

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	12127	12053	12090	12156	12192	12258	Neutral	Buy	Buy
Sensex	41164	40869	41017	41280	41427	41691	Neutral	Buy	Buy
Nifty Futures	12128	12049	12089	12159	12198	12269	Neutral	Buy	Buy
Bank Nifty	31998	31741	31869	32092	32220	32443	Neutral	Buy	Buy
CNX IT	15706	15619	15663	15735	15779	15851	Neutral	Neutral	Neutral
CNX Midcap	16864	16815	16840	16865	16889	16914	Neutral	Buy	Neutral
CNX Small Cap	5685	5662	5673	5692	5703	5722	Neutral	Sell	Neutral



## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	41163.76	-297.50	-0.72
NIFTY	12126.55	-88.00	-0.72
MIDCAP	14800.63	-19.52	-0.13
SMLCAP	13435.02	50.69	0.38
BSEFMC	11394.63	-46.06	-0.40
AUTO	18206.55	-51.64	-0.28
POWER	1891.48	-7.22	-0.38
REALTY	2229.74	-4.53	-0.20
BSE IT	15547.69	-66.89	-0.43
BANKEX	36508.81	-51.64	-0.28
OILGAS	14602.34	-107.88	-0.73
METAL	10221.97	66.63	0.66

Currency Futures	Close	Pre. Pts	% Chg
27-Dec-19 USD-INR	71.34	0.02	0.04
27-Dec-19 EUR-INR	79.07	0.10	0.13
27-Dec-19 GBP-INR	92.48	0.18	0.20
27-Dec -19 JPY-INR	65.14	-0.11	-0.17

Advance/ Decline	Adv	Dec	Un Ch.
NSE	986	853	122
BSE	1327	1196	172

FII/DII Capital Mkt*	Buy	Sell	Net
FII	1823	2327	(504)
DII	3443	3322	120

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

## Market Commentary

Indian equity markets extended poor run on Thursday, with Sensex & Nifty plunging around 300 & 100 points, respectively. After a cautious start, bourses remained sluggish, as International Monetary Fund said that India should recommit to cutting on debt by bringing down its public sector borrowing requirements & enhance focus on having greater fiscal transparency to help investors make informed economic decisions. Adding more worries, RBI said non-banking financial company sector reported a sharp jump in gross non-performing assets ratio to 6.1 percent in FY19 from 5.3 percent in FY18.

Bears tightened their grip on Dalal Street in the second half of the session, amid reports that merger and acquisitions seem to have become a big casualty of corporates' debt distress as India Inc learned it hard way in 2019 that their first priority was to meet their loan repayment obligations and suitors from abroad also seemed reluctant in wooing distressed targets for any matchmaking. This has led to a mostly muted scene on India's corporate deal street this year, after a blockbuster 2018, while economic slowdown fears further came in the way for any significant merger and acquisition deals.

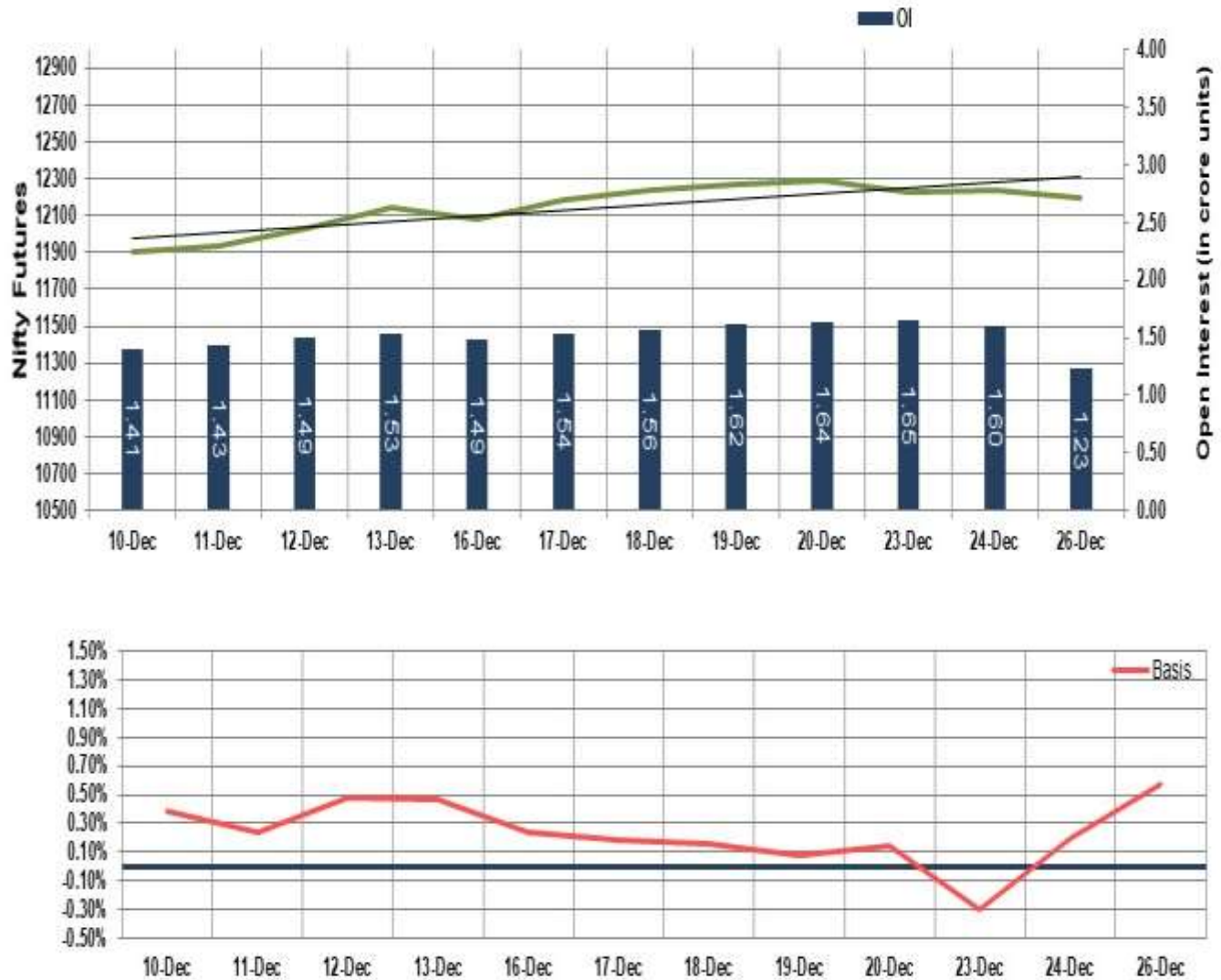
## Market Turnover & FII Derivative Data

Market TO	Current	Previous	Net%
BSE CASH	1659	1582	5
NSE CASH	28756	24971	15
NSE FO	2546871	1080888	136

FII Derivatives	Buy	Sell	Net
Ind. Futures	5369.57	6452.27	(1083)
Ind. Options	176210	174436	3869
Stk. Futures	21653	21305	(275)
Stk. Options	1449.69	1416.23	33

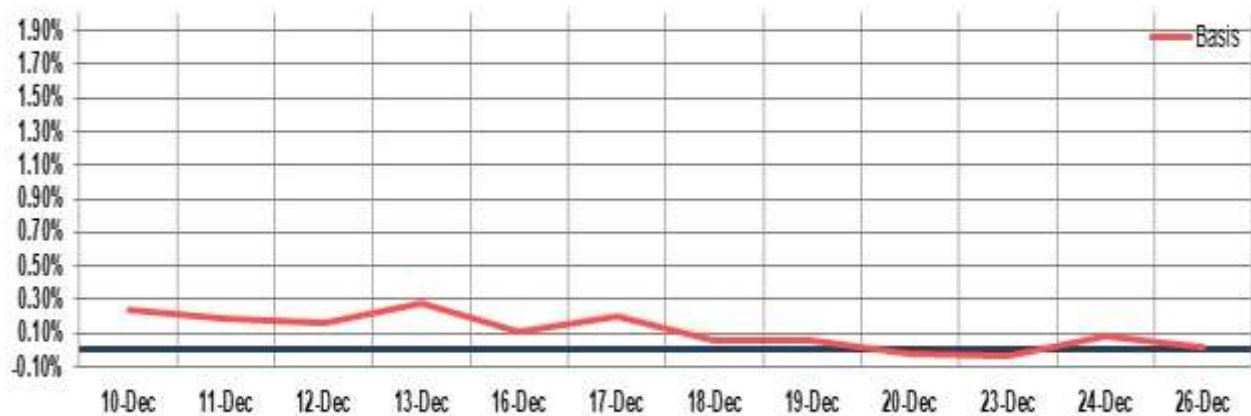


## Nifty Futures



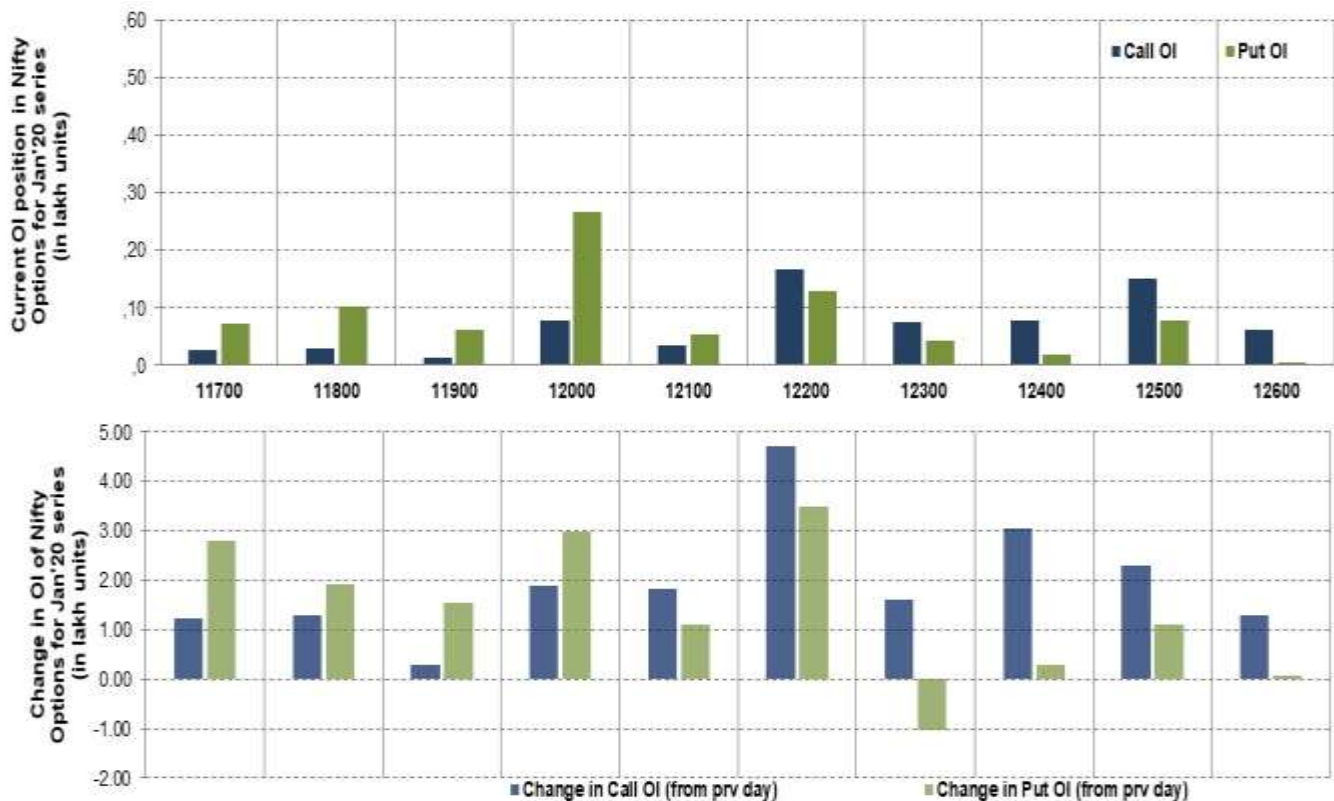


## Bank Nifty Futures





## 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 12,200 SP from the Jan month expiry was the most active call with an addition of 0.47 million in open interest.
- Among Nifty puts, 12,000 SP from the Jan month expiry was the most active put with a reduction of 0.30 million open interests.
- The maximum OI outstanding for Calls was at 12,200 SP (1.65mn) and that for Puts was at 12,000 SP (2.68mn)



## Nifty Technical & Indices Levels

1-Nifty 50 - 26/12/19  
Avg Avg



Nifty Cash prices have settled at 12126.55 down by 0.72 percent from the previous close. On the upper side it has resistance of 12225 and 12300 levels, while lower side it has support of 12080 and 12000 levels. Intraday traders should be cautious and take position accordingly.



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