

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	12054	11990	12022	12078	12110	12167	Buy	Buy	Buy
Sensex	40939	40747	40843	41014	41110	41281	Buy	Buy	Buy
Nifty Futures	12085	12025	12055	12104	12133	12182	Buy	Buy	Buy
Bank Nifty	31974	31730	31852	32020	32142	32309	Buy	Buy	Buy
CNX IT	15349	15116	15232	15339	15456	15563	Neutral	Neutral	Neutral
CNX Midcap	16842	16711	16777	16887	16952	17062	Buy	Buy	Neutral
CNX Small Cap	5647	5623	5635	5655	5667	5687	Neutral	Sell	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	40938.72	-70.99	-0.17
NIFTY	12053.95	-32.75	-0.27
MIDCAP	14762.39	-68.01	-0.46
SMLCAP	13305.79	-26.87	-0.20
BSEFMC	11365.75	-147.66	-1.28
AUTO	17898.21	-189.52	-1.05
POWER	1888.62	-0.25	-0.01
REALTY	2213.75	10.18	0.46
BSE IT	15183.42	177.60	1.18
BANDEX	36486.14	-10.16	-0.03
OILGAS	14810.45	-68.22	-0.46
METAL	9649.23	-139.52	-1.43

Currency Futures	Close	Pre. Pts	% Chg
27-Dec-19 EUR-INR	79.23	-0.11	-0.14
27-Dec-19 USD-INR	71.09	0.18	0.25
27-Dec-19 GBP-INR	95.01	0.10	0.10
27-Dec -19 JPY-INR	65.08	0.30	0.47

Advance/ Decline	Adv	Dec	Un Ch.
NSE	830	1031	105
BSE	1124	1366	212

FII/DII Capital Mkt*	Buy	Sell	Net
FII	5349	4621	728
DII	1988	2785	(796)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Weak macro-economic data of wholesale inflation & exports snapped 3-day rally of Indian markets on Monday, with Sensex & Nifty ending in red terrain. Markets made a firm start, aided with Chief Economic Advisor Krishnamurthy Subramanian's statement that the government is focusing on increasing consumption to boost economic growth. Highlighting steps taken by government to improve Indian economy, he said that the measures include corporate tax cuts to improve risk-return of companies. But soon, indices turned volatile, as India's exports contracted for the fourth month in a row in November, dipping 0.34% to \$25.98 billion.

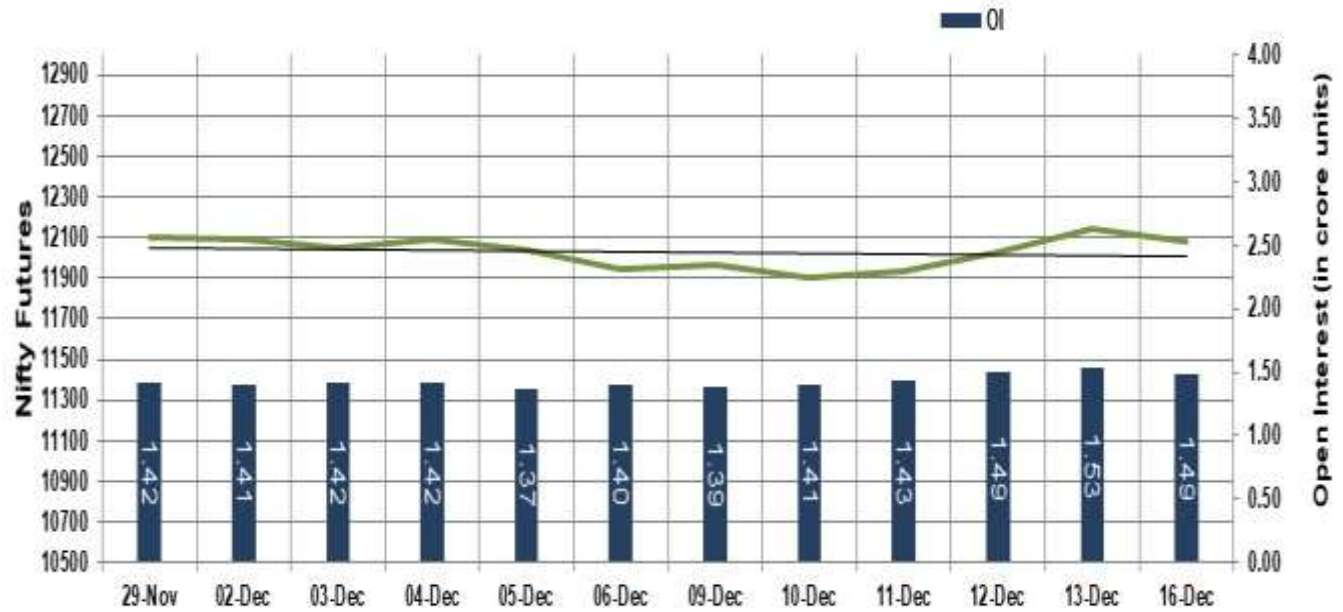
Sluggish trade continued in the equity markets throughout the day, as India's Wholesale price index (WPI) inflation rose to 0.58% in the month of November 2019 as against 0.16% for the previous month and 4.47% during the corresponding month of the previous year. The rise in inflation is due to pick up in vegetable prices including onions. Market participants paid no heed towards Reserve Bank's Governor Shaktikanta Das' statement that the central bank had acted ahead of time by starting to slash rates in February this year, and hoped the decision to pause the cuts earlier this month will prove to be a right call over time.

Market Turnover & FII Derivative Data

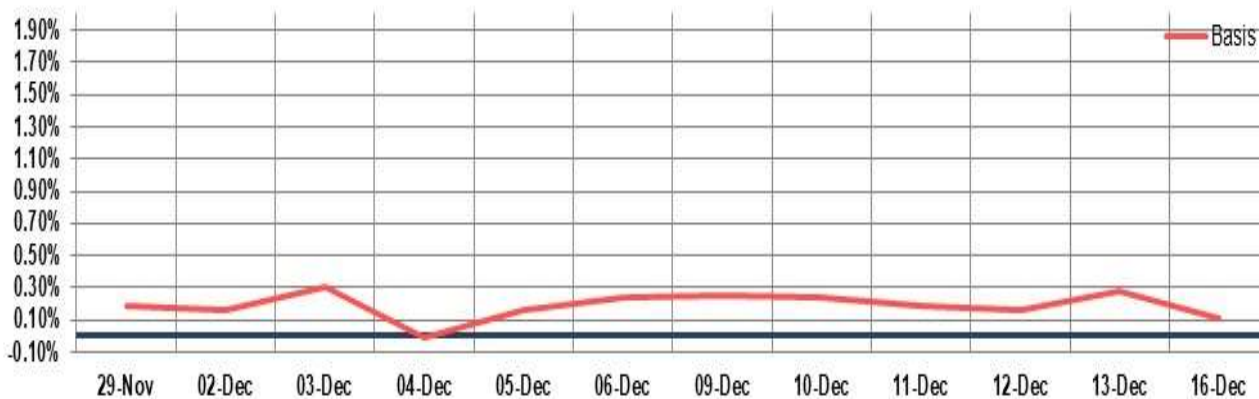
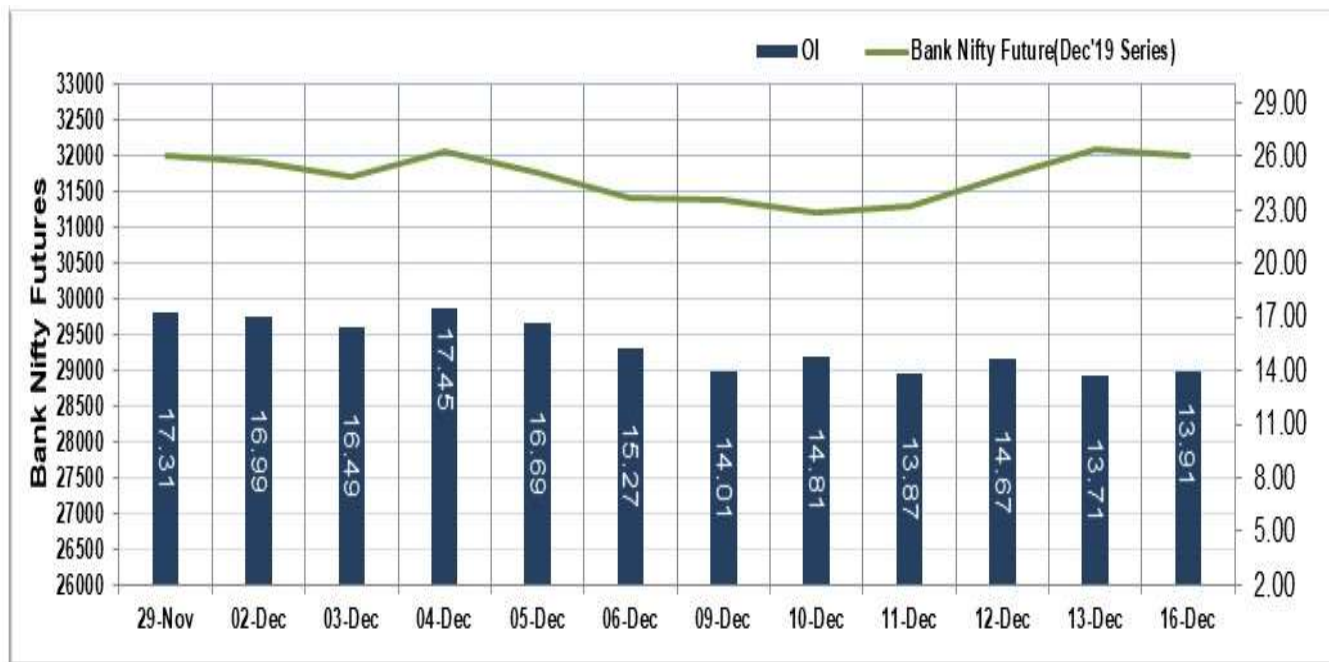
Market TO	Current	Previous	Net%
BSE CASH	1944	2041	(5)
NSE CASH	29080	36712	(21)
NSE FO	862838	879129	(2)

FII Derivatives	Buy	Sell	Net
Ind. Futures	1874.18	2470.85	(597)
Ind. Options	176210	174436	257
Stk. Futures	21653	21305	(253)
Stk. Options	3706.98	3843.40	(136)

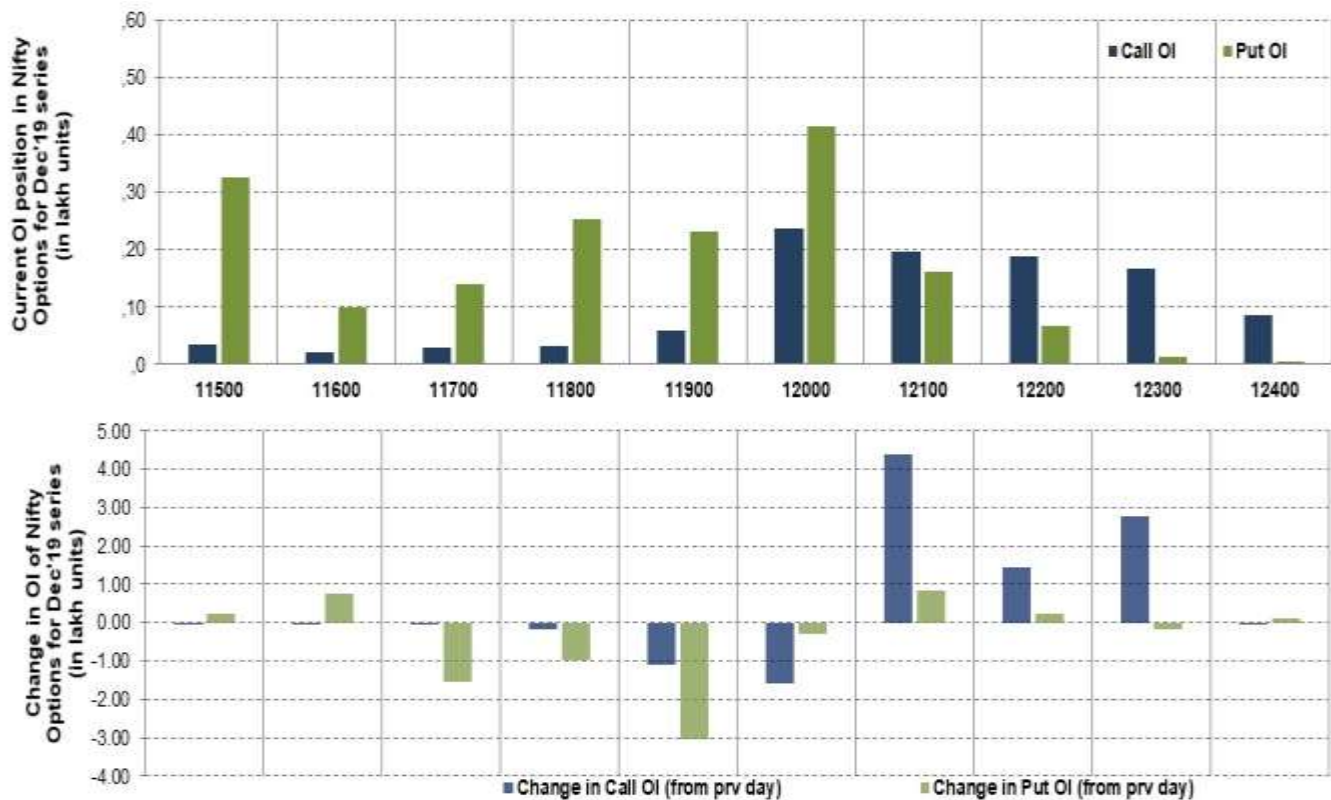
Nifty Futures



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 a reduction of 0.20 million in open interest.
- Among Nifty puts, 12,000 SP from the Dec month expiry was the most active put with a reduction of 0.03 million open interests.
- The maximum OI outstanding for Calls was at 12,000 SP (2.40mn) and that for Puts was at 12,000 SP (4.15mn)

Nifty Technical & Indices Levels



Nifty Cash prices have settled at 12053.90 down by 0.27 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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