

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11910	11798	11854	11889	11945	11979	Neutral	Buy	Buy
Sensex	40413	40007	40210	40338	40541	40669	Neutral	Buy	Buy
Nifty Futures	11942	11841	11892	11923	11973	12004	Neutral	Buy	Buy
Bank Nifty	31257	30856	31056	31197	31398	31538	Neutral	Buy	Buy
CNX IT	15130	14897	15014	15080	15197	15264	Neutral	Neutral	Neutral
CNX Midcap	16636	16460	16548	16601	16689	16742	Neutral	Neutral	Neutral
CNX Small Cap	5579	5523	5551	5582	5610	5642	Sell	Neutral	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	40412.57	172.69	0.43
NIFTY	11910.15	53.35	0.45
MIDCAP	14595.45	75.67	0.52
SMLCAP	13146.61	1.34	0.01
BSEFMC	11392.90	11.77	0.10
AUTO	17567.09	80.83	0.46
POWER	1857.85	20.63	1.12
REALTY	2147.82	19.13	0.90
BSE IT	14987.13	144.22	0.97
BANDEX	35688.77	156.17	0.44
OILGAS	14708.19	164.99	1.13
METAL	9343.62	-22.35	-0.24

Currency Futures	Close	Pre. Pts	% Chg
27-Dec-19 EUR-INR	78.73	-0.05	-0.06
27-Dec-19 USD-INR	70.97	-0.05	-0.07
27-Dec-19 GBP-INR	93.35	-0.29	-0.31
27-Dec -19 JPY-INR	65.41	-0.12	-0.19

Advance/ Decline	Adv	Dec	Un Ch.
NSE	695	1119	113
BSE	970	1510	192

FII/DII Capital Mkt*	Buy	Sell	Net
FII	5023	4417	605
DII	3421	3182	240

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Last hour buying pushed Indian equity courses to end near their intraday high points on Wednesday. After a positive start, indices traded in green terrain for the most part of the session, aided with Union Surface Transport Minister Nitin Gadkari's statement that the government would spend a whopping Rs 5 trillion over the next two years in infrastructure projects to spur the economy and create thousands of jobs. However, volatility hit over the markets in noon deals, as the Asian Development Bank lowered forecast for India to 5.1% for 2019 from its September estimates of 6.5% as the foundering of a major nonbanking financial company in 2018 led to a rise in risk aversion in the financial sector and a credit crunch.

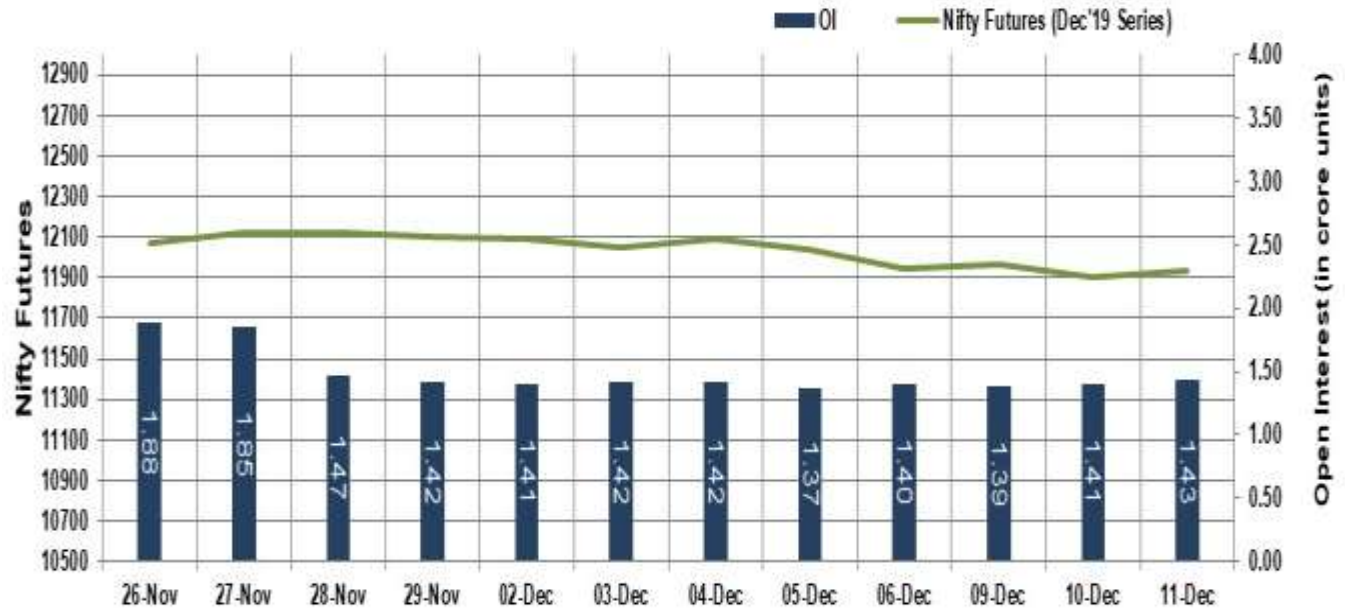
In late noon deals, markets entered into red terrain, after Minister of State for Finance Anurag Singh Thakur informed that as many as 52,720 Integrated GST refund claims are pending for more than one year. But, bourses bounced back to end higher, taking support with Commerce Minister Piyush Goyal's statement that the government has carried out a number of reforms in various sectors & it is a continuous process for improvement in the economy. He said some of the reforms were by way of amendments in various acts such as the Finance (Amendment) Bills, the Special Economic Zones (Amendment) Bill, amendments in the Goods and Services Tax Act and the Insolvency and Bankruptcy Code.

Market Turnover & FII Derivative Data

Market TO	Current	Previous	Net%
BSE CASH	2098	1931	9
NSE CASH	31906	30094	6
NSE FO	1331138	983124	35

FII Derivatives	Buy	Sell	Net
Ind. Futures	1692.59	1712.14	(20)
Ind. Options	176210	174436	(157)
Stk. Futures	21653	21305	(282)
Stk. Options	3685.10	3658.14	27

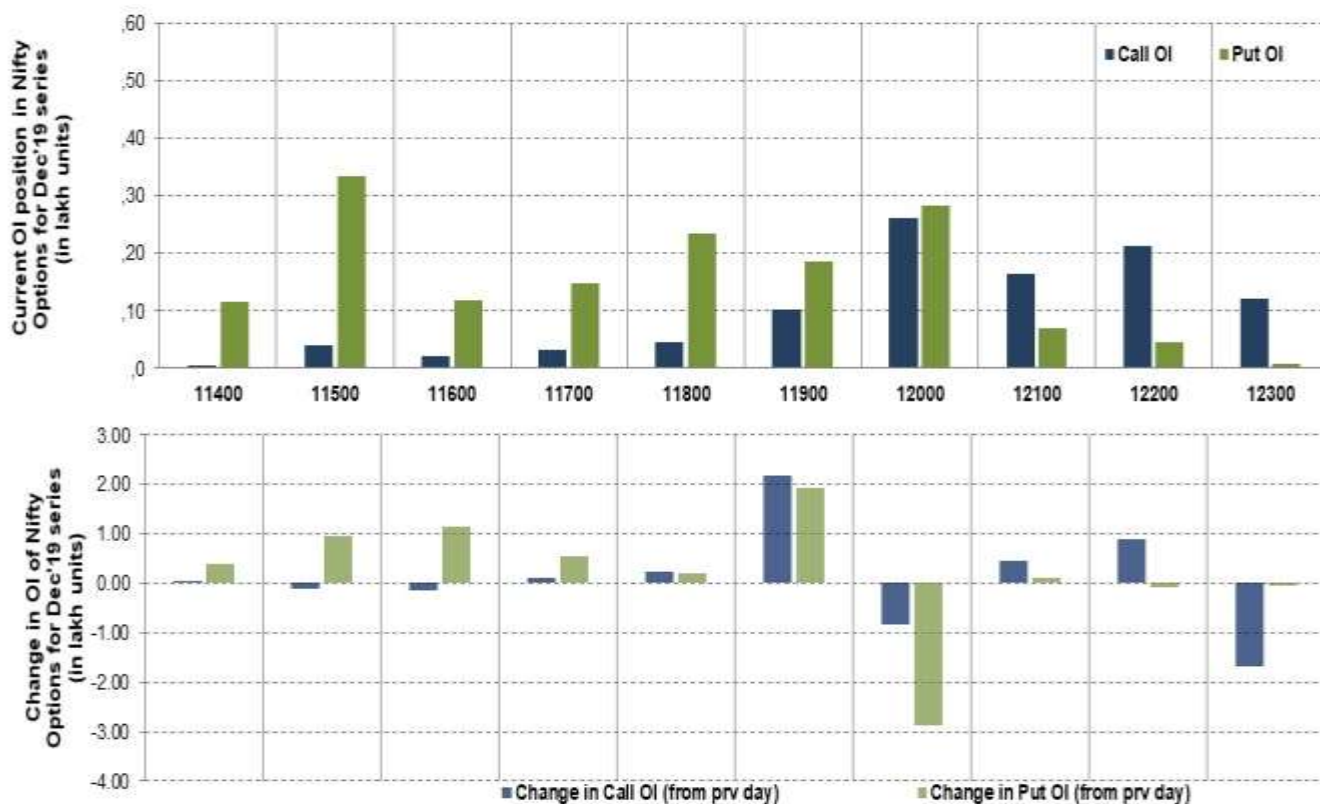
Nifty Futures



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 0.01 million in open interest.
- Among Nifty puts, 11,500 SP from the Dec month expiry was the most active put with an addition of 0.01 million open interests.
- The maximum OI outstanding for Calls was at 12,000 SP (2.62mn) and that for Puts was at 11,500 SP (3.33mn)

Nifty Technical & Indices Levels



Nifty Cash prices have settled at 11910.15 up by 0.45 percent from the previous close. On the upper side it has resistance of 11960 and 12050 levels, while lower side it has support of 11850 and 11750 levels. Intraday traders should be cautious and take position accordingly.

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