

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11972	11899	11935	11970	12007	12042	Buy	Buy	Buy
Sensex	40582	40373	40477	40595	40699	40817	Buy	Buy	Buy
Nifty Futures	12022	11926	11974	12015	12063	12103	Buy	Buy	Buy
Bank Nifty	31665	31217	31441	31576	31801	31936	Buy	Buy	Buy
CNX IT	14973	14722	14847	15016	15141	15309	Sell	Neutral	Neutral
CNX Midcap	16772	16619	16695	16752	16828	16885	Neutral	Neutral	Neutral
CNX Small Cap	5605	5565	5585	5597	5617	5630	Sell	Neutral	Neutral

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	40581.71	169.14	0.42
NIFTY	11971.80	61.65	0.52
MIDCAP	14695.67	100.22	0.69
SMLCAP	13223.98	77.37	0.59
BSEFMC	11434.04	41.14	0.36
AUTO	17798.93	231.84	1.32
POWER	1875.56	17.71	0.95
REALTY	2166.36	18.54	0.86
BSE IT	14757.71	-229.42	-1.53
BANDEX	36134.34	445.57	1.25
OILGAS	14769.35	61.16	0.42
METAL	9568.37	224.75	2.41

Currency Futures	Close	Pre. Pts	% Chg
27-Dec-19 EUR-INR	79.00	0.26	0.33
27-Dec-19 USD-INR	70.94	-0.04	-0.06
27-Dec-19 GBP-INR	93.35	-0.04	-0.05
27-Dec -19 JPY-INR	65.40	-0.04	-0.05

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1078	741	129
BSE	1369	1049	174

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4480	5164	(684)
DII	3474	2664	810

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

## Market Commentary

Rally continued on the Dalal Street for the second straight day on Thursday. The start of the day was fabulous, as the Union Cabinet approved changes to the insolvency law, including a provision to ring-fence successful resolution applicants from criminal proceedings with regard to offences committed by previous promoters of a company. The amendments to the Insolvency and Bankruptcy Code are aimed at removing certain difficulties being faced during insolvency resolution process to realise the objects of the Code and to further ease doing of business. Firm trade persisted during the whole day, also because of positive cues from global markets.

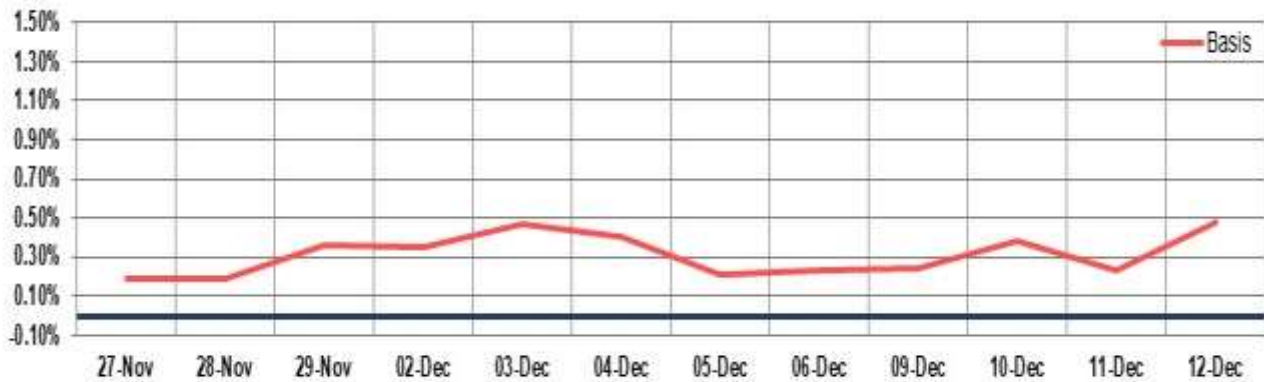
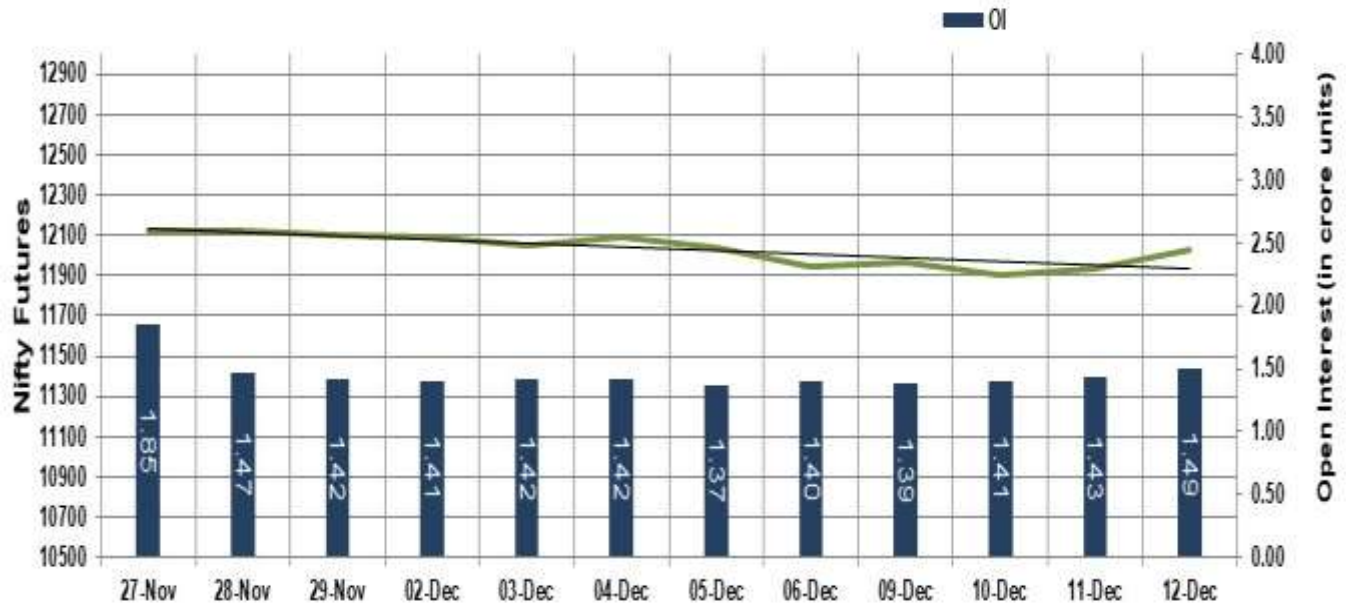
Key equity indices traded at their intraday fresh highs in the second half of the trading session, taking support with Former President Pranab Mukherjee's statement that 'certain things' that are happening would have its impact and he was not worried over the economic slowdown. Mukherjee, further said there is nothing wrong in public sector banks needing capital infusion. Market participants remained optimistic ahead of GST Council meeting, headed by Finance Minister Nirmala Sitharaman, which is schedule on December 18 in the backdrop of lower-than-expected GST collection and pending compensation to many states.

## Market Turnover & FII Derivative Data

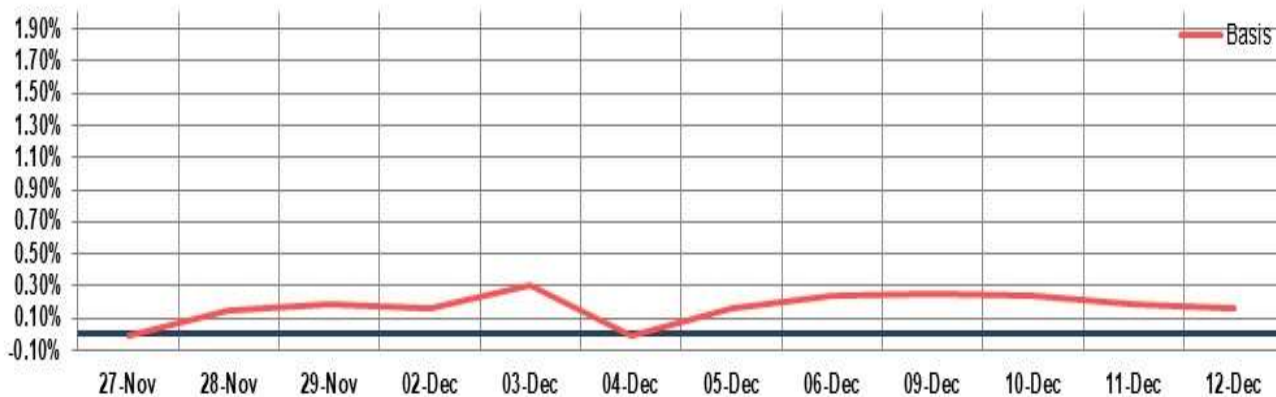
Market TO	Current	Previous	Net%
BSE CASH	2111	2098	1
NSE CASH	32893	31906	3
NSE FO	2602612	1331138	96

FII Derivatives	Buy	Sell	Net
Ind. Futures	3087.17	2367.59	720
Ind. Options	176210	174436	502
Stk. Futures	21653	21305	(64)
Stk. Options	3445.75	3402.55	43

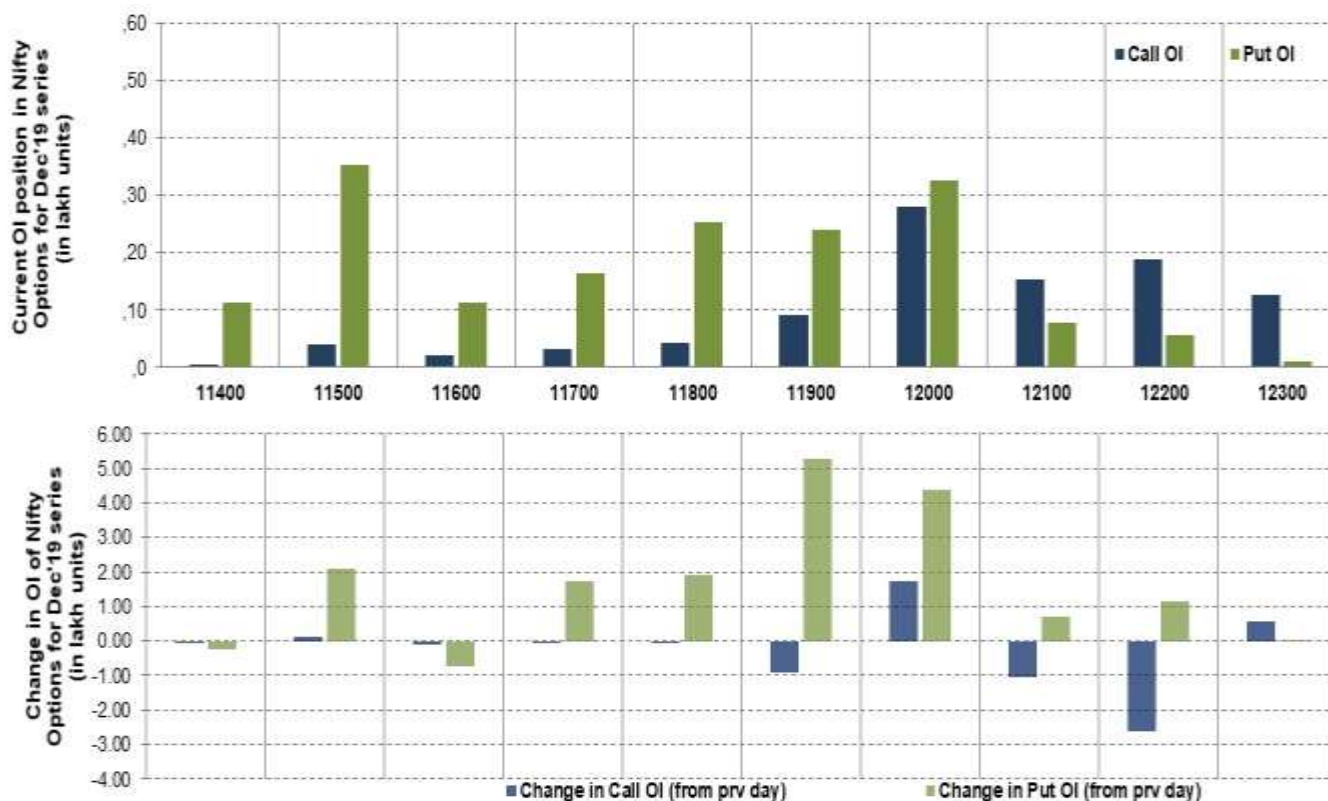
## Nifty Futures



## 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 0.20 million in open interest.
- Among Nifty puts, 11,500 SP from the Dec month expiry was the most active put with an addition of 0.21 million open interests.
- The maximum OI outstanding for Calls was at 12,000 SP (2.80mn) and that for Puts was at 11,500 SP (3.54mn)

## Nifty Technical & Indices Levels



Nifty Cash prices have settled at 11971.80 up by 0.52 percent from the previous close. On the upper side it has resistance of 12050 and 12100 levels, while lower side it has support of 11900 and 11850 levels. Intraday traders should be cautious and take position accordingly.



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