

Daily Derivatives & Market Report

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Index Trend Analysis

| Pivot(Daily) | Close | S2 | S1 | Pivot | R1 | R2 | Daily | Weekly | Monthly |
|---------------|-------|-------|-------|-------|-------|-------|---------|---------|---------|
| Nifty | 12215 | 12152 | 12183 | 12233 | 12265 | 12315 | Neutral | Buy | Buy |
| Sensex | 41461 | 41249 | 41355 | 41529 | 41635 | 41809 | Neutral | Buy | Buy |
| Nifty Futures | 12237 | 12155 | 12196 | 12269 | 12310 | 12383 | Neutral | Buy | Buy |
| Bank Nifty | 32281 | 32161 | 32221 | 32306 | 32365 | 32450 | Buy | Buy | Buy |
| CNX IT | 15778 | 15659 | 15718 | 15799 | 15859 | 15940 | Buy | Neutral | Neutral |
| CNX Midcap | 16852 | 16777 | 16815 | 16871 | 16909 | 16965 | Neutral | Buy | Neutral |
| CNX Small Cap | 5680 | 5657 | 5668 | 5686 | 5697 | 5715 | Neutral | Sell | Neutral |

Market Summary

| Domestic Indices | Close | Points | % Chg |
|------------------|----------|---------|-------|
| SENSEX | 41461.26 | -181.40 | -0.44 |
| NIFTY | 12214.55 | -48.20 | -0.39 |
| MIDCAP | 14820.15 | -2.45 | -0.02 |
| SMLCAP | 13384.33 | 2.30 | 0.02 |
| BSEFMC | 11440.69 | -6.50 | -0.06 |
| AUTO | 18258.19 | -40.11 | -0.22 |
| POWER | 1898.70 | 5.81 | 0.31 |
| REALTY | 2234.27 | 12.58 | 0.57 |
| BSE IT | 15614.58 | -95.16 | -0.61 |
| BANDEX | 36796.91 | -36.20 | -0.10 |
| OILGAS | 14710.22 | -130.50 | -0.88 |
| METAL | 10155.34 | 64.99 | 0.64 |

| Currency Futures | Close | Pre. Pts | % Chg |
|--------------------|-------|----------|-------|
| 27-Dec-19 USD-INR | 71.31 | 0.07 | 0.10 |
| 27-Dec-19 EUR-INR | 78.97 | 0.02 | 0.03 |
| 27-Dec-19 GBP-INR | 92.30 | -0.16 | -0.17 |
| 27-Dec -19 JPY-INR | 65.25 | 0.09 | 0.05 |

| Advance/ Decline | Adv | Dec | Un Ch. |
|------------------|------|------|--------|
| NSE | 825 | 995 | 138 |
| BSE | 1144 | 1333 | 181 |

| FII/DII Capital Mkt* | Buy | Sell | Net |
|----------------------|------|------|-------|
| FII | 1936 | 2050 | (114) |
| DII | 1920 | 2266 | (345) |

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity benchmarks ended Tuesday's trade on a lower note with losses of around half a percent, tracking thin trade in global equities ahead of year-end holidays. Sensex and Nifty settled below their crucial 41,450 and 12,250 levels, respectively. Markets started off with marginal gains, as traders took some comfort with Industry chamber PHDCCI's statement that the definition of micro, small and medium enterprises (MSMEs) on the basis of turnover will help in promoting the ease of doing business as the process of identification and dealings with such entities will become simpler and faster. However, markets soon erased gains and started trading on negative route as traders turned cautious with International Monetary Fund's report that India is now in the middle of a significant economic slowdown, urging the government to take immediate policy actions to tackle the current prolonged downturn.

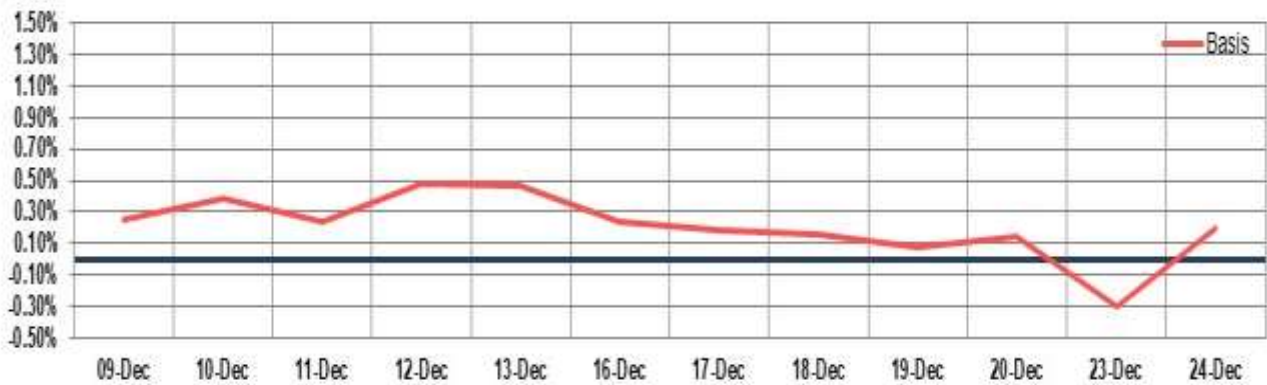
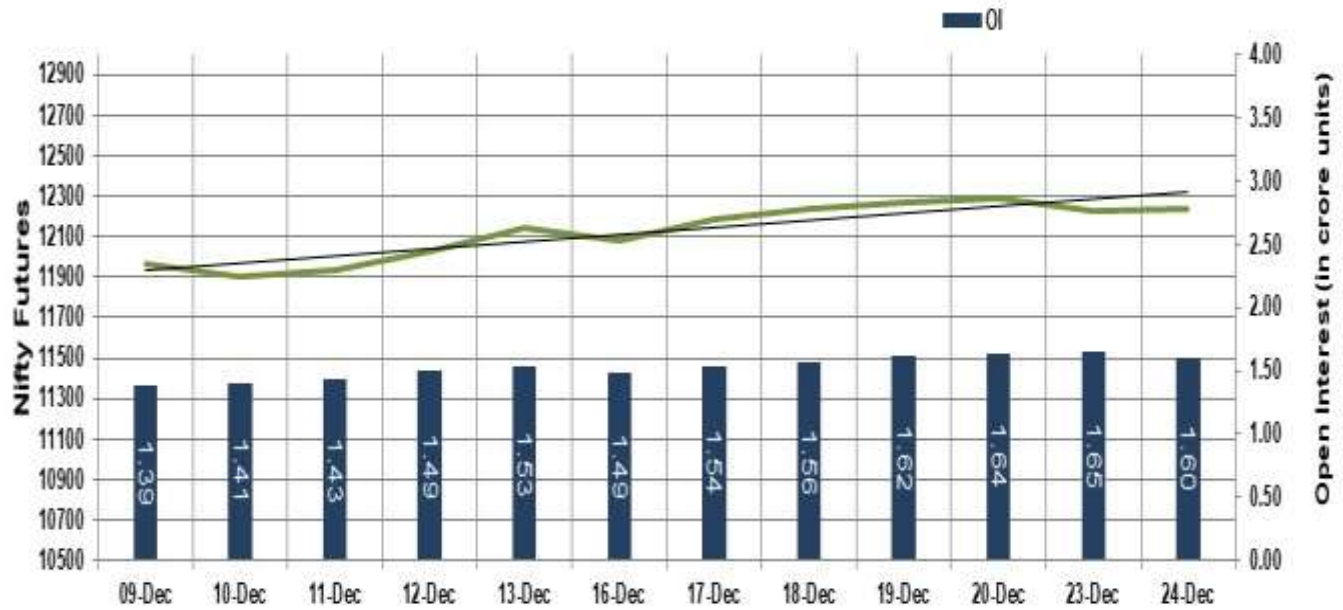
On the global front, Asian markets ended motley in red on Tuesday, while European markets were trading mixed with the subdued trading on Christmas Eve and on cautious outlook as Chinese, Japanese and South Korean leaders prepared to meet in China to talk about trade and politics. Back home, power stocks were in focus with report that the Power Ministry has scrapped the auction to procure 2,500 MW electricity for medium term (three years) under a scheme to provide relief to thermal power plants plagued by short coal supplies.

Market Turnover & FII Derivative Data

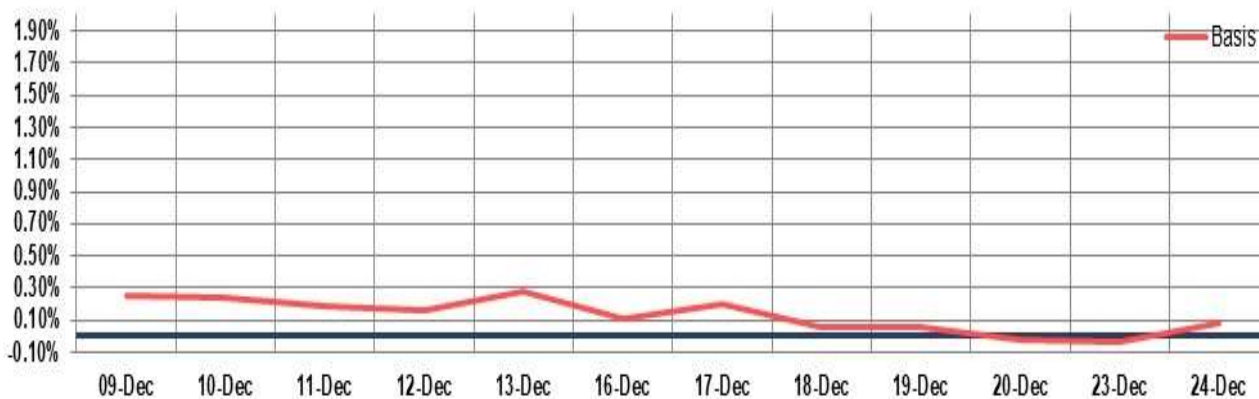
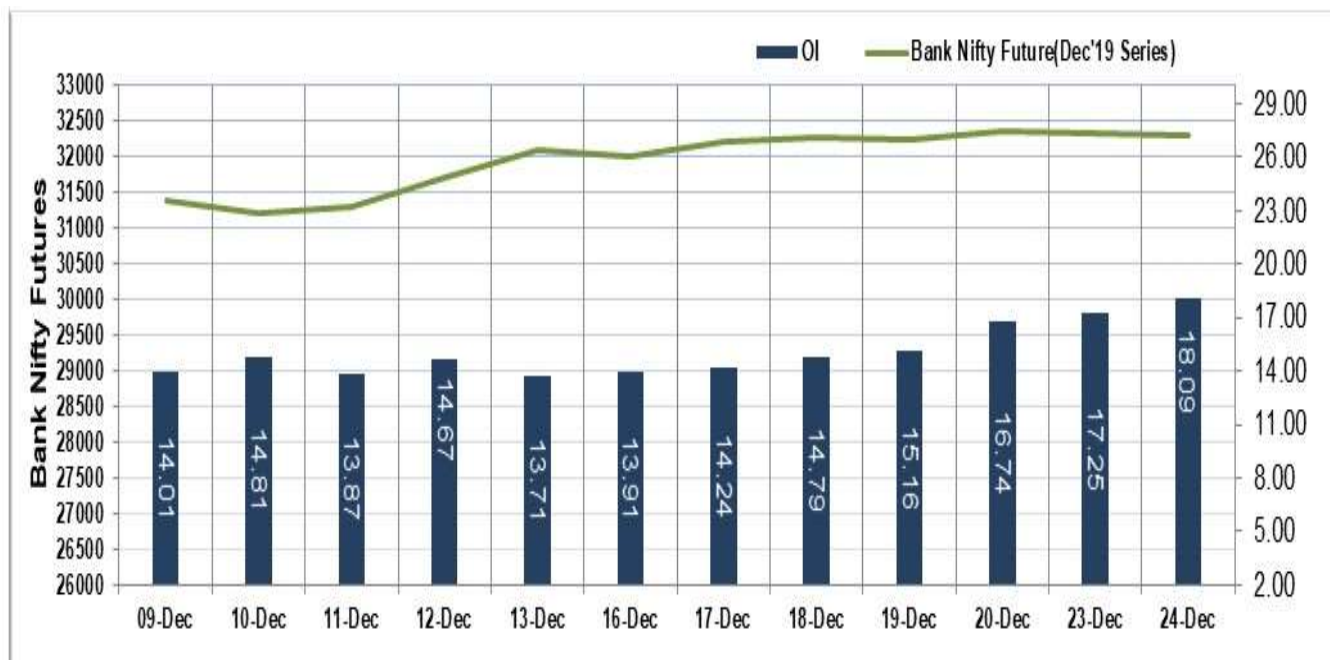
| Market TO | Current | Previous | Net% |
|-----------|---------|----------|------|
| BSE CASH | 1582 | 1934 | (18) |
| NSE CASH | 24971 | 30154 | (17) |
| NSE FO | 1080888 | 1007983 | 7 |

| FII Derivatives | Buy | Sell | Net |
|-----------------|---------|---------|-------|
| Ind. Futures | 2908.68 | 3377.94 | (469) |
| Ind. Options | 176210 | 174436 | 1023 |
| Stk. Futures | 21653 | 21305 | (236) |
| Stk. Options | 1774.25 | 1661.23 | 113 |

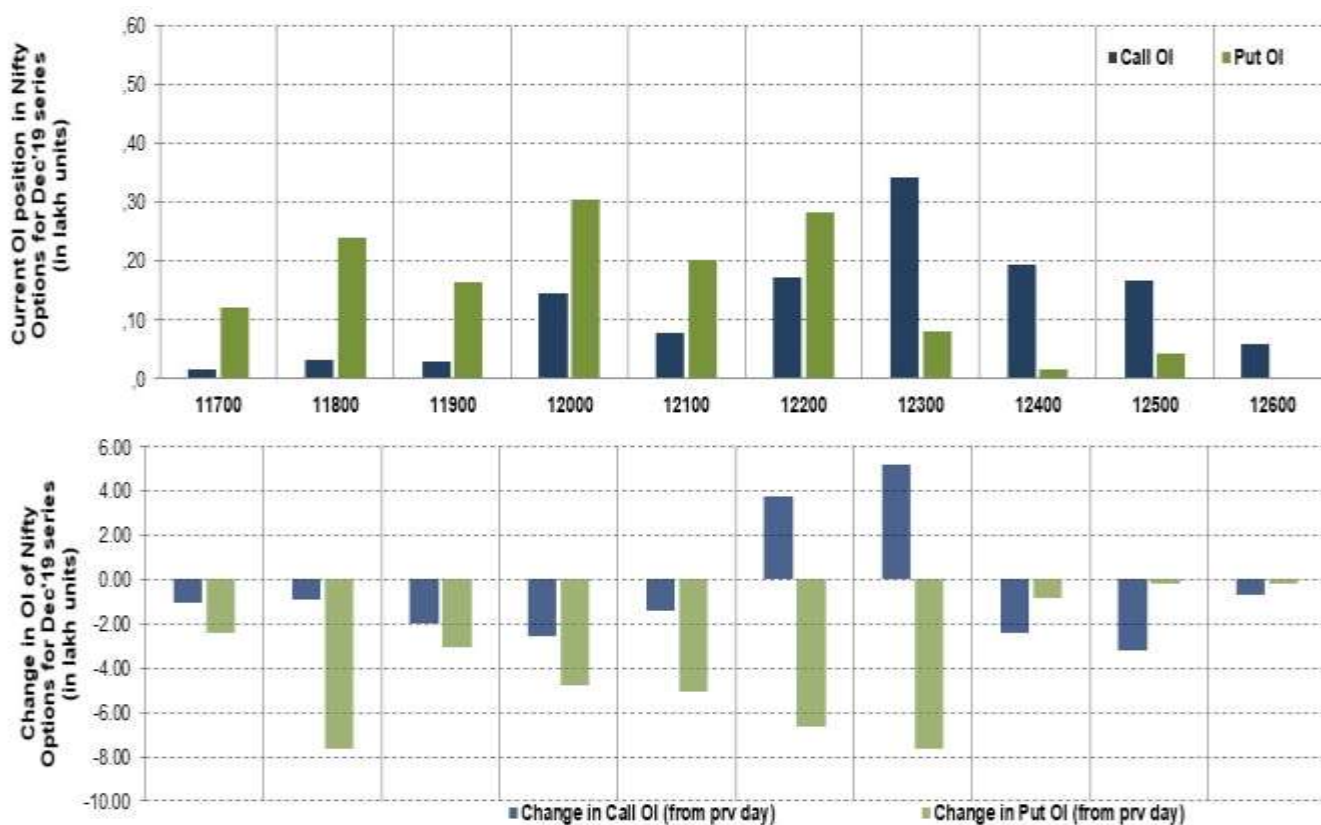
Nifty Futures



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 0.52 million in open interest.
- Among Nifty puts, 12,000 SP from the Dec month expiry was the most active put with a reduction of 0.47 million open interests.
- The maximum OI outstanding for Calls was at 12,300 SP (3.41mn) and that for Puts was at 12,000 SP (3.05mn)

Nifty Technical & Indices Levels



Nifty Cash prices have settled at 12214.55 down by 0.39 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 12080 levels. Intraday traders should be cautious and take position accordingly.

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