

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11857	11776	11817	11885	11925	11993	Neutral	Buy	Buy
Sensex	40240	39966	40103	40346	40483	40726	Neutral	Buy	Buy
Nifty Futures	11902	11829	11866	11921	11957	12013	Neutral	Buy	Buy
Bank Nifty	31160	30946	31053	31233	31340	31520	Neutral	Buy	Buy
CNX IT	14947	14771	14859	14991	15079	15211	Sell	Neutral	Neutral
CNX Midcap	16513	16307	16410	16583	16686	16859	Neutral	Neutral	Neutral
CNX Small Cap	5591	5530	5560	5611	5641	5692	Neutral	Neutral	Neutral

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	40239.88	-247.5	-0.61
NIFTY	11856.8	-80.7	-0.68
MIDCAP	14519.7	-163.5	-1.11
SMLCAP	13145.3	-135.2	-1.02
BSEFMC	11381.1	-127.3	-1.11
AUTO	17486.3	-138.7	-0.79
POWER	1837.2	-34.33	-1.83
REALTY	2128.7	-18.52	-0.86
BSE IT	14842.9	-177.3	-1.18
BANDEX	35532.6	-179.6	-0.50
OILGAS	14543.2	-255.3	-1.73
METAL	9365.9	-131.4	-1.38

Currency Futures	Close	Pre. Pts	% Chg
27-Dec-19 EUR-INR	78.81	-0.08	-0.10
27-Dec-19 USD-INR	71.04	-0.14	-0.19
27-Dec-19 GBP-INR	93.70	-0.06	-0.07
27-Dec-19 JPY-INR	65.58	-0.13	-0.19

Advance/ Decline	Adv	Dec	Un Ch.
NSE	734	1113	115
BSE	811	1723	171

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4073	4439	(367)
DII	2697	2359	338

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

## Market Commentary

Bears held tight grip on the Dalal Street in Tuesday's trading session, with the Sensex and the Nifty losing over 0.60% each. After a cautious start, key indices remained sluggish during the whole day, as the Central Goods and Services Tax (GST) collection fell short of the budgeted estimate by nearly 40% during the April-November period of 2019-20. Adding more worries among market participants, a private report indicated that India is expected to witness a marginal 7 per cent rise in job creation in the October-March period of this financial year, as subdued economic conditions have dampened employment outlook.

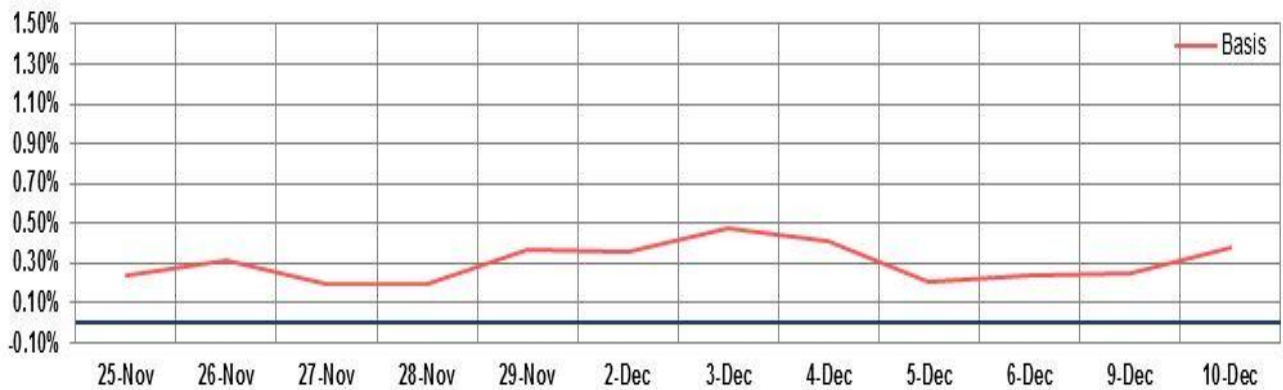
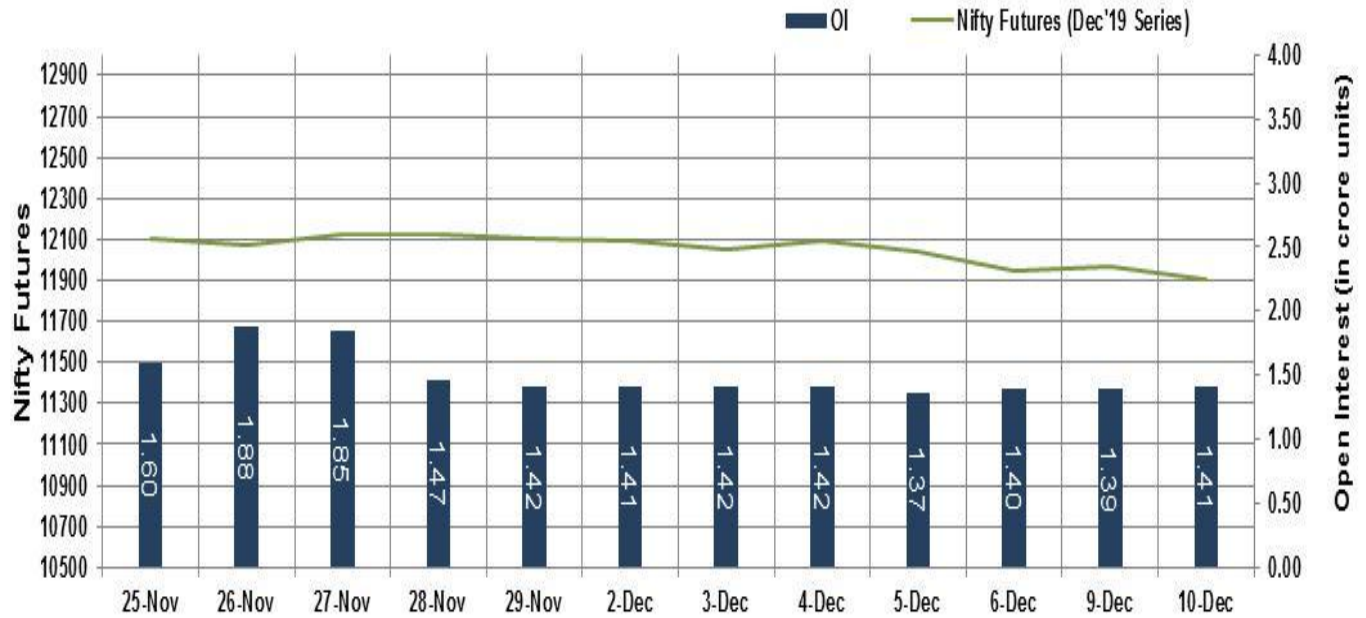
On the global front, European markets were trading in red, as Finland's industrial production fell for the second straight month in October. The figures from Statistics Finland showed that industrial production dropped by a seasonally adjusted 0.5 percent month-on-month in October, following a 0.2 percent fall in September. Asian markets ended mostly lower, after China's consumer price inflation accelerated to the highest since early 2012 in November as disruption to pork supply pushed up food inflation. Consumer price inflation rose more-than-expected to 4.5 percent in November from 3.8 percent in October.

## Market Turnover & FII Derivative Data

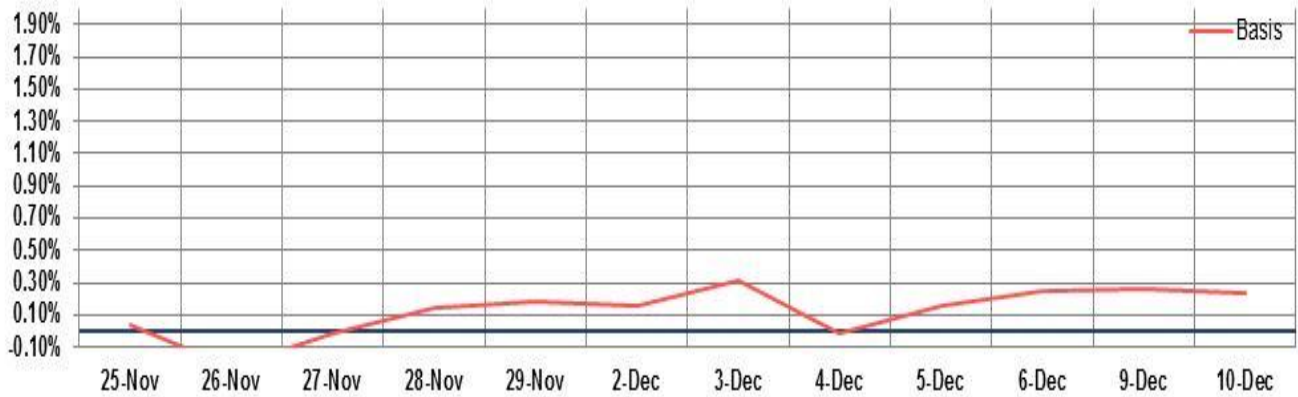
Market TO	Current	Previous	Net%
BSE CASH	1931	1819	6
NSE CASH	30094	30353	(1)
NSE FO	983124	991452	(1)

FII Derivatives	Buy	Sell	Net
Ind. Futures	2070.12	2212.11	(142)
Ind. Options	176210	174436	245
Stk. Futures	21653	21305	(539)
Stk. Options	3403.70	3417.74	(14)

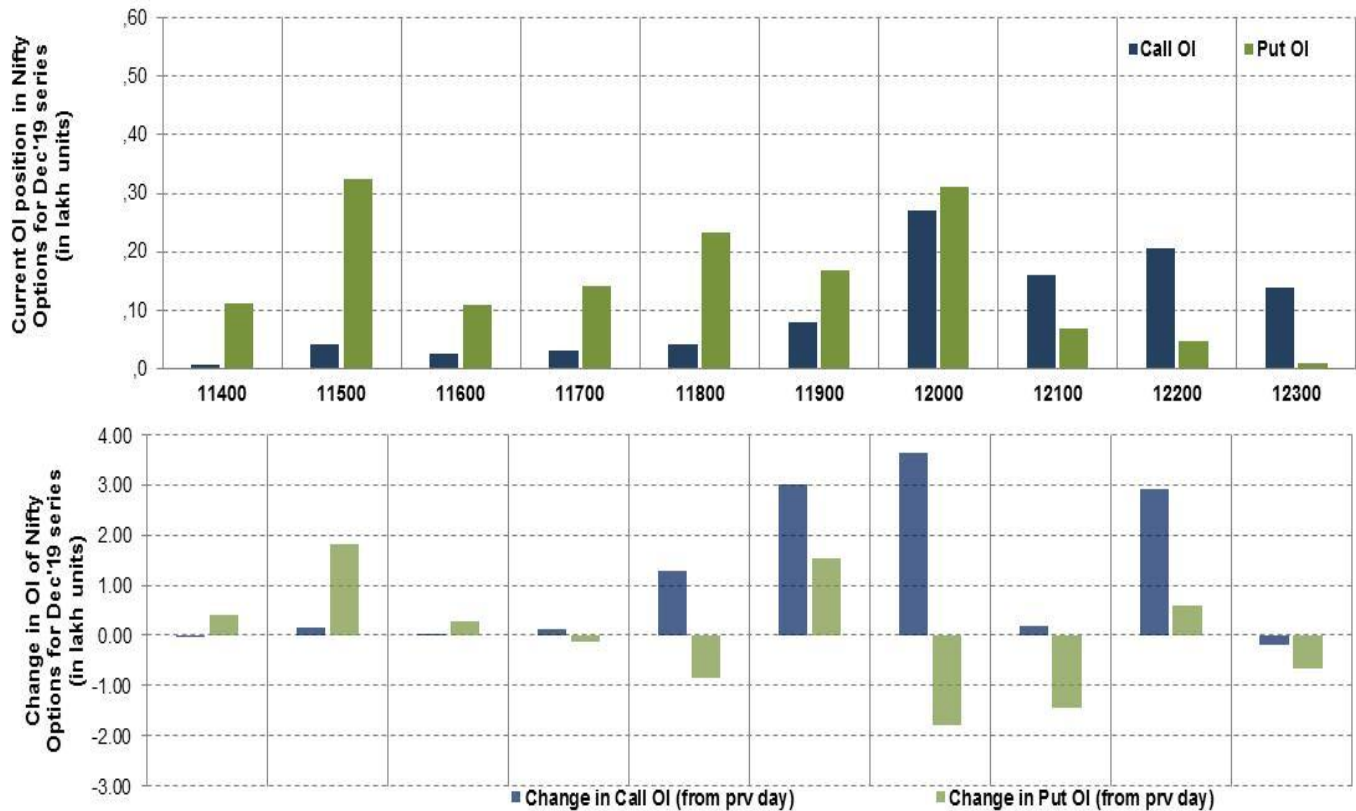
# Nifty Futures



## 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 0.36 million in open interest.
- Among Nifty puts, 12,000 SP from the Dec month expiry was the most active put with an addition of 0.18 million open interests.
- The maximum OI outstanding for Calls was at 12,000 SP (2.70mn) and that for Puts was at 12,000 SP (3.23mn)

## Nifty Technical & Indices Levels



Nifty Cash prices have settled at 11856.8 down by 0.68 percent from the previous close. On the upper side it has resistance of 11900 and 11950 levels, while lower side it has support of 11800 and 11750 levels. Intraday traders should be cautious and take position accordingly.

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