

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	12260	12163	12211	12240	12288	12317	Buy	Buy	Buy
Sensex	41674	41354	41514	41617	41777	41879	Buy	Buy	Buy
Nifty Futures	12272	12183	12228	12252	12297	12322	Buy	Buy	Buy
Bank Nifty	32241	31975	32108	32218	32352	32462	Buy	Buy	Buy
CNX IT	15813	15587	15700	15768	15881	15949	Buy	Neutral	Neutral
CNX Midcap	16905	16796	16850	16895	16950	16995	Buy	Buy	Neutral
CNX Small Cap	5691	5663	5677	5688	5702	5713	Neutral	Sell	Neutral

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	41673.92	115.35	0.28
NIFTY	12259.70	38.05	0.31
MIDCAP	14814.16	24.87	0.17
SMLCAP	13395.43	8.30	0.06
BSEFMC	11504.57	30.43	0.27
AUTO	18274.75	190.23	1.05
POWER	1888.36	-0.42	0.02
REALTY	2221.60	-2.69	-0.12
BSE IT	15649.53	136.24	0.88
BANEX	36748.79	-19.52	-0.05
OILGAS	14881.85	95.54	0.65
METAL	10045.96	21.92	0.22

Currency Futures	Close	Pre. Pts	% Chg
27-Dec-19 EUR-INR	79.18	0.01	0.01
27-Dec-19 USD-INR	71.12	0.04	0.06
27-Dec-19 GBP-INR	93.18	-0.05	-0.05
27-Dec -19 JPY-INR	65.03	0.00	0.00

Advance/ Decline	Adv	Dec	Un Ch.
NSE	928	863	127
BSE	1248	1246	171

FII/DII Capital Mkt*	Buy	Sell	Net
FII	5316	4576	739
DII	2535	3029	(494)

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

## Market Commentary

Dalal Street extended record setting rally on Thursday's trading session, with the Sensex and the Nifty ending around 0.30% higher each. The start of the day was lackluster, impacted with former Chief Economic Adviser Arvind Subramanian's statement that India is facing a Great Slowdown with its economy headed for intensive care unit primarily due to a second wave of the twin balance sheet crisis at banks. Sentiments also got hit with reports that most of the states opposed a change in slabs or hike in GST during the crucial GST Council meeting, arguing an increase in the levies would have adverse implications for the economy facing a slowdown.

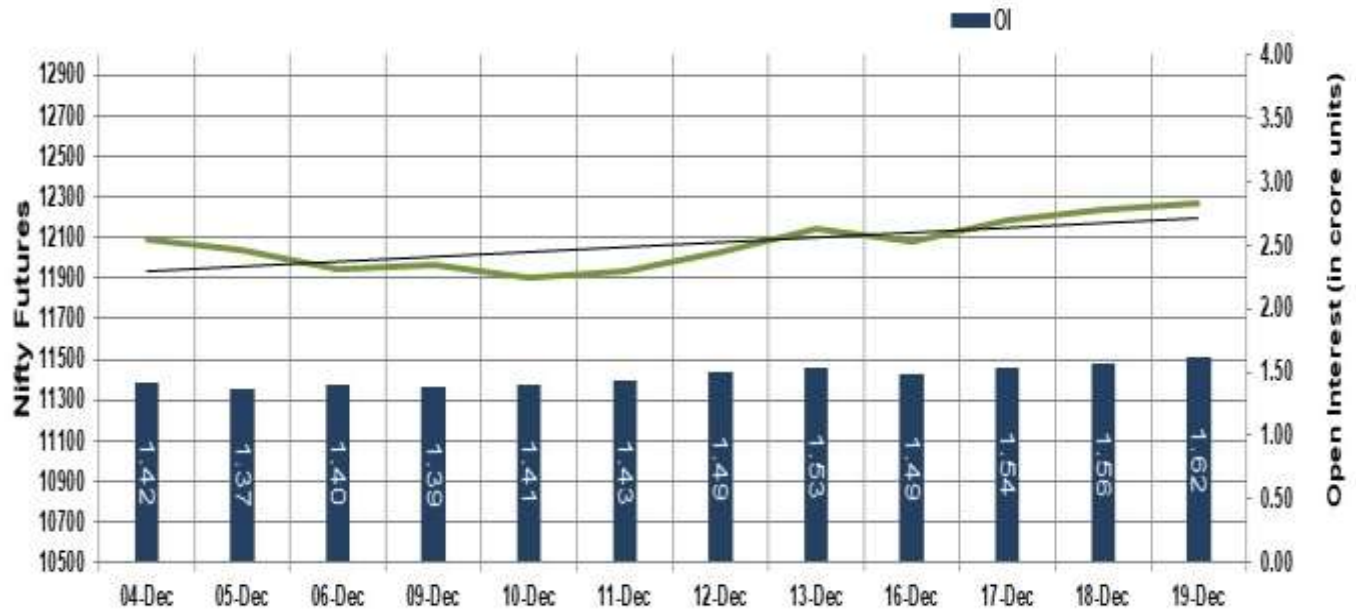
In noon deals, bourses staged sharp recovery to hit fresh record highs, taking support with NASSCOM President, Debjani Ghosh's statement that technology startups alone have created 60,000 direct jobs this year and overall the IT sector will be a positive hirer in the current financial year. Sentiments also remained positive, as Union Minister for Finance & Corporate Affairs, Nirmala Sitharaman held her 5th Pre-Budget Consultation with the representatives of various Trade Unions and Labour Organisations in connection with the forthcoming General Budget 2020-21. Discussions were held on skilling, re-skilling and up-skilling of existing labour force. Quality of job creation and ensuring minimum wages of workers were also discussed.

## Market Turnover & FII Derivative Data

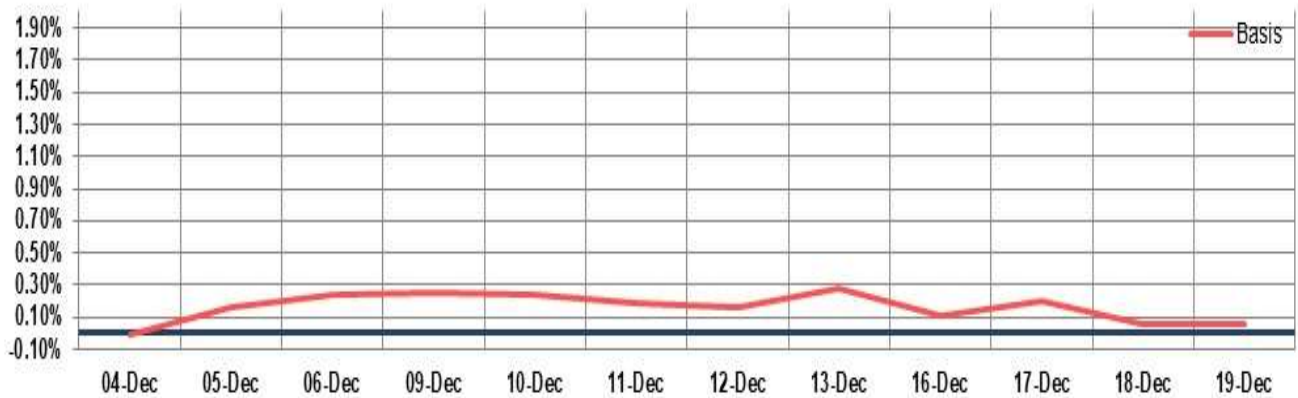
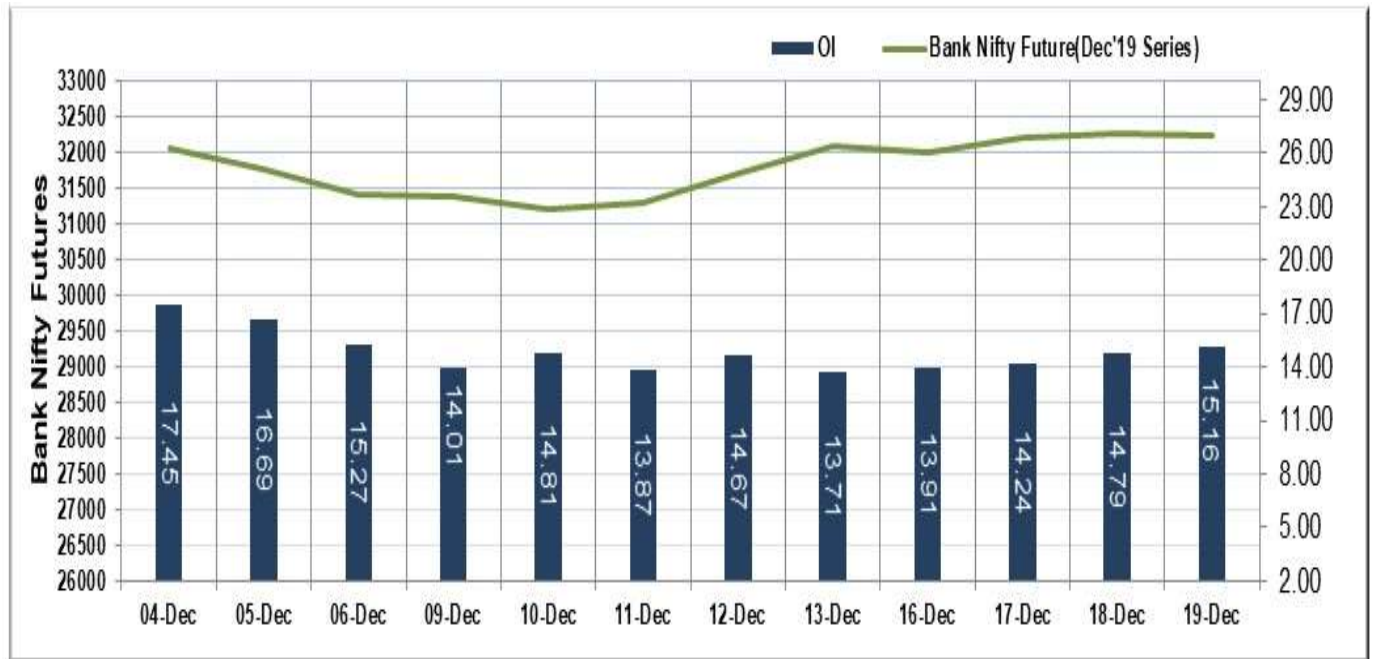
Market TO	Current	Previous	Net%
BSE CASH	1834	2585	(29)
NSE CASH	32839	36459	(10)
NSE FO	2812247	1335544	111

FII Derivatives	Buy	Sell	Net
Ind. Futures	3445.79	2626.73	819
Ind. Options	176210	174436	2816
Stk. Futures	21653	21305	334
Stk. Options	4977.84	4892.88	85

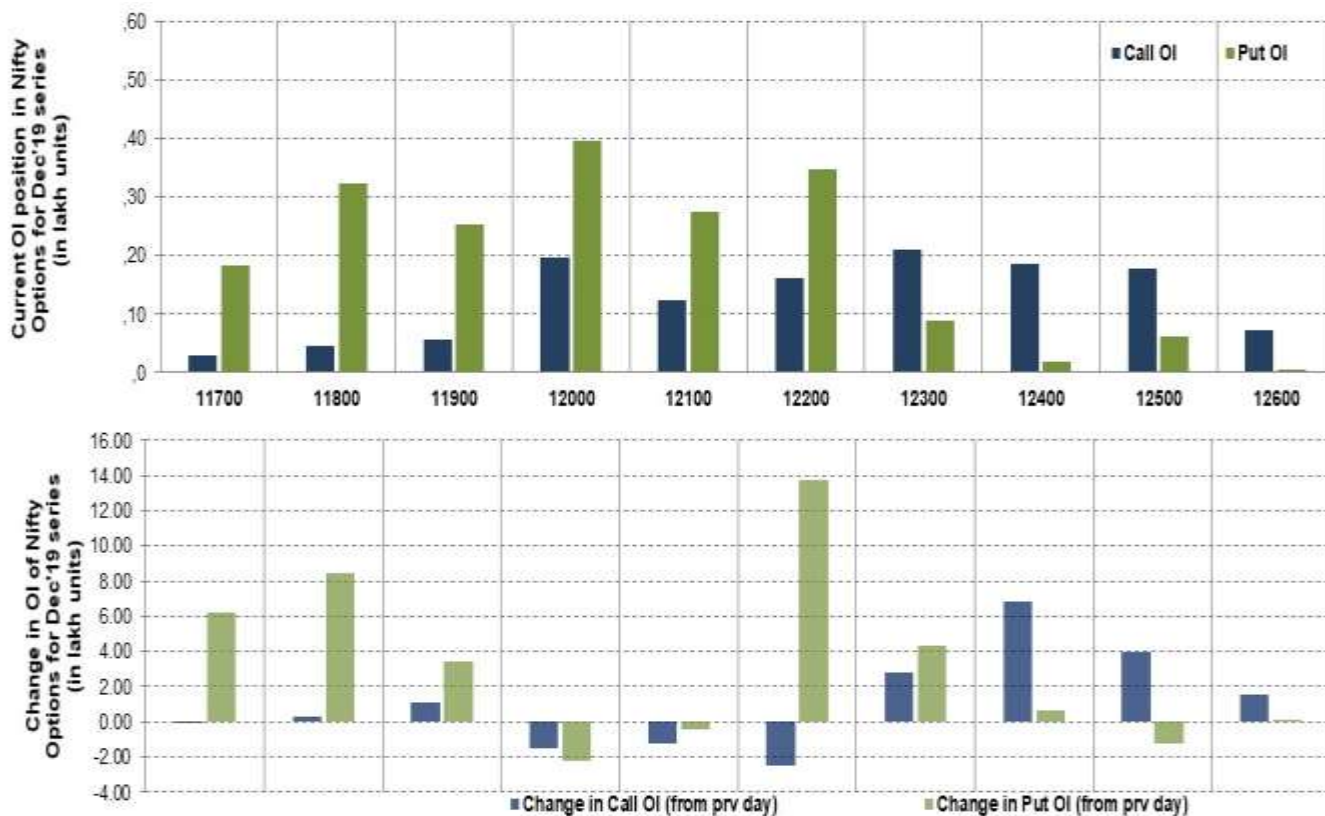
# Nifty Futures



## 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 12,300 SP from the Dec month expiry was the most active call with an addition of 0.30 million in open interest.
- Among Nifty puts, 12,000 SP from the Dec month expiry was the most active put with a reduction of 0.22 million open interests.
- The maximum OI outstanding for Calls was at 12,300 SP (2.10mn) and that for Puts was at 12,000 SP (4.00mn)

## Nifty Technical & Indices Levels



Nifty Cash prices have settled at 12259.70 UP by 0.31 percent from the previous close. On the upper side it has resistance of 12300 and 12350 levels, while lower side it has support of 12200 and 12150 levels. Intraday traders should be cautious and take position accordingly.

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