

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	12165	12027	12096	12139	12208	12252	Buy	Buy	Buy
Sensex	41352	40857	41104	41253	41501	41649	Buy	Buy	Buy
Nifty Futures	12199	12058	12129	12164	12235	12270	Buy	Buy	Buy
Bank Nifty	32140	31888	32014	32114	32240	32340	Buy	Buy	Buy
CNX IT	15637	15282	15459	15565	15743	15848	Buy	Neutral	Neutral
CNX Midcap	16939	16797	16868	16912	16983	17027	Buy	Buy	Neutral
CNX Small Cap	5690	5645	5668	5681	5703	5717	Neutral	Sell	Neutral

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	41352.17	413.45	1.01
NIFTY	12165.00	111.05	0.92
MIDCAP	14818.14	55.75	0.38
SMLCAP	13393.77	87.98	0.66
BSEFMC	11432.36	66.61	0.59
AUTO	17994.98	96.77	0.54
POWER	1902.27	13.65	0.72
REALTY	2209.84	-3.91	-0.18
BSE IT	15439.57	256.15	1.69
BANDEX	36667.93	181.79	0.50
OILGAS	14833.57	23.12	0.16
METAL	9940.82	291.59	3.02

Currency Futures	Close	Pre. Pts	% Chg
27-Dec-19 EUR-INR	79.34	0.12	0.15
27-Dec-19 USD-INR	71.06	-0.03	-0.05
27-Dec-19 GBP-INR	93.90	-1.09	-1.15
27-Dec -19 JPY-INR	64.93	-0.13	-0.20

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1067	752	130
BSE	1439	1077	189

FII/DII Capital Mkt*	Buy	Sell	Net
FII	7896	6648	1248
DII	3039	3947	(908)

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

## Market Commentary

Indian equity benchmarks scaled fresh record closing highs on Tuesday's trading session, with the Sensex and the Nifty gaining around a percent each. Key indices made a positive start of the day, aided with the Commerce and Industry Minister Piyush Goyal's statement that the tax reforms introduced by the government recently will ensure investments come back to India. Traders remained optimistic, as Union Minister Nitin Gadkari approved changes in the Interest Subvention Scheme guidelines for micro, small and medium enterprises, and said the modifications are expected to boost their productivity through access to credit at reduced cost.

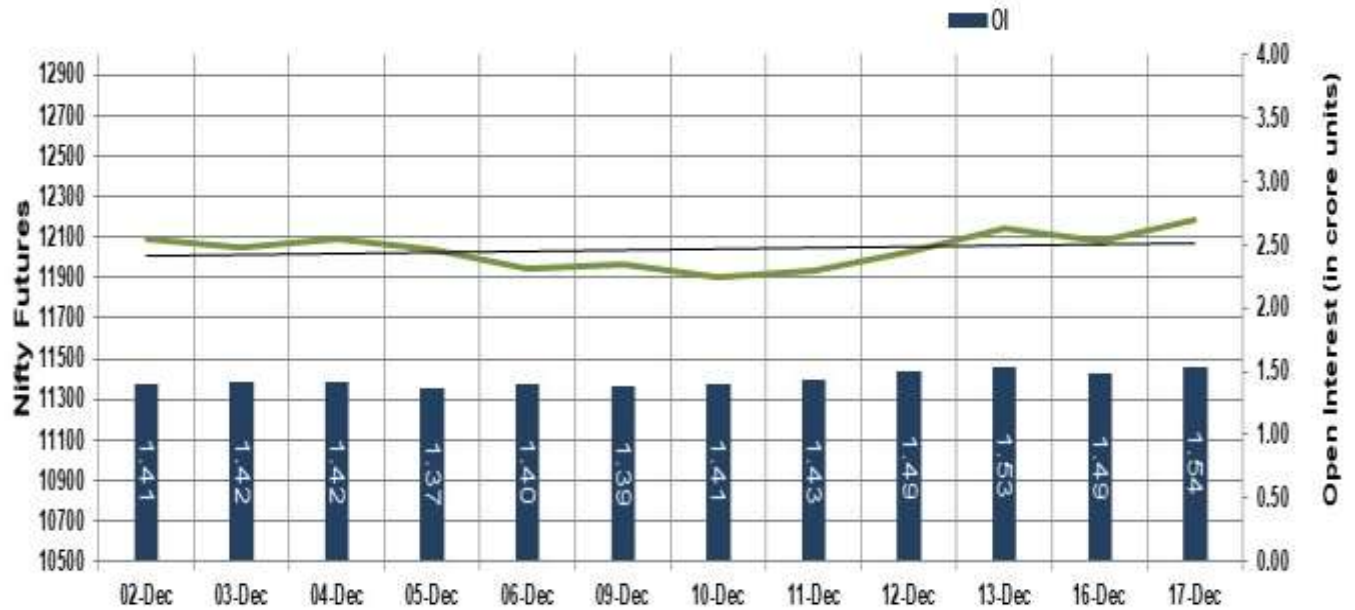
Extending their northward rally of the day, markets settled with strong gains, on the back of positive cues from Asian markets. The street got comfort, after the central government released Rs 35,298 crore to states to make up for the loss of revenue due to rollout of the Goods and Services Tax (GST). Separately, Economic Advisory Council of the Fifteenth Finance Commission discussed issues related to GST stabilisation and possible ways to improve tax collection for additional resource mobilisation. Advisory Council was informed about submission of the 2020-21 report and now the Commission is on its next task of preparing the report for 2021-26 period.

## Market Turnover & FII Derivative Data

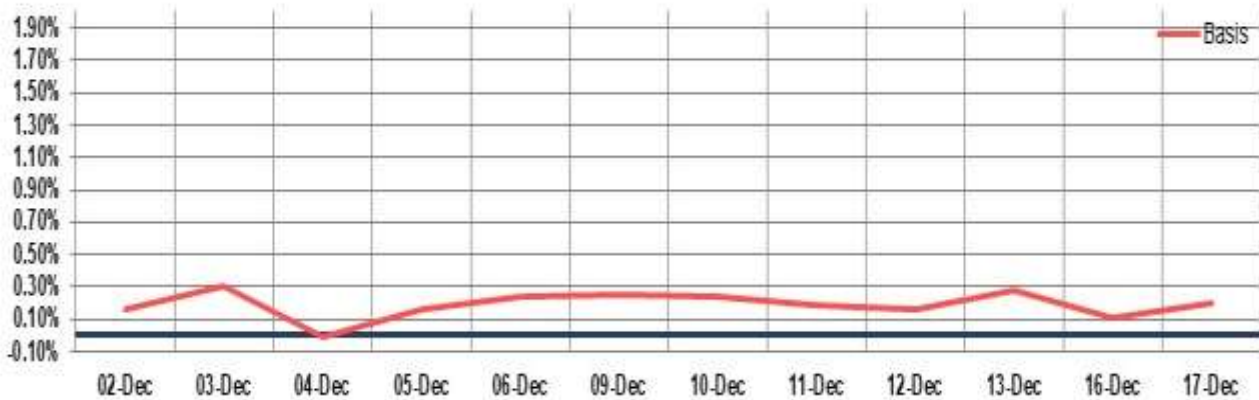
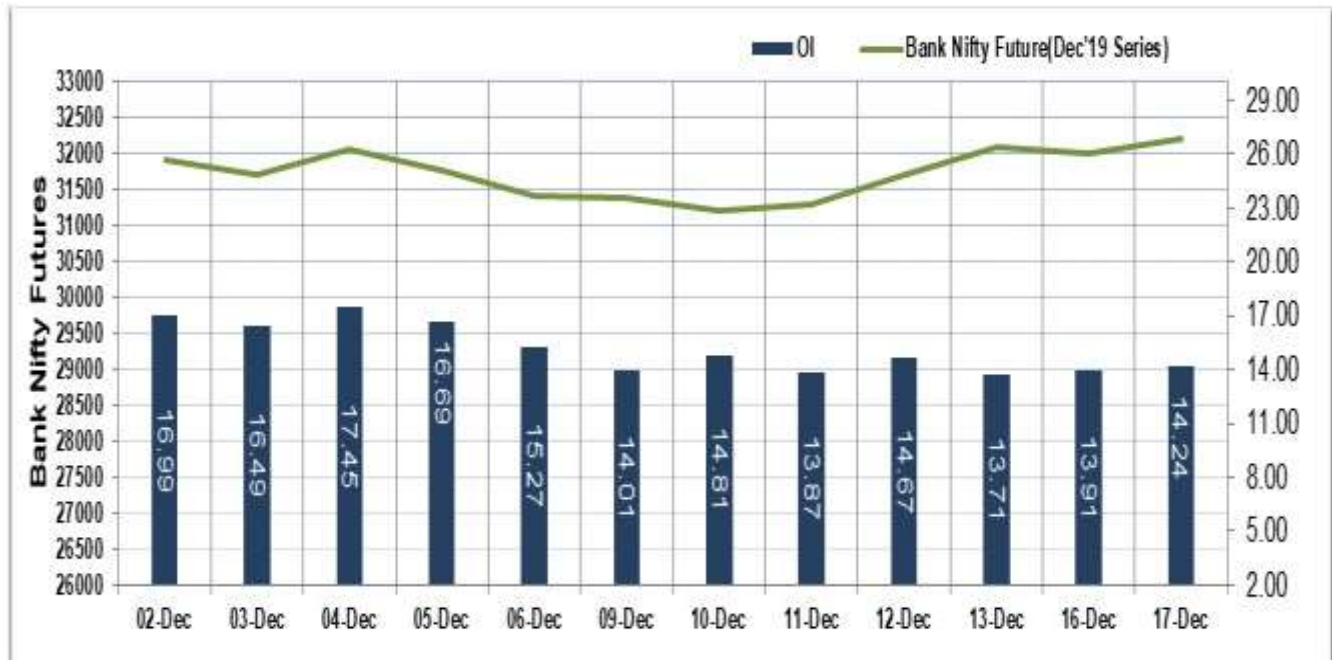
Market TO	Current	Previous	Net%
BSE CASH	2346	1944	21
NSE CASH	36317	29080	25
NSE FO	999956	862838	16

FII Derivatives	Buy	Sell	Net
Ind. Futures	2651	2696	(44)
Ind. Options	176210	174436	(697)
Stk. Futures	21653	21305	660
Stk. Options	4287	4356	(70)

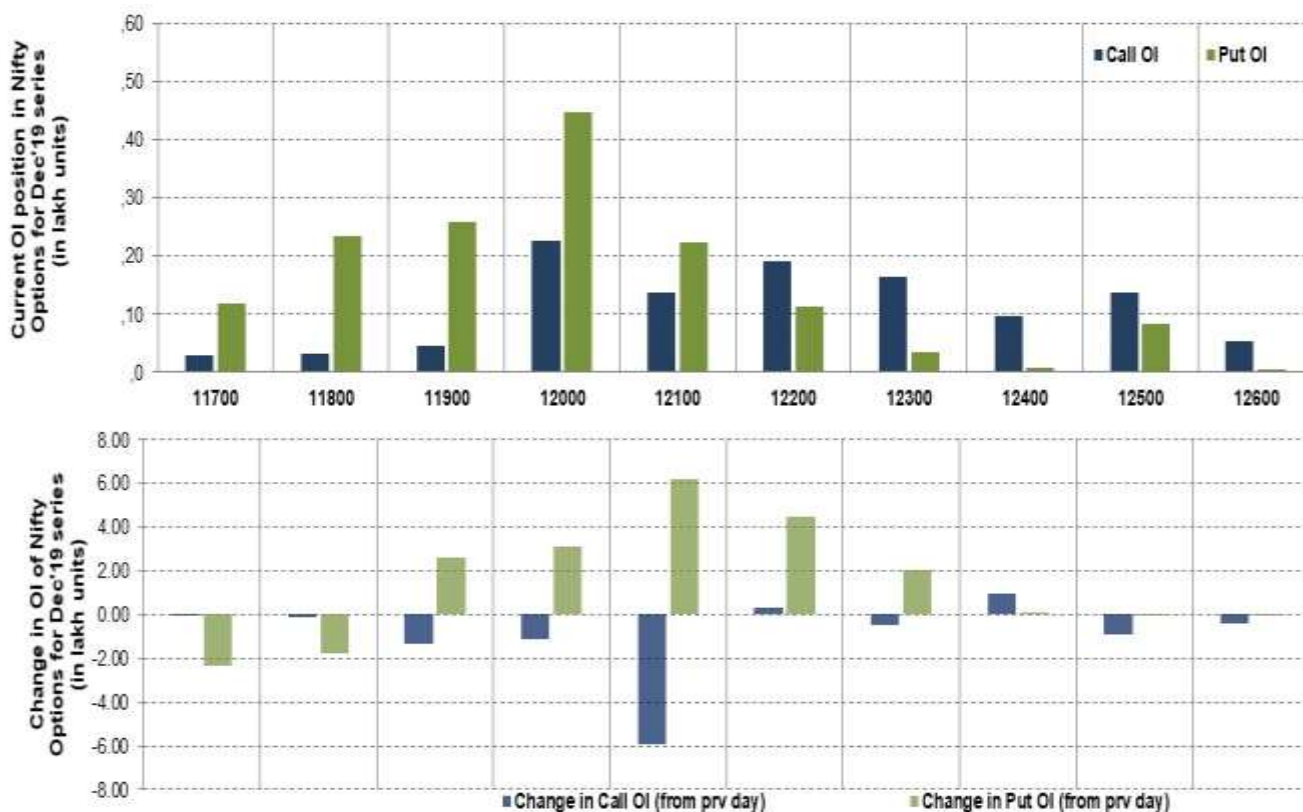
# Nifty Futures



## 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 0.11 million in open interest.
- Among Nifty puts, 12,000 SP from the Dec month expiry was the most active put with an addition of 0.31 million open interests.
- The maximum OI outstanding for Calls was at 12,000 SP (2.26mn) and that for Puts was at 12,000 SP (4.50mn)

## Nifty Technical & Indices Levels



Nifty Cash prices have settled at 12165.00 UP by 0.92 percent from the previous close. On the upper side it has resistance of 12220 and 12300 levels, while lower side it has support of 12100 and 12000 levels. Intraday traders should be cautious and take position accordingly.

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