

Daily Derivatives & Market Report

CONTENTS

Page No.	Particulars
2	Market Summary
3	Nifty Futures – Derivatives Snap
4	Bank Nifty Futures – Derivatives Snap
5	Activity in Nifty Options
6	What do Nifty Technical suggest
7	Derivative Analysis
8	Disclaimer

Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	12222	12133	12178	12208	12252	12282	Buy	Buy	Buy
Sensex	41559	41254	41406	41511	41663	41767	Buy	Buy	Buy
Nifty Futures	12247	12143	12195	12224	12276	12306	Buy	Buy	Buy
Bank Nifty	32244	31909	32076	32185	32353	32461	Buy	Buy	Buy
CNX IT	15711	15545	15628	15732	15815	15919	Buy	Neutral	Neutral
CNX Midcap	16893	16748	16820	16899	16972	17051	Buy	Buy	Neutral
CNX Small Cap	5692	5654	5673	5698	5717	5742	Neutral	Sell	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	41352.17	413.45	1.01
NIFTY	12221.65	56.65	0.47
MIDCAP	14789.29	-28.85	-0.19
SMLCAP	13387.13	-6.64	-0.05
BSEFMC	11474.14	41.78	0.37
AUTO	18084.52	89.54	0.50
POWER	1888.78	-13.49	-0.71
REALTY	2224.29	14.45	0.65
BSE IT	15513.29	73.72	0.48
BANDEX	36768.31	100.38	0.27
OILGAS	14786.31	-47.26	-0.32
METAL	10024.04	83.22	0.84

Currency Futures	Close	Pre. Pts	% Chg
27-Dec-19 EUR-INR	79.09	-0.25	-0.32
27-Dec-19 USD-INR	71.04	-0.04	-0.05
27-Dec-19 GBP-INR	93.12	-0.73	-0.79
27-Dec -19 JPY-INR	64.99	0.01	0.02

Advance/ Decline	Adv	Dec	Un Ch.
NSE	854	964	127
BSE	1184	1317	202

FII/DII Capital Mkt*	Buy	Sell	Net
FII	7710	5874	1837
DII	3155	4422	(1268)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Record setting rally continued on the Dalal Street for the second straight day on Wednesday, with Sensex and Nifty ending higher by around half a percent. After a firm start, key indices remained positive during the whole day, as the Department of Revenue is eyeing to collect at least Rs 1.10 lakh crore as monthly Goods and Services Tax (GST) collection for the next four months each. Adding some relief, Defence Minister Rajnath Singh said that India is impacted to some extent by the global economic slowdown but expressed confidence that the country will come out of the difficult situation within a short time.

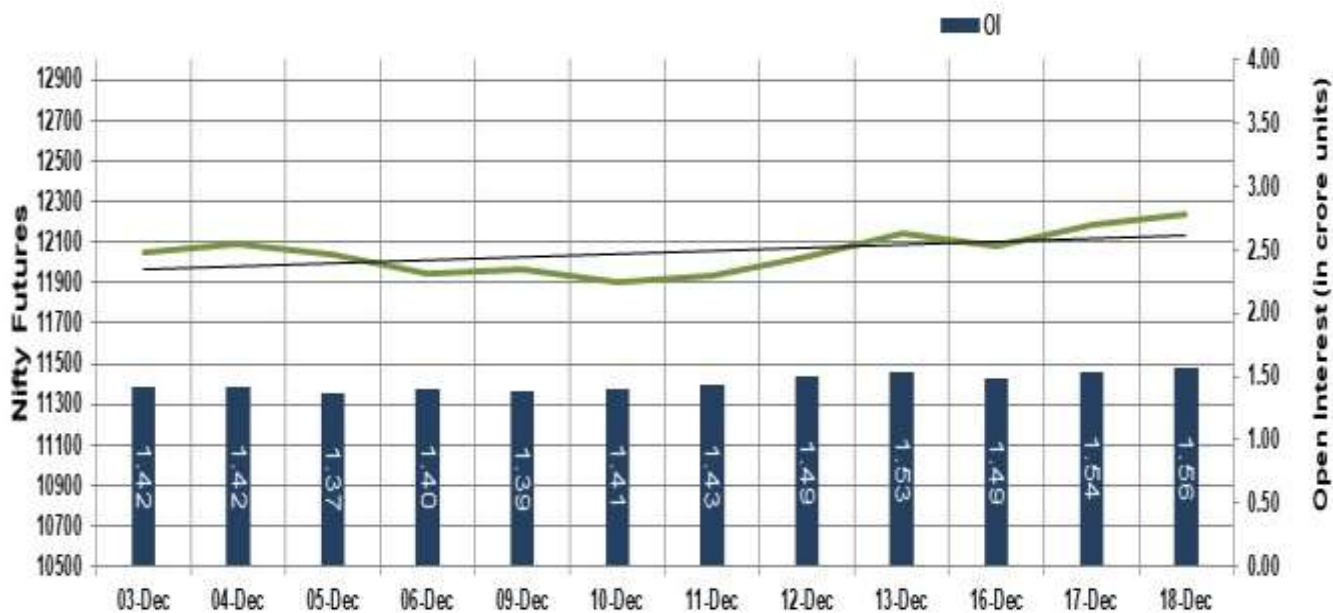
Indices added more gains to their northward rally in second half of the session, aided with Union Minister Nitin Gadkari's statement that efforts are on to bolster the economy & create five crore jobs. He also said the government is according high priority to the economy but at the same time, security issues are also important & the government cannot work in silos. Investors took note of CII's President Vikram Kirloskar's statement that the revised corporate tax rates are competitive & its impact will be visible in the next two years. He emphasised that the government listened to the industry 'word by word' on lowering rates.

Market Turnover & FII Derivative Data

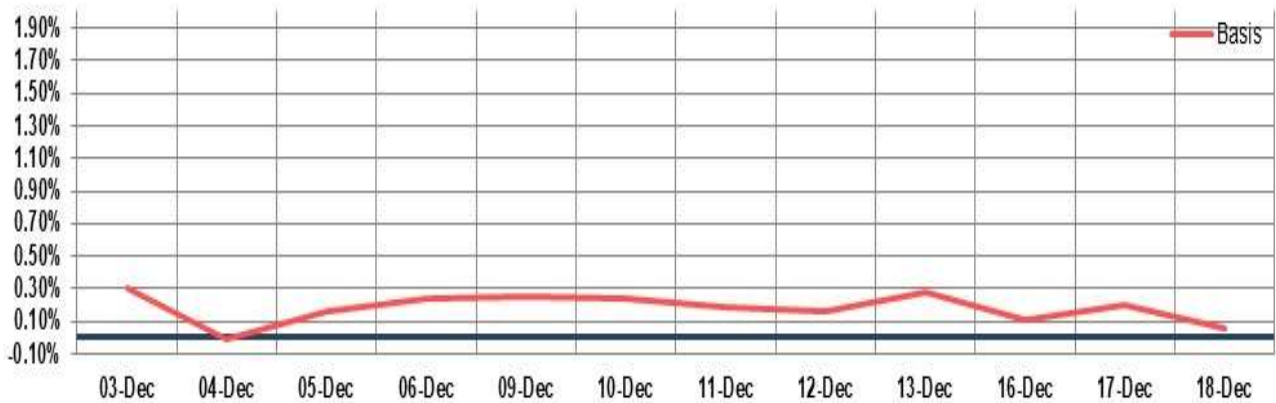
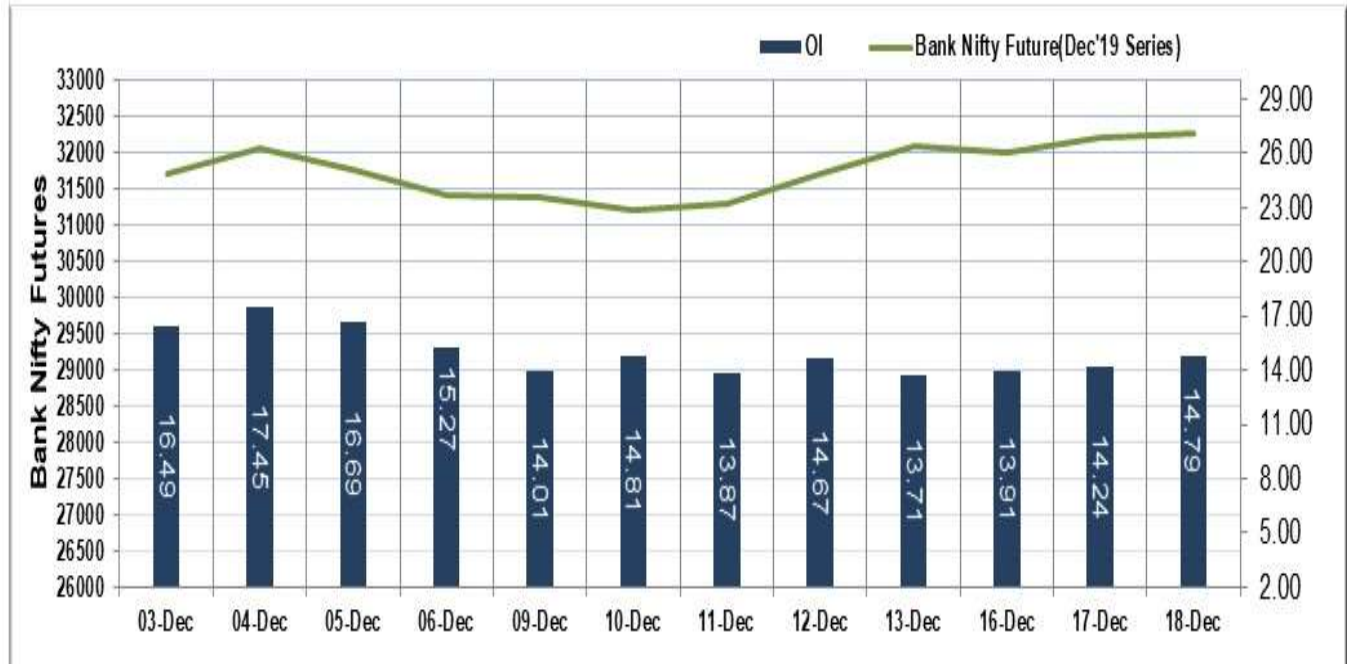
Market TO	Current	Previous	Net%
BSE CASH	2585	2346	10
NSE CASH	36459	36317	0
NSE FO	1335544	999956	34

FII Derivatives	Buy	Sell	Net
Ind. Futures	3423.01	2755.55	667
Ind. Options	176210	174436	(912)
Stk. Futures	21653	21305	208
Stk. Options	4954.66	5019.25	(65)

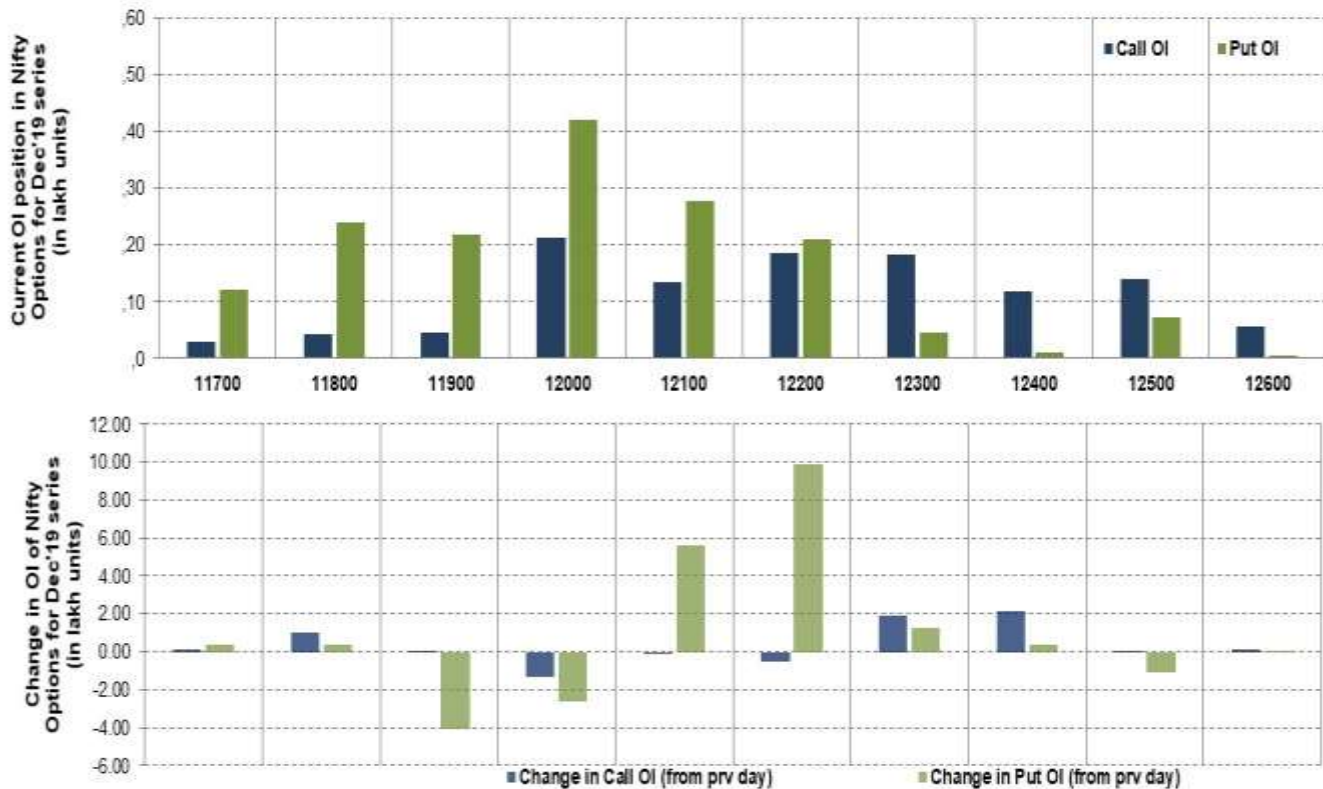
Nifty Futures



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 0.13 million in open interest.
- Among Nifty puts, 12,000 SP from the Dec month expiry was the most active put with an reduction of 0.26 million open interests.
- The maximum OI outstanding for Calls was at 12,000 SP (2.12mn) and that for Puts was at 12,000 SP (4.20mn)

Nifty Technical & Indices Levels



Nifty Cash prices have settled at 12221.65 UP by 0.47 percent from the previous close. On the upper side it has resistance of 12300 and 12350 levels, while lower side it has support of 12150 and 12100 levels. Intraday traders should be cautious and take position accordingly.

Disclaimer:

The Information provided by SMS or in newsletter or in any document has been prepared by Shah Investor's Home Ltd (SIHL). The Information provided by SMS or in newsletter does not constitute an offer or solicitation for the purchase or sale of any financial instrument or as an official confirmation of any transaction. The information contained herein is from publicly available data or other sources believed to be reliable, but we do not represent that it is accurate or complete and it should not be relied on as such. SIHL or any of its affiliates/ group companies shall not be in any way responsible for any loss or damage that may arise to any person from any inadvertent error in the information contained in this report or SMS. This Information provided by SMS, reports or in newsletter is provided for assistance only and is not intended to be and must not alone be taken as the basis for an investment decision. The user assumes the entire risk of any use made of this information. Each recipient of this Information provided by SMS, report or in newsletter should make such investigation as it deems necessary to arrive at an independent evaluation of an investment in the securities of companies referred to in this information provided by SMS, report or in newsletter (including the merits and risks involved), and should consult his own advisors to determine the merits and risks of such investment. The investment discussed or views expressed may not be suitable for all investors. This information is strictly confidential and is being furnished to you solely for your information.

The information should not be reproduced or redistributed or passed on directly or indirectly in any form to any other person or published, copied, in whole or in part, for any purpose. The information provided by report or SMS is not directed or intended for distribution to, or use by, any person or entity who is a citizen or resident of or located in any locality, state, country or other jurisdiction, where such distribution, publication, availability or use would be contrary to law, regulation or which would subject SIHL and affiliates/ group companies to any registration or licensing requirements within such jurisdiction. The distribution of this Information provided by SMS or in newsletter in certain jurisdictions may be restricted by law, and persons in whose possession this Information provided by SMS or in newsletter comes, should inform themselves about and observe, any such restrictions. The information given or Information provided by SMS, report or in newsletter is as of the date of the issue date of report or the date on which SMS provided and there can be no assurance that future results or events will be consistent with this information. This information is subject to change without any prior notice. SIHL reserves the right to make modifications and alterations to this statement as may be required from time to time. However, SIHL is under no obligation to update or keep the information current.

Nevertheless, SIHL is committed to providing independent and transparent recommendation to its client and would be happy to provide any information in response to specific client queries. Neither SIHL nor any of its affiliates, group companies, directors, employees, agents or representatives shall be liable for any damages whether direct, indirect, special or consequential including lost revenue or lost profits that may arise from or in connection with the use of the information. Past performance is not necessarily a guide to future performance. The disclosures of interest statements incorporated in the Information provided by SMS, report or in newsletter are provided solely to enhance the transparency and should not be treated as endorsement of the views expressed in the report. The analyst for this report certifies that all of the views expressed in this report accurately reflect his or her personal views about the subject company or companies and its or their securities, and no part of his or her compensation was, is or will be, directly or indirectly related to specific recommendations or views expressed in this report.

About Us:

Shah Investor's Home Ltd (SIHL) is an ISO 9001:2008 Certified financial Services Company established in 1994 at Ahmadabad, Gujarat. Customer satisfaction is guaranteed through our diversified product portfolio, professional management and customer first attitude. SIHL was the first broking house in Gujarat with membership in National Securities Depository Ltd (NSDL) and was the first broking name providing services in NSE F&O in Ahmedabad. Today, SIHL ranks among the top most players in Gujarat in retail stock broking area with 45 branches, 350 franchisee across India and providing service to more than 1,25,000 clients.