

## Daily Derivatives &amp; 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	Disclaimer

## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	12987	12704	12846	12932	13073	13159	Buy	Buy	Buy
Sensex	44260	43289	43774	44068	44554	44847	Buy	Buy	Buy
Nifty Futures	12987	12711	12849	12924	13061	13136	Buy	Buy	Buy
Bank Nifty	29550	28665	29108	29365	29807	30065	Buy	Buy	Neutral
CNX IT	21860	21399	21630	21774	22005	22149	Buy	Buy	Buy
CNX Midcap	19196	18843	19020	19121	19298	19400	Buy	Buy	Neutral
CNX Small Cap	6377	6261	6319	6350	6409	6440	Buy	Buy	Neutral

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	44259.74	431.64	0.98
NIFTY	12987.00	128.60	1.00
MIDCAP	16598.06	154.37	0.94
SMLCAP	16480.06	116.77	0.71
BSEFMC	11719.46	98.42	0.85
AUTO	19831.02	62.18	0.31
POWER	1992.65	14.37	0.73
REALTY	2006.80	16.40	0.82
BSE IT	21839.27	78.42	0.36
BANKEX	33843.58	386.90	1.16
OILGAS	13273.94	-30.17	-0.23
METAL	10216.10	404.98	4013

Currency Futures	Close	Pre. Pts	% Chg
29-Dec-20 USD-INR	74.09	-0.06	-0.08
29-Dec-20 EUR-INR	88.19	0.06	0.07
29-Dec-20 GBP-INR	98.90	0.21	0.21
29-Dec-20 JPY- INR	71.05	0.09	0.12

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1254	623	140
BSE	1732	1022	186

FII/DII Capital Mkt*	Buy	Sell	Net
DII	3016	6416	(3400)
FII	8037	6010	2027

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

## Market Commentary

After a cautious start of the day, markets remained volatile for the most part of the session, with the 'Quarterly Statistics on Deposits and Credit of Scheduled Commercial Banks (SCBs), September 2020' - released by the Reserve Bank of India (RBI) has indicated that bank credit growth decelerated to 5.8 percent in Q2 (July- September) of FY21 from 8.9 percent in the year-ago period. It also said aggregate deposits of banks rose 11 percent year-on-year in the July-September period as compared to 10.1 percent growth a year ago.

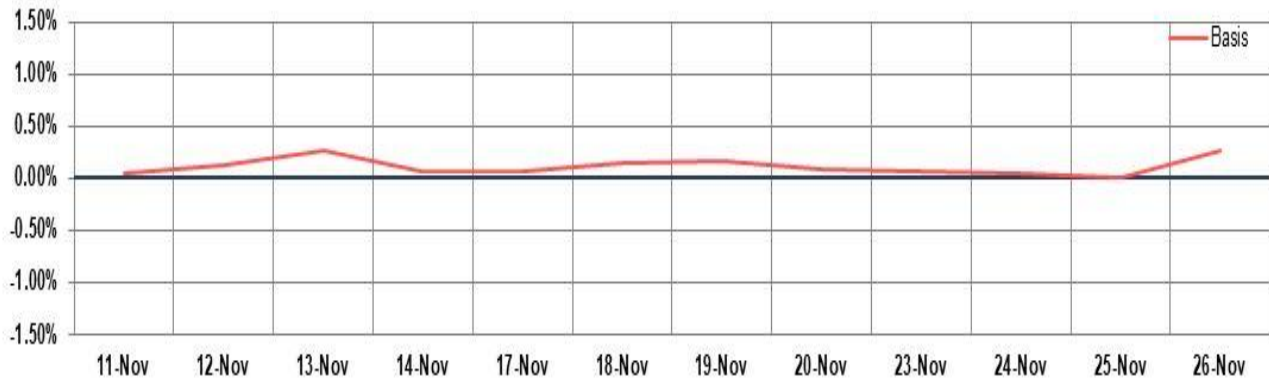
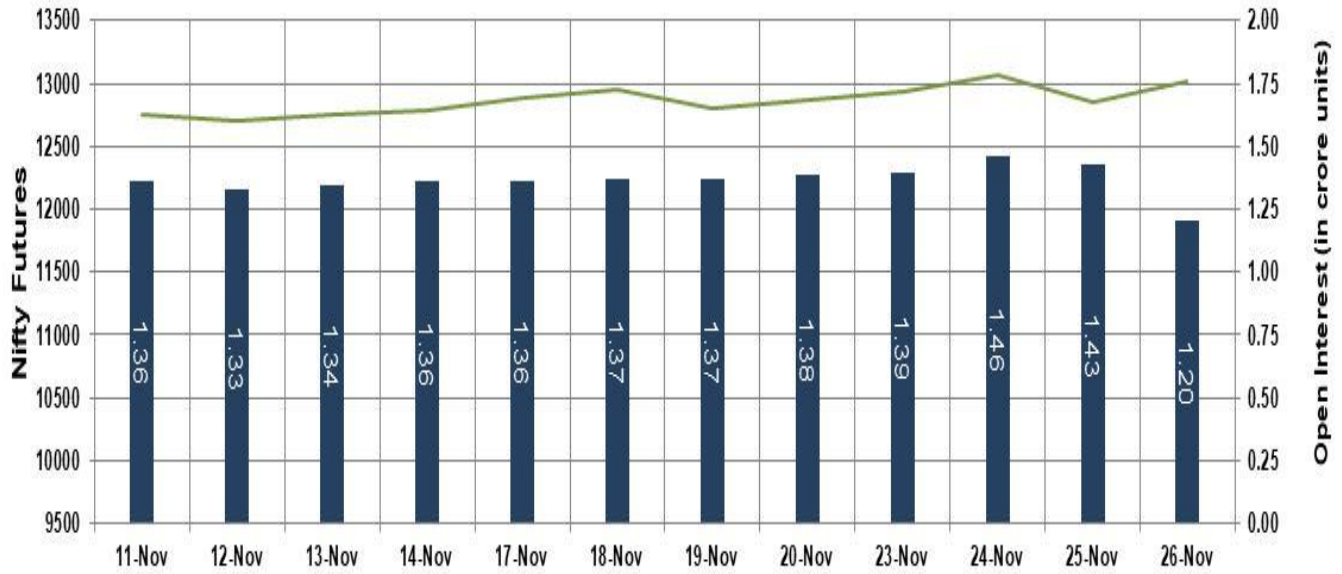
But, key indices gained traction in the last hour of the trade to end with strong gains, after IT industry body Nasscom said that Indian tech start-ups are witnessing a gradual recovery with revenue acceleration and funding improving their cash availability and giving them longer runway to operate. Nasscom had conducted a 'Start-up Pulse Survey II' to understand what has changed and what the next six months look like for the tech start-up ecosystem in the country. The first survey was conducted in April-May this year. Besides, RBI Governor Shaktikanta Das stated that after seeing a sharp GDP contraction in the first quarter, the Indian economy has exhibited a stronger than expected momentum in activity. However,

On the global front, European markets were trading mostly in green as a global equity market rally takes a breather. Asian markets ended mostly higher on Thursday, after the Bank of Korea retained its interest rate at a record low and lifted its growth outlook as exports are set to improve gradually with global recovery, and investment maintains its growth. The Monetary Policy Board of the Bank of Korea, on Thursday, decided to hold its key policy rate at 0.50 percent, as widely expected. The bank projected the economy to contract 1.1 percent this year instead of 1.3 percent decline estimated previously. The outlook for next year was revised up to 3 percent from 2.8 percent.

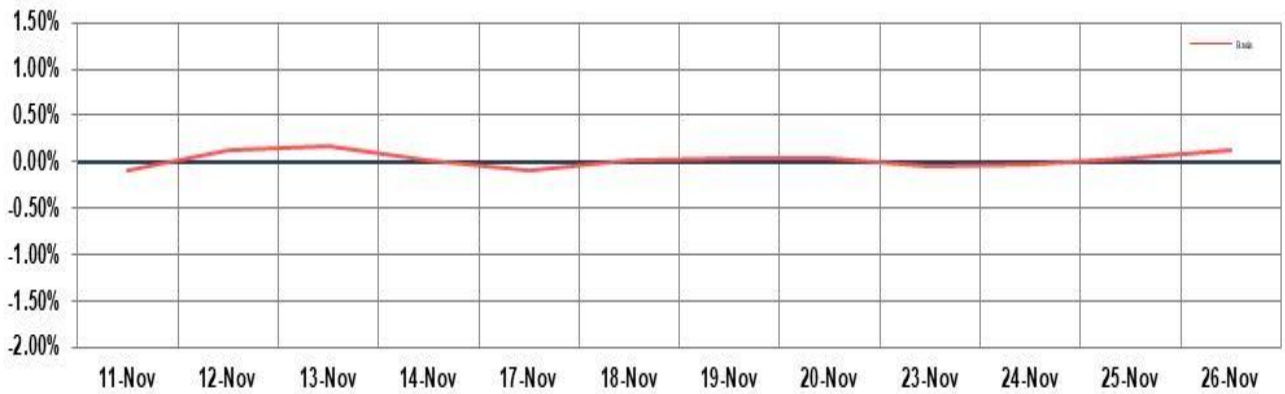
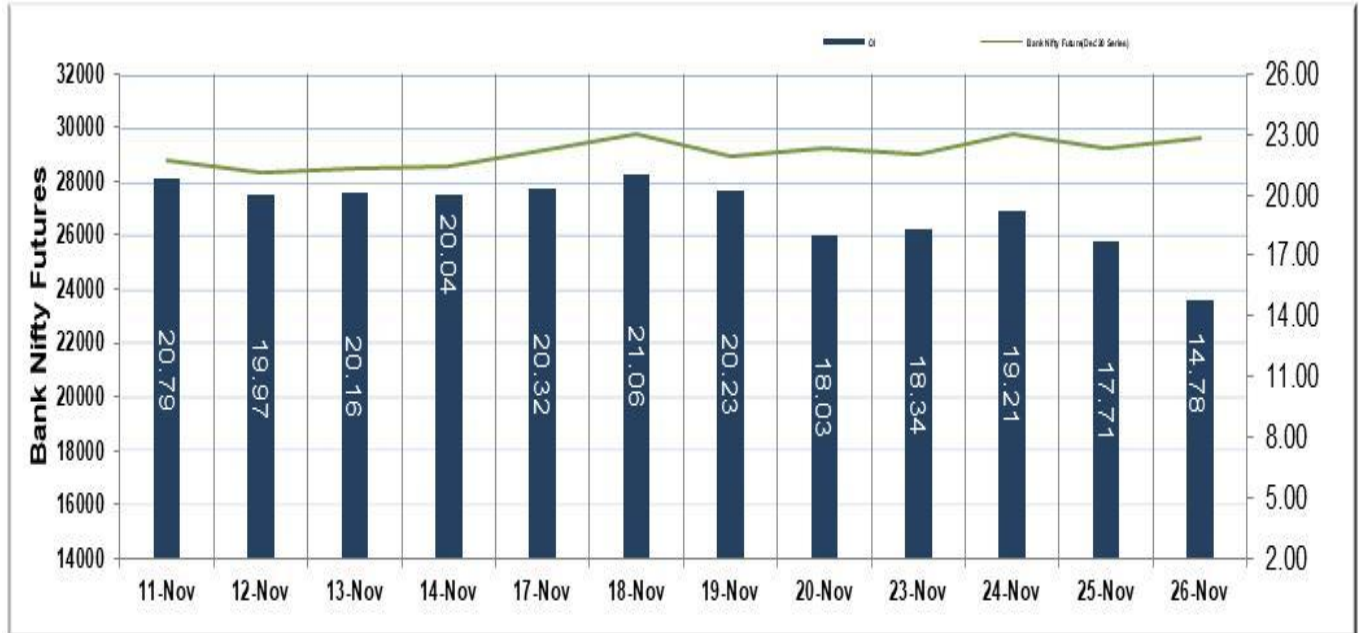
BSE CASH	2942	3974	(26)
NSE CASH	61371	67495	(9)
NSE FO	7257499	3891690	86

FII Derivatives	Buy	Sell	Net
Ind. Futures	7282	7399	(117)
Ind. Options	767041	764708	2334
Stk. Futures	24890	22352	2537
Stk. Options	2315	1840	474

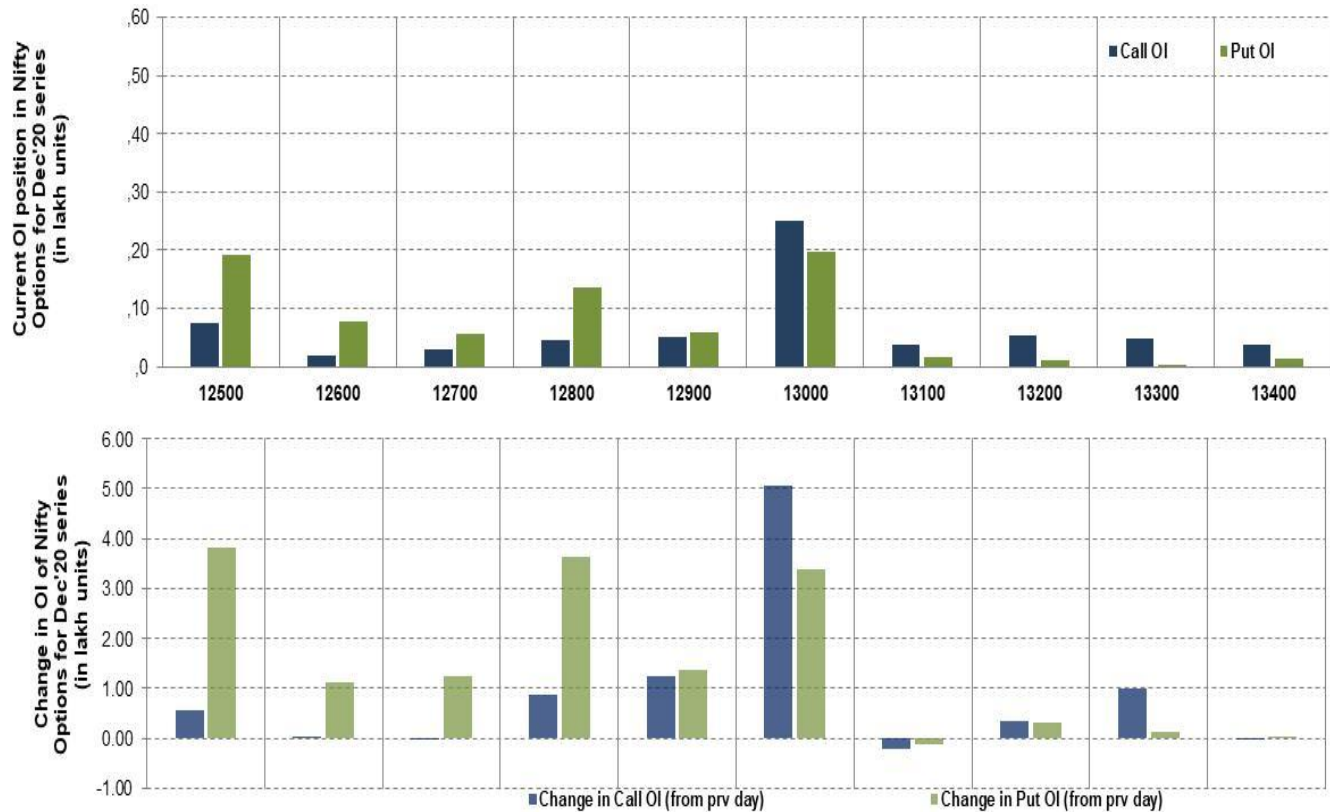
## Nifty Futures



# 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 Dec month expiry was the most active call with an addition of 0.51 million in open interests.
- Among Nifty puts 13,000 SP from the Dec month expiry was the most active put with an addition of 0.34 million in open interests.
- The maximum OI outstanding for Calls was at 13,000 SP (2.51) and that for Puts was at 13,000 SP (1.97mn)

## Nifty Technical & Indices Levels

1-Nifty 50 - 26/11/20  
Avg Avg



Nifty Cash prices have settled at 12987.00 up by 1.00 percent from the previous close. On the upper side it has resistance of 13050 and 13190 levels, while lower side it has support of 12880 and 12760 levels. Intraday traders should be cautious and take position accordingly.

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