

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	12858	12634	12746	12946	13058	13258	Neutral	Buy	Buy
Sensex	43828	43070	43449	44137	445416	45205	Neutral	Buy	Buy
Nifty Futures	12857	12653	12755	12946	13048	13240	Neutral	Buy	Buy
Bank Nifty	29196	28443	28820	29509	29885	30574	Neutral	Buy	Neutral
CNX IT	21706	21381	21544	21838	22001	22295	Neutral	Buy	Buy
CNX Midcap	19033	18682	18857	19170	19345	19657	Neutral	Buy	Neutral
CNX Small Cap	6323	6237	6280	6357	6400	6477	Buy	Buy	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	43828.10	-694.92	-1.56
NIFTY	12858.40	-196.75	-1.51
MIDCAP	16443.69	-295.02	-1.76
SMLCAP	16363.29	-186.89	-1.13
BSEFMC	11621.04	-132.89	-1.13
AUTO	19768.84	-350.25	-1.74
POWER	1978.28	-27.80	-1.39
REALTY	1990.40	-44.55	-2.19
BSE IT	21760.85	-352.74	-1.60
BANKEX	33456.68	-681.61	-2.00
OILGAS	13304.11	10.12	0.08
METAL	9811.12	-93.41	-0.94

Currency Futures	Close	Pre. Pts	% Chg
29-Dec-20 USD-INR	74.16	-0.08	-0.11
29-Dec-20 EUR-INR	88.12	-0.08	-0.09
29-Dec-20 GBP-INR	98.73	-0.36	-0.37
29-Dec-20 JPY- INR	70.96	-0.20	-0.27

Advance/ Decline	Adv	Dec	Un Ch.
NSE	645	1246	109
BSE	1110	1689	165

FII/DII Capital Mkt*	Buy	Sell	Net
DII	3724	5564	(1840)
FII	6931	6907	24

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity benchmarks ended in deep red on Wednesday. Markets made a positive start of the day, after Nilesh Shah, a part-time member of the economic advisory council to the Prime Minister, said the GDP contraction will improve to higher single digits in the September quarter, and the economy will be back to positive growth by the March quarter. Besides, Union Commerce and Industry Minister Piyush Goyal has said that the results of the second quarter of major companies show that profitability of most of them has gone up, indicating that the Indian industry has utilized the Covid period to do the belt-tightening, improve the product-mix, and focus on quality and productivity.

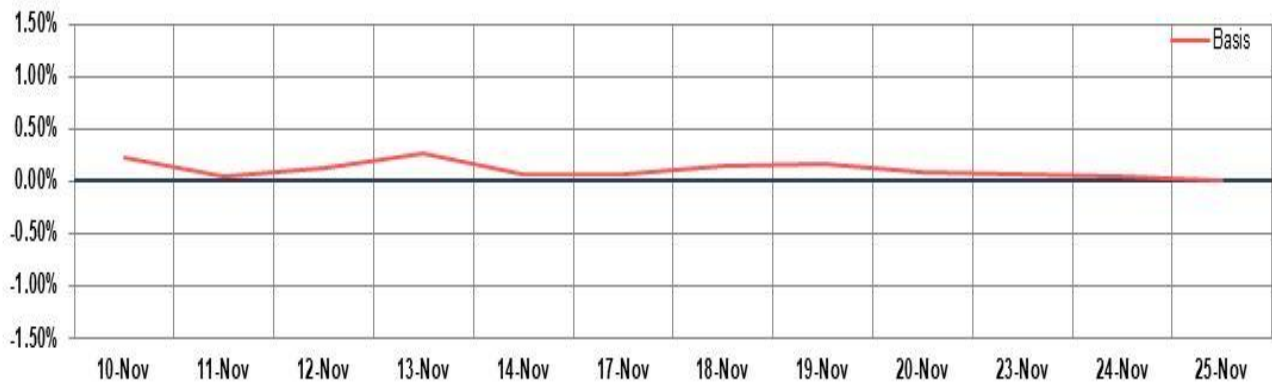
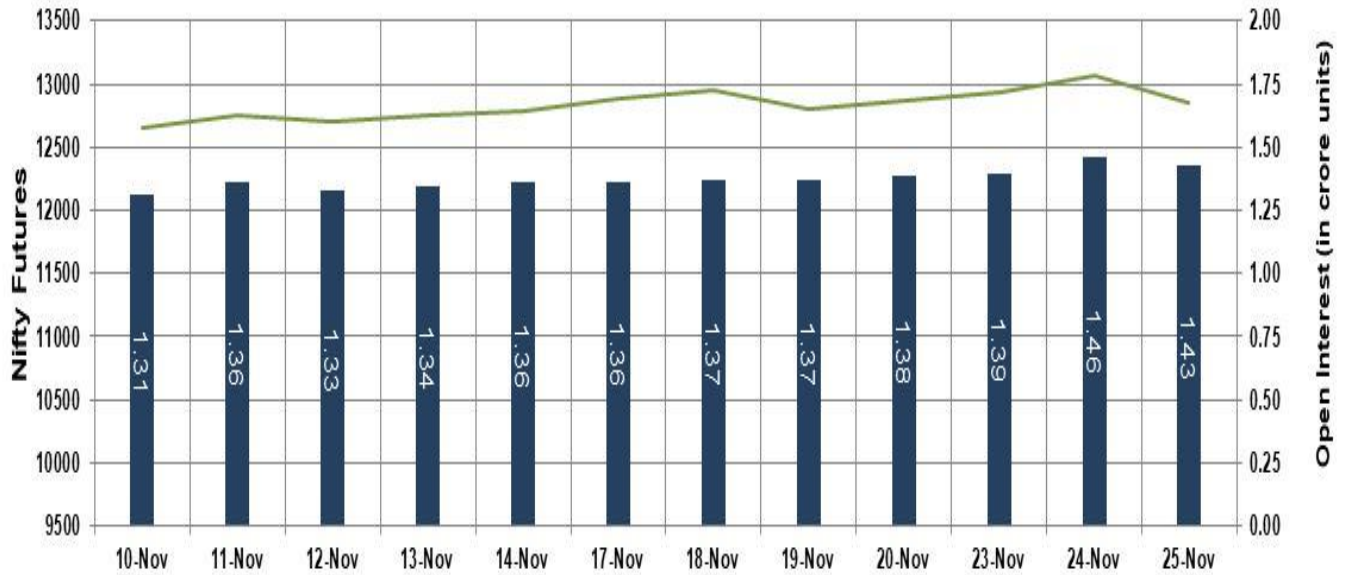
Markets remained lower for the rest of the day, with S&P Global Ratings' statement that non-performing loans in the Indian banking sector is likely to witness an uptick and may shoot up to 11 per cent of gross loans in the next 12-18 months. Traders overlooked CII National Committee on Retail Chairman Shashwat Goenka's statement that a cohesive national retail policy would go a long way in reviving the sector and help generate up to 30 lakh additional jobs in the country by 2024,

On the global front, European markets were trading higher, as growing political certainty in the U.S. and positive coronavirus vaccine news boosts global sentiment. Asian markets ended mostly lower on Wednesday, after Business Confidence in South Korea improved in November, the latest survey from the Bank of Korea showed on Wednesday with an index score of 85.0 - up from 79.0 in October. The outlook for the following month also rose by 5 points to 81. In the non-manufacturing sector, the index on business conditions for November 2020 was 73, up 4 points from the previous month, and that for the outlook for the following month also rose by 3 points to 72. The Economic Sentiment Index for November was 89.1, up 3.2 points from October.

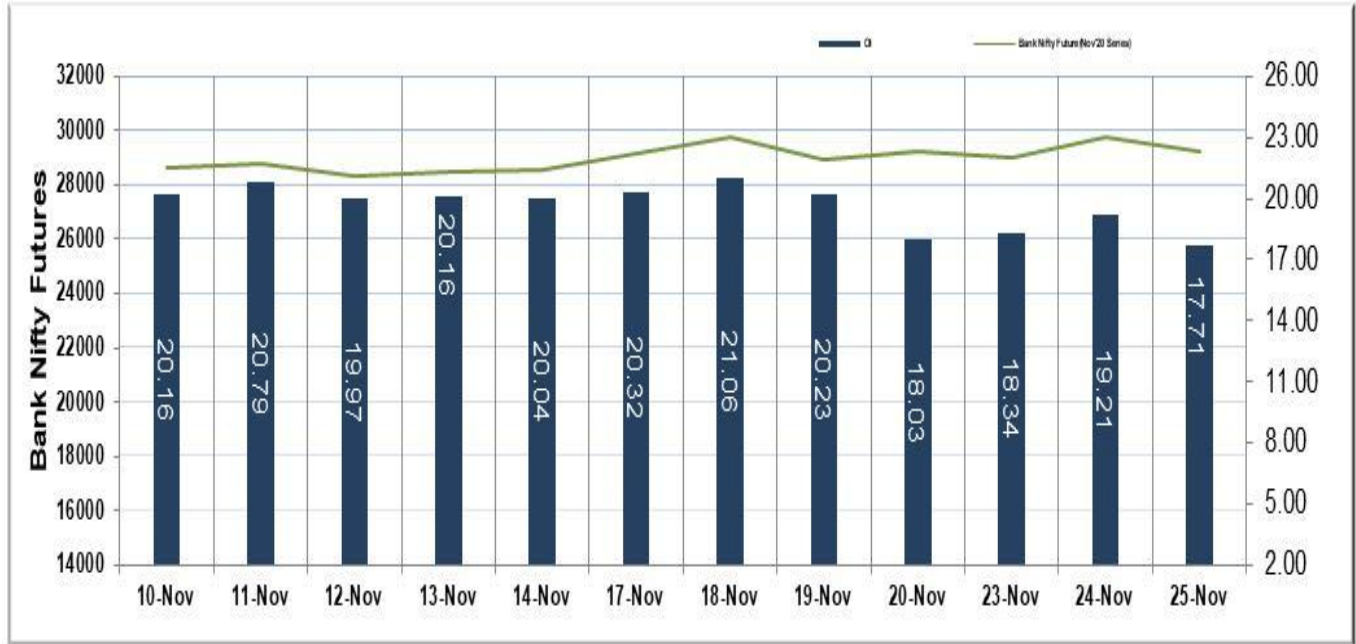
BSE CASH	3974	3707	7
NSE CASH	67495	66473	2
NSE FO	3891690	2051383	90

FII Derivatives	Buy	Sell	Net
Ind. Futures	9103.25	10906	(1803)
Ind. Options	503834	503802	32
Stk. Futures	34466	33218	1248
Stk. Options	5084.01	5173.97	(90)

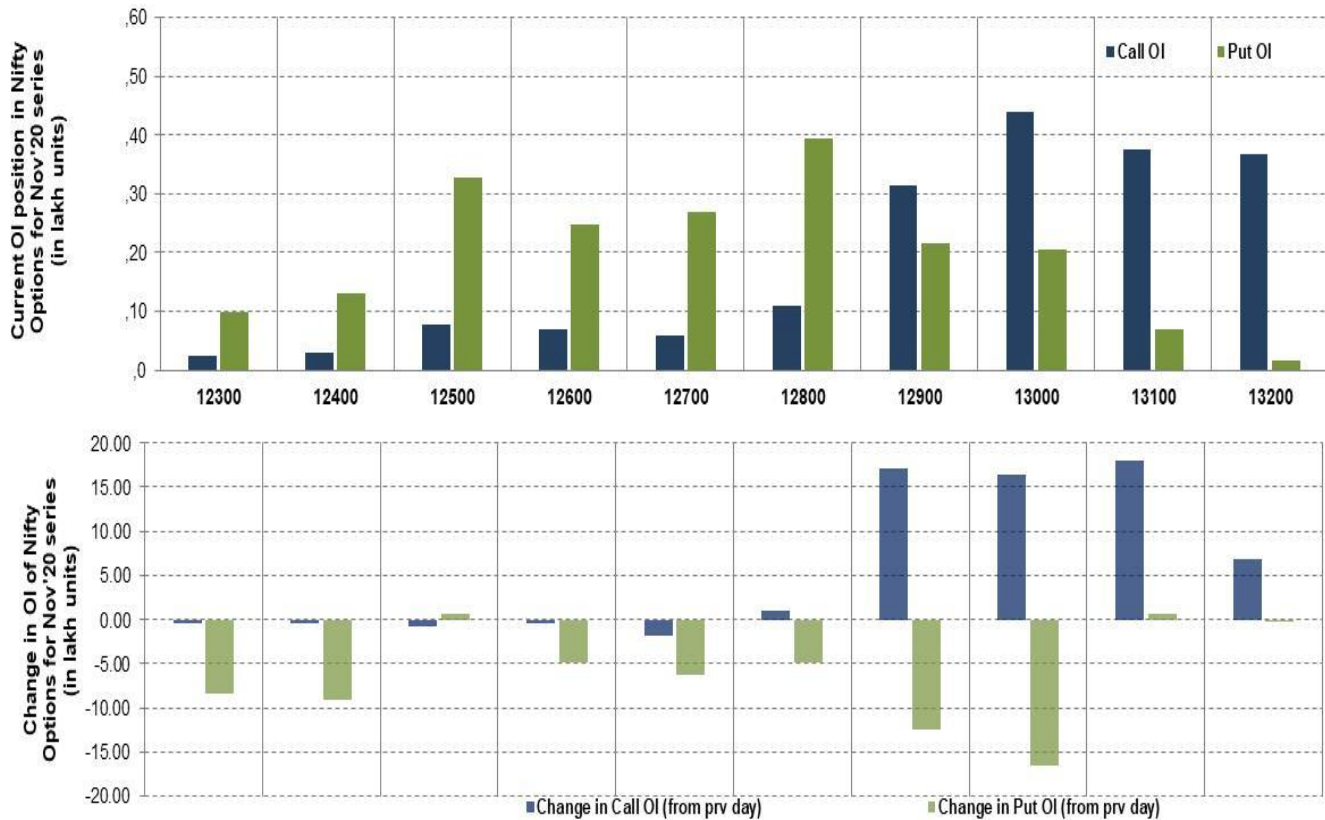
Nifty Futures



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 13,000 SP from the Nov month expiry was the most active call with an addition of 1.64 million in open interests.
- Among Nifty puts 12,800 SP from the Nov month expiry was the most active put with a reduction of 0.50 million in open interests.
- The maximum OI outstanding for Calls was at 13,000 SP (4.40mn) and that for Puts was at 12,800 SP (3.94mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 25/11/20
Avg Avg



Nifty Cash prices have settled at 12858.40 down by 1.51 percent from the previous close. On the upper side it has resistance of 12960 and 13070 levels, while lower side it has support of 12750 and 12630 levels. Intraday traders should be cautious and take position accordingly.

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