



DERIVATIVE REPORT

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NIFTY FUTURE



NIFTY DAILY CHART

The key benchmark indices snapped a seventh-day losing streak on Friday and ended on a positive note. The **Nifty50** closed slightly up at 7,985, after briefly recapturing the 8,000 level. **Sensex** ended with a gain of 61 points at 26,041. After opening on a negative note indices remained under pressure and slipped lower in the first half. The equity benchmarks erased some gains in afternoon trade due to lack of domestic as well as global cues ahead of **Christmas holiday**. The India VIX (Volatility) index was down 2.73% at 15.12. The BSE Midcap and Smallcap indices ended lower. The rupee was trading up 21 paise at 67.78 per US dollar. On the global front, Asian stocks closed on mixed note. The Shanghai Composite index dropped 1%, Hong Kong's Hang Seng and Nikkei 225 index closed marginally lower. In Europe, the FTSE 100 was trading marginally lower. DAX and the CAC 40 were trading in green. Today the following stocks broke the barrier and went below 200-DMA: Tata Motors, Eicher Motors, Taj GVK Hotels, Muthoot Capital, HDFC, Union Bank of India, Dewan Housing Finance, Reliance Capital.

Nifty open down on Friday and shown Bearish trend over the full trading hour's. Nifty closed below the 8000 today. 8000 -7900 is the support of nifty if its break that level down side pressure will be seen. Nifty may be taste the level of 7900-7950. Above 8250 new level of nifty would be 8300-8350.

NIFTY FUTURE :

R1:8037

R2:8079

R3:8121

PIVOT :7995

S1:7952

S2:7910

S3:7868

NIFTY BANK FUTURE



NIFTY BANK DAILY CHART

NIFTY BANK OUTLOOK

Bank nifty open Gap down today and showing Bearish movement, over the full trading hour's. Bank nifty closed below 18000 again . below 18000-17900 next level would be 17700-17800. Bank nifty have major support of 17700-17800 on daily time frame. AXIS BANK (-2.11%) and BANK OF BARODA (-1.32%) is the top losers of the day.

Bank nifty Open gap down at 17889.20, to its previous closing 17934.65 on Friday and touched high of 17988.00. Today's bank nifty made a low of 17847.05. Below 18000 next level for bank nifty would be 17700-17900. Bank nifty can be trade between the range of 18300-18800 .

BANK NIFTY FUTURE :	R1:17981	R2:18055	R3:18122
PIVOT :17914	S1:17840	S2:17773	S3:17699

USDINR

The Indian Rupee depreciated marginally by 0.01% yesterday owing to the persistent buying of the American currency by importers and banks amid higher US Dollar in the overseas market. The prospect of three more rate hikes in the US prompted the traders to park their funds in dollar denominated assets which affected India's foreign inflows in turn. The Indian rupee is expected to depreciate tracking losses in Asian markets as the forthcoming Christmas holidays will keep the volumes thin. Moreover, persistent buying of the American currency by importers and banks amid higher US Dollar in the overseas market will add to the woes.

USDINR :	R1:67.91	R2:68.01	R3:68.09
PIVOT : 67.83	S1:67.73	S2:67.65	S3:67.55

GLOBAL MARKETS
EUROPEAN MARKET

NAME	CHANGE	% CHANGE
FTSE 100	4.49	0.06
CAC 40	5.05	0.10
DAX	-6.17	-0.05

European markets finished mixed as of the most recent closing prices. The CAC 40 gained 0.10% and the FTSE 100 rose 0.06%. The DAX lost 0.05%.

ASIAN MARKET

NAME	CHANGE	% CHANGE
NIKKEI 225	-16.82	-0.09
STRAITS TIMES	-10.99	-0.38
HANG SENG	-61.44	-0.28
TAIWAN WEIGHTED	-40.11	-0.44

Asian markets finished lower on Friday with shares in China leading the region. The Shanghai Composite is down 0.94% while Hong Kong's Hang Seng is off 0.28% and Japan's Nikkei 225 is lower by 0.09%.

ADVANCES / DECLINES RATIO

ADVANCE	DECLINE	UNCHANGED	TOTALS
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735

860

86

1681

INDIAN MARKETS

Name	Change	% Change	Open	High	Low
Nifty 50	6.65	0.08	7972.50	8022.60	7942.05
Nifty Bank	-7.45	-0.04	17849.25	17962.30	17819.75
Nifty Metal	-7.40	-0.28	2628.00	2641.90	2598.65
Nifty Pharma	-69.50	-0.68	10252.10	10318.10	10075.20
Nifty Realty	-2.15	-1.31	165.85	167.00	164.20

Name	Change	% Change	Open	High	Low
Sensex	61.10	0.23	25959.99	26143.19	25872.38
S&P BSE Small Cap	-4.88	-0.04	11805.91	11854.77	11751.29
S&P BSE Midcap	-47.79	-0.41	11801.59	11875.99	11728.76

FII/DII ACTIVITY

	BUY		SELL		OPEN INTEREST AT THE END OF THE DAY	
	No. Of Contracts	Amt. (In. Crores)	No. Of Contracts	Amt. (In. Crores)	No. Of Contracts	Amt. (In. Crores)
INDEX FUTURES	40600	2522.09	51139	3175.67	215747	13340.49
INDEX OPTIONS	527608	33147.43	538196	33845.23	1161237	70812.11
STOCK FUTURES	167975	10110.96	169016	10100.81	937656	55060.30
STOCK OPTIONS	59871	3970.78	60631	4002.63	93377	5788.21

TOP GAINERS VS. TOP LOSERS

TOP GAINERS

Company	Prev. Close(Rs.)	Current Price(Rs.)	% Change
CIPLA	561.40	582.30	+3.72
BOSCH LTD.	19234.95	19715.95	+2.50
SUN PHARMA	609.15	623.50	+2.36
MARUTI SUZUKI	5084.40	5197.15	+2.13
BAJAJ AUTO	2564.15	2618.80	+2.13

TOP LOSERS

Company	Prev. Close(Rs.)	Current Price(Rs.)	% Change
HCL TECH.	817.10	793.75	-2.86
AXIS BANK	447.55	438.10	-2.11
EICHER MOTORS	21305.35	20921.90	-1.80
AURO PHARMA	659	647.55	-1.74
TECH MAHINDRA	473.95	467.10	-1.45

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