

# Daily Derivatives & Market Report

## CONTENTS

Page No.	Particulars
2	Market Summary
3	Nifty Futures – Derivatives Snap
4	Bank Nifty Futures – Derivatives Snap
5	Activity in Nifty Options
6	What do Nifty Technical suggest
7	Derivative Analysis
8	Disclaimer

## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11938	11842	11890	11936	11984	12030	Neutral	Buy	Buy
Sensex	40487	40181	40334	40490	40643	40799	Neutral	Buy	Buy
Nifty Futures	11967	11788	11878	11945	12034	12101	Neutral	Buy	Buy
Bank Nifty	31317	30910	31113	31325	31529	31741	Neutral	Buy	Buy
CNX IT	15157	15019	15088	15205	15274	15392	Neutral	Neutral	Neutral
CNX Midcap	16727	16504	16616	16750	16862	16996	Neutral	Neutral	Neutral
CNX Small Cap	5655	5615	5635	5671	5691	5727	Neutral	Neutral	Neutral

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	40487.43	42.28	0.10
NIFTY	11937.5	16.0	0.13
MIDCAP	14683.3	15.93	0.11
SMLCAP	13280.5	-58.85	-0.44
BSEFMC	11508.5	-57.13	-0.49
AUTO	17624.9	131.9	0.75
POWER	1871.55	6.66	0.36
REALTY	2147.2	-22.15	-1.02
BSE IT	15020.24	-155.4	-1.02
BANKEX	35712.2	-39.18	-0.11
OILGAS	14798.5	147.9	1.01
METAL	9497.3	61.66	0.65

Currency Futures	Close	Pre. Pts	% Chg
27-Dec-19 EUR-INR	78.91	-0.34	-0.44
27-Dec-19 USD-INR	71.18	-0.18	-0.26
27-Dec-19 GBP-INR	93.73	-0.02	-0.02
27-Dec -19 JPY-INR	65.71	-0.10	-0.15

Advance/ Decline	Adv	Dec	Un Ch.
NSE	734	1113	115
BSE	1044	1448	178

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4186	3727	459
DII	2296	2221	75

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

## Market Commentary

Indian equity benchmarks ended the volatile day with marginal gains on Monday. After a cautious start, key indices traded volatile, as IHS Markit in its latest report stated that India's real GDP growth in 2019-20 fiscal is expected to be slightly below 5% as the impact of stimulus measures will take time to filter through to the economy. Adding more worries among market participants, Former Reserve Bank of India's (RBI) governor Raghuram Rajan said that India is in the midst of a 'growth recession' with signs of deep malaise in the Indian economy that is being run through extreme centralisation of power in Prime Minister's Office and powerless ministers.

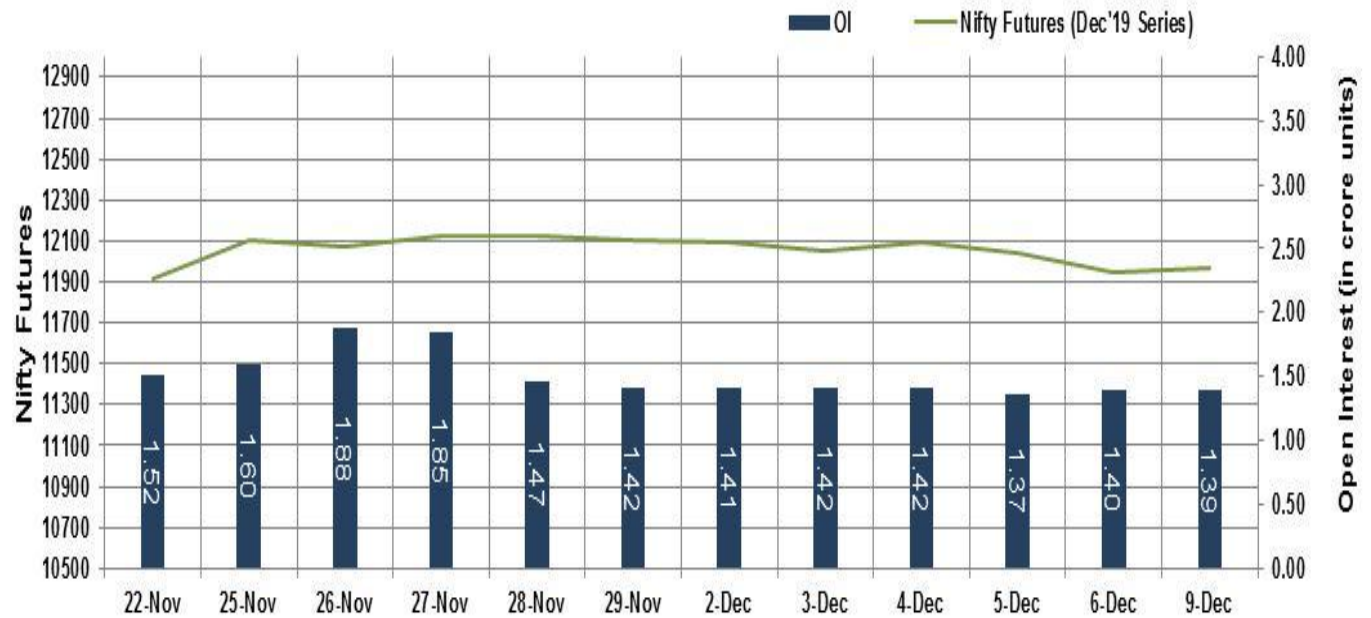
On the global front, European markets were trading in red, as France's economic growth is expected to slow slightly in the fourth quarter. The Bank of France retained its GDP growth estimate for the final three months of 2019 at 0.2 percent, which is slower than the 0.3 percent expansion in the third quarter. Asian markets ended mostly higher, after Japan had a current account surplus of 1,816.8 billion yen in October, exceeding expectations for 1,806.8 billion yen and up from 1,612.9 billion in September. The trade balance reflected a surplus of 254.0 billion yen - also beating forecasts for 138.8 billion yen following the 1.1 billion yen surplus in the previous month.

## Market Turnover & FII Derivative Data

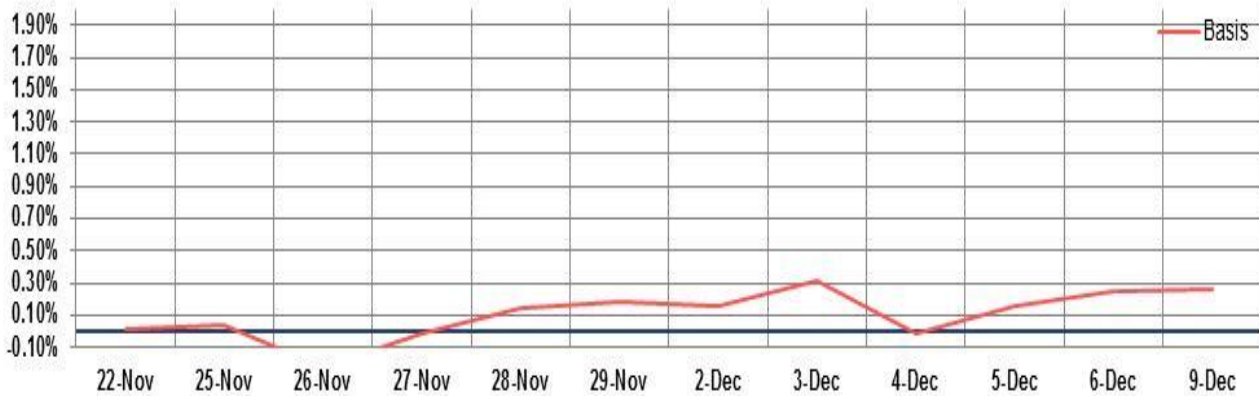
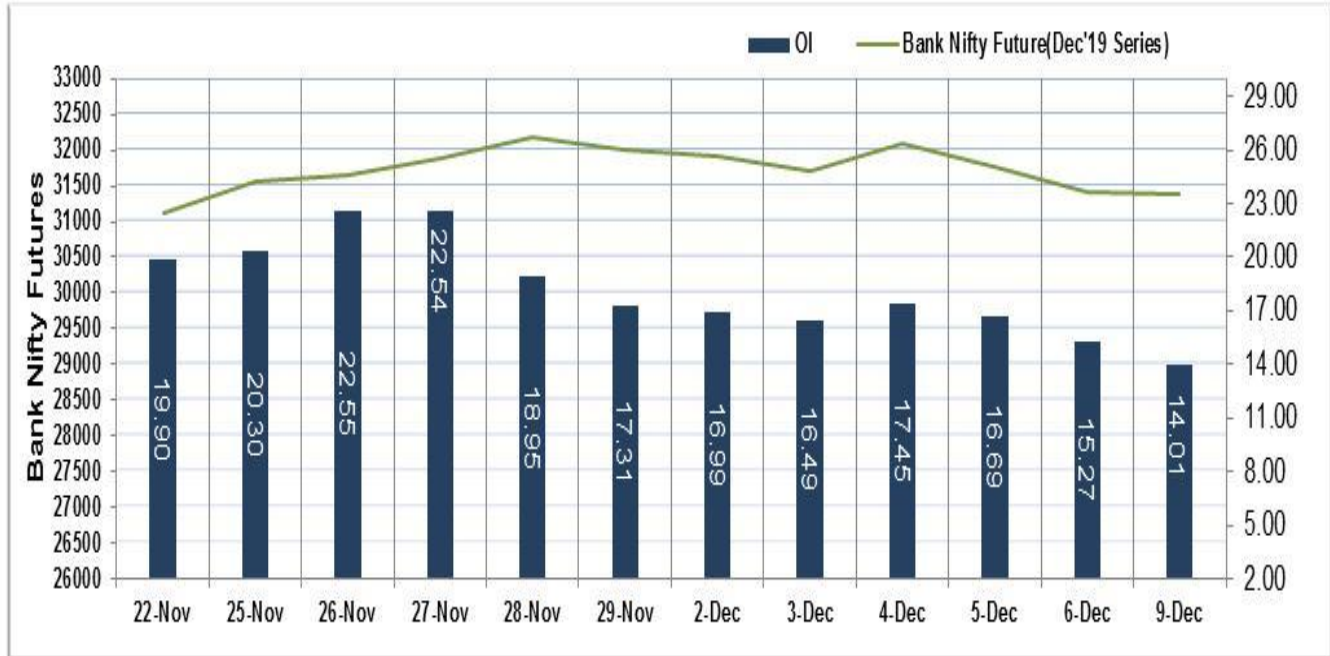
Market TO	Current	Previous	Net%
BSE CASH	1819	1991	(9)
NSE CASH	30353	33124	(8)
NSE FO	991452	1003597	(1)

FII Derivatives	Buy	Sell	Net
Ind. Futures	2214.58	2199.28	15
Ind. Options	176210	174436	683
Stk. Futures	21653	21305	667
Stk. Options	3887.30	3863.64	24

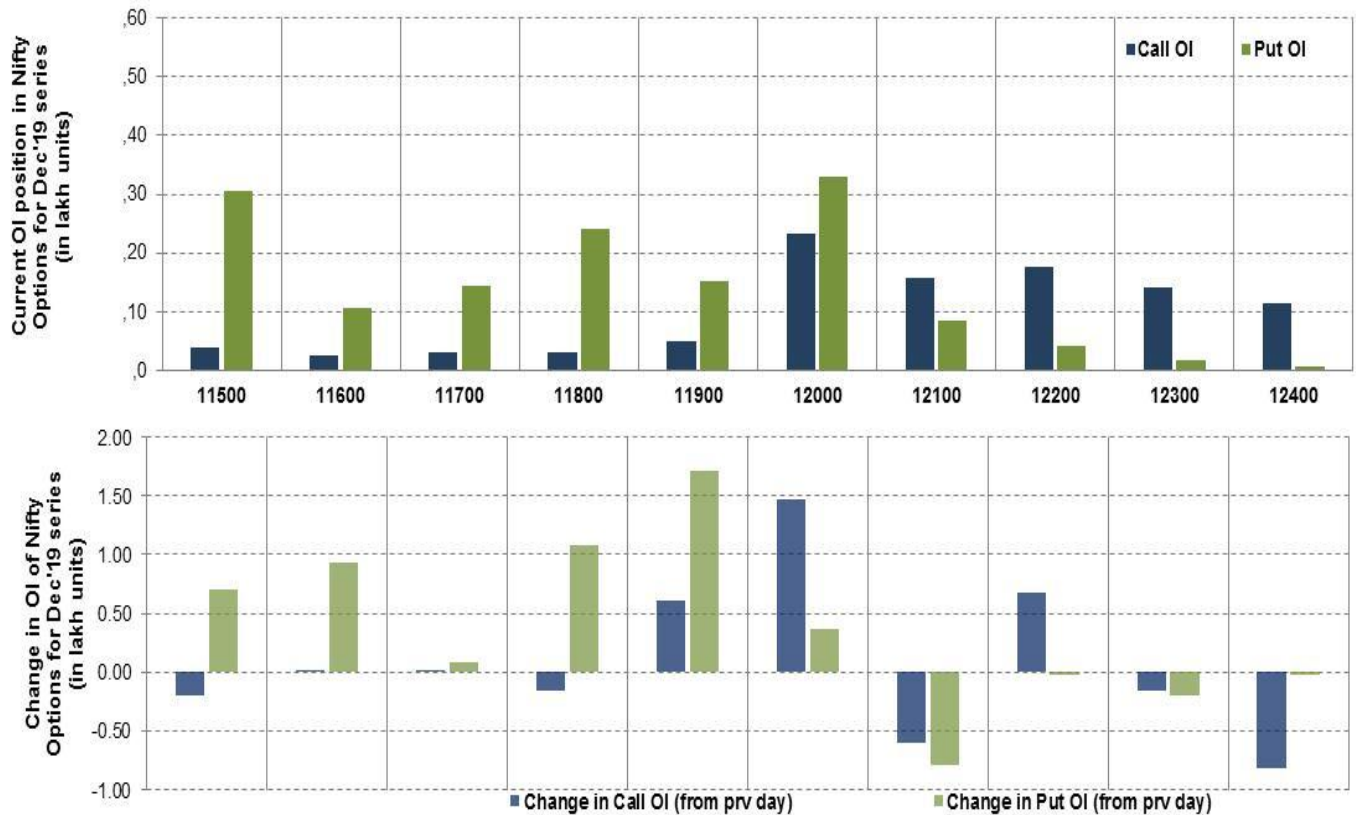
## Nifty Futures



# 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 0.15 million in open interest.
- Among Nifty puts, 12,000 SP from the Dec month expiry was the most active put with an addition of 0.04 million open interests.
- The maximum OI outstanding for Calls was at 12,000 SP (2.34mn) and that for Puts was at 12,000 SP (3.29mn)

## Nifty Technical & Indices Levels

1-Nifty 50 - 09/12/19

Avg Avg



Nifty Cash prices have settled at 11937.50 marginal up by 0.13 percent from the previous close. On the upper side it has resistance of 12000 and 12050 levels, while lower side it has support of 11900 and 11850 levels. Intraday traders should be cautious and take position accordingly.

#### Disclaimer:

The Information provided by SMS or in newsletter or in any document has been prepared by Shah Investor's Home Ltd (SIHL). The Information provided by SMS or in newsletter does not constitute an offer or solicitation for the purchase or sale of any financial instrument or as an official confirmation of any transaction. The information contained herein is from publicly available data or other sources believed to be reliable, but we do not represent that it is accurate or complete and it should not be relied on as such. SIHL or any of its affiliates/ group companies shall not be in any way responsible for any loss or damage that may arise to any person from any inadvertent error in the information contained in this report or SMS. This Information provided by SMS, reports or in newsletter is provided for assistance only and is not intended to be and must not alone be taken as the basis for an investment decision. The user assumes the entire risk of any use made of this information. Each recipient of this Information provided by SMS, report or in newsletter should make such investigation as it deems necessary to arrive at an independent evaluation of an investment in the securities of companies referred to in this information provided by SMS, report or in newsletter (including the merits and risks involved), and should consult his own advisors to determine the merits and risks of such investment. The investment discussed or views expressed may not be suitable for all investors. This information is strictly confidential and is being furnished to you solely for your information.

The information should not be reproduced or redistributed or passed on directly or indirectly in any form to any other person or published, copied, in whole or in part, for any purpose. The information provided by report or SMS is not directed or intended for distribution to, or use by, any person or entity who is a citizen or resident of or located in any locality, state, country or other jurisdiction, where such distribution, publication, availability or use would be contrary to law, regulation or which would subject SIHL and affiliates/ group companies to any registration or licensing requirements within such jurisdiction. The distribution of this Information provided by SMS or in newsletter in certain jurisdictions may be restricted by law, and persons in whose possession this Information provided by SMS or in newsletter comes, should inform themselves about and observe, any such restrictions. The information given or Information provided by SMS, report or in newsletter is as of the date of the issue date of report or the date on which SMS provided and there can be no assurance that future results or events will be consistent with this information. This information is subject to change without any prior notice. SIHL reserves the right to make modifications and alterations to this statement as may be required from time to time. However, SIHL is under no obligation to update or keep the information current.

Nevertheless, SIHL is committed to providing independent and transparent recommendation to its client and would be happy to provide any information in response to specific client queries. Neither SIHL nor any of its affiliates, group companies, directors, employees, agents or representatives shall be liable for any damages whether direct, indirect, special or consequential including lost revenue or lost profits that may arise from or in connection with the use of the information. Past performance is not necessarily a guide to future performance. The disclosures of interest statements incorporated in the Information provided by SMS, report or in newsletter are provided solely to enhance the transparency and should not be treated as endorsement of the views expressed in the report. The analyst for this report certifies that all of the views expressed in this report accurately reflect his or her personal views about the subject company or companies and its or their securities, and no part of his or her compensation was, is or will be, directly or indirectly related to specific recommendations or views expressed in this report.

#### About Us:

Shah Investor's Home Ltd (SIHL) is an ISO 9001:2008 Certified financial Services Company established in 1994 at Ahmadabad, Gujarat. Customer satisfaction is guaranteed through our diversified product portfolio, professional management and customer first attitude. SIHL was the first broking house in Gujarat with membership in National Securities Depository Ltd (NSDL) and was the first broking name providing services in NSE F&O in Ahmedabad. Today, SIHL ranks among the top most players in Gujarat in retail stock broking area with 45 branches, 350 franchisee across India and providing service to more than 1,25,000 clients.