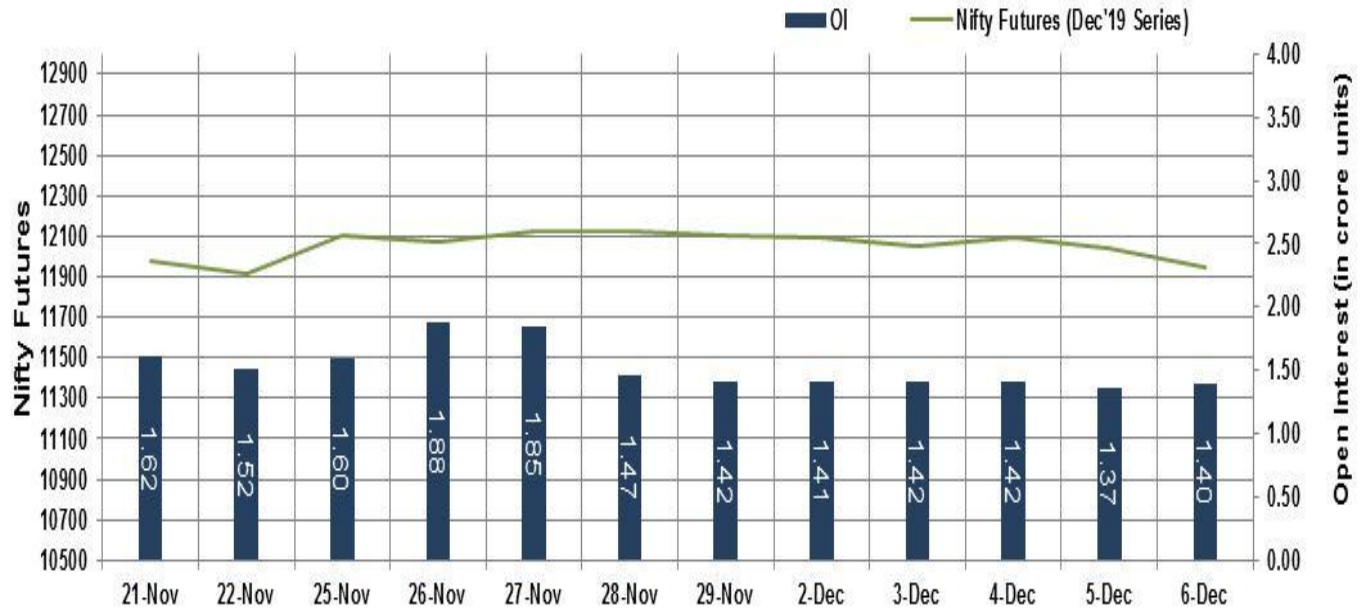
On the global front, European markets were trading in green, even though Germany's industrial production declined unexpectedly in October. The data from Destatis revealed that industrial production decreased 1.7 percent on a monthly basis in October, bigger than the revised 0.6 percent fall logged in September. Asian markets ended in green terrain, despite Japan's leading index fell to the lowest level in nearly ten years in October. The data from the Cabinet Office showed that the leading index, which measures the future economic activity, came in at 91.8 in October, down from 91.9 in September.

## Market Turnover & FII Derivative Data

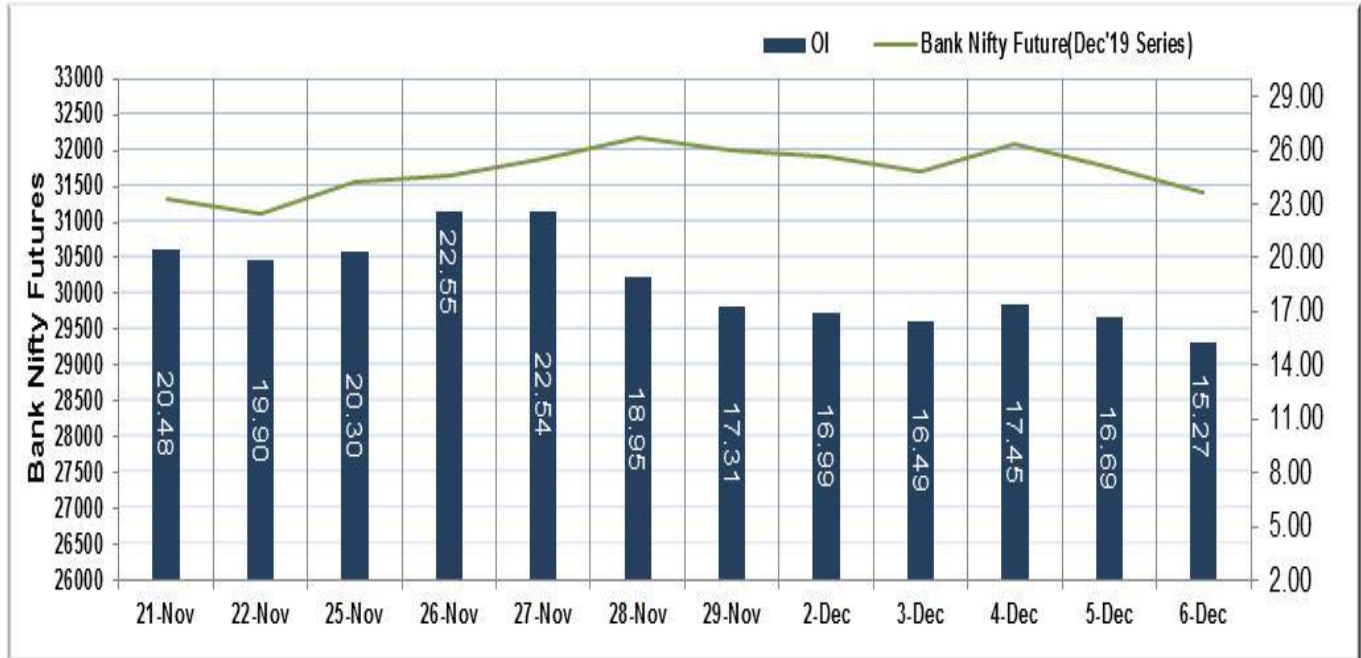
Market TO	Current	Previous	Net%
BSE CASH	1991	2075	(4)
NSE CASH	33124	34089	(3)
NSE FO	1003597	3097947	(68)

FII Derivatives	Buy	Sell	Net
Ind. Futures	3201.81	2961.33	240
Ind. Options	176210	174436	2706
Stk. Futures	21653	21305	(355)
Stk. Options	4693.01	4751.50	(58)

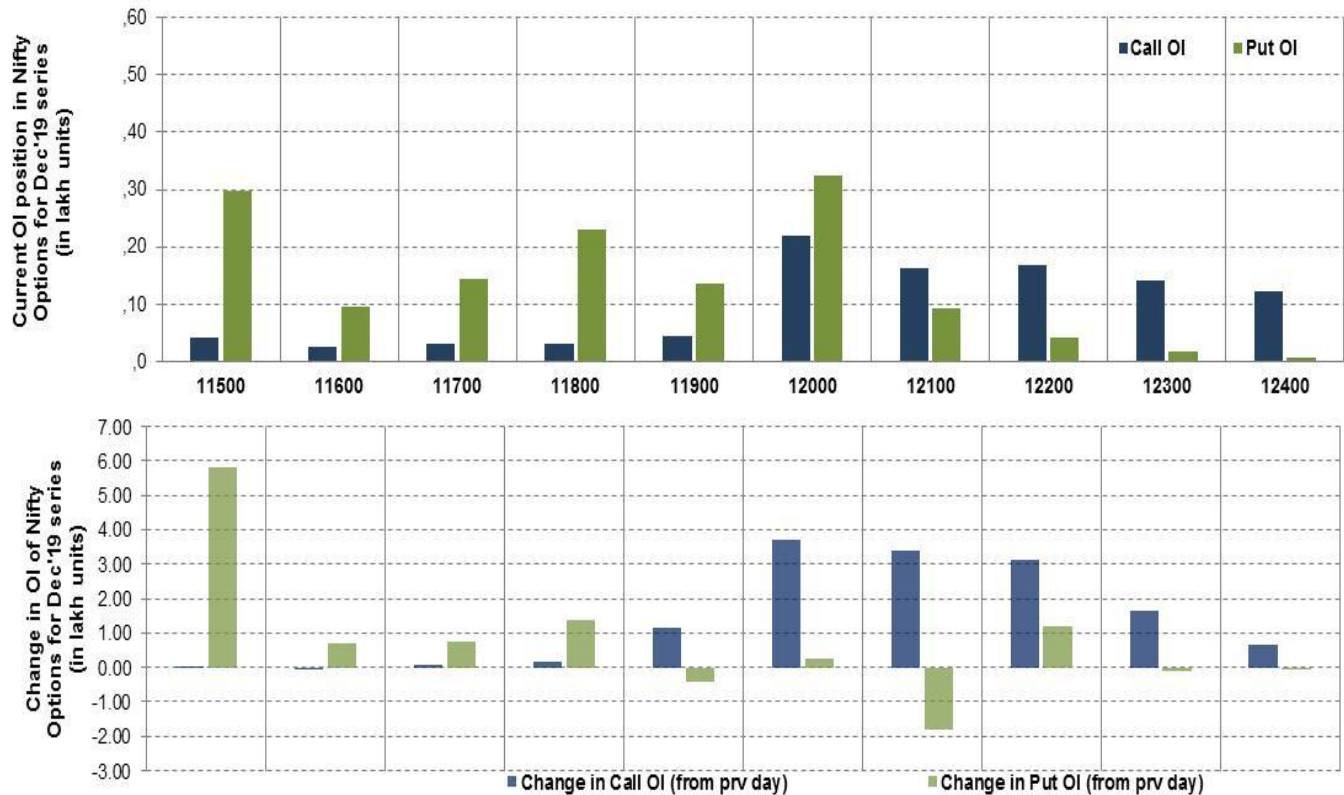
# Nifty Futures



## 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 12,000 SP from the Dec month expiry was the most active call with an addition of 0.37 million in open interest.
- Among Nifty puts, 12,000 SP from the Dec month expiry was the most active put with an addition of 0.02 million open interests.
- The maximum OI outstanding for Calls was at 12,000 SP (2.19mn) and that for Puts was at 12,000 SP (3.25mn)

## Nifty Technical & Indices Levels

1-Nifty 50 - 06/12/19

Avg Avg



Nifty Cash prices have settled at 11921.5 down 0.81 percent from the previous close. On the upper side it has resistance of 12000 and 12050 levels, while lower side it has support of 11850 and 11800 levels. Intraday traders should be cautious and take position accordingly.

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