

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	12969	12852	12910	12973	13031	13094	Buy	Buy	Buy
Sensex	44150	43772	43961	44184	44373	44596	Buy	Buy	Buy
Nifty Futures	12997	12891	12944	13019	13072	13147	Buy	Buy	Buy
Bank Nifty	29609	29217	29413	29565	29761	29913	Buy	Buy	Neutral
CNX IT	21765	21541	21653	21813	21925	22085	Buy	Buy	Buy
CNX Midcap	19715	19123	19419	19597	19893	20071	Buy	Buy	Neutral
CNX Small Cap	6573	6322	6447	6521	6647	6720	Buy	Buy	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	44149.72	-110.02	-0.28
NIFTY	12968.95	-18.05	-0.14
MIDCAP	16914.65	316.59	1.91
SMLCAP	16875.15	395.09	2.40
BSEFMC	11725.56	6.10	0.05
AUTO	20128.83	297.81	1.50
POWER	1999.37	6.72	0.34
REALTY	2061.69	54.89	2.74
BSE IT	21635.41	-203.86	-0.93
BANKEX	33884.04	40.46	0.12
OILGAS	13251.24	-22.70	-0.17
METAL	10218.88	2.78	0.03

Currency Futures	Close	Pre. Pts	% Chg
29-Dec-20 USD-INR	74.22	0.14	0.19
29-Dec-20 EUR-INR	88.49	0.29	0.33
29-Dec-20 GBP-INR	98.91	0.03	0.04
29-Dec-20 JPY- INR	71.26	0.22	0.32

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1215	687	129
BSE	1763	1043	176

FII/DII Capital Mkt*	Buy	Sell	Net
DII	4876	9845	(4969)
FII	74742	67029	7713

*NOTE: - FII AND DII data figure is provisional

Market Commentary

After a cautious start of the day, markets altered between green and red during the whole trading day, as SBI Research in its latest report said India's GDP likely contracted 10.7% in the second quarter, with a further recovery likely in the third quarter, citing improvements in economic indicators over October and November. The union ministry of statistics and programme implementation (MoSPI) on November 27 will announce the gross domestic product (GDP) numbers for the second quarter (July-September 2020) of current financial year (FY 2020-21).

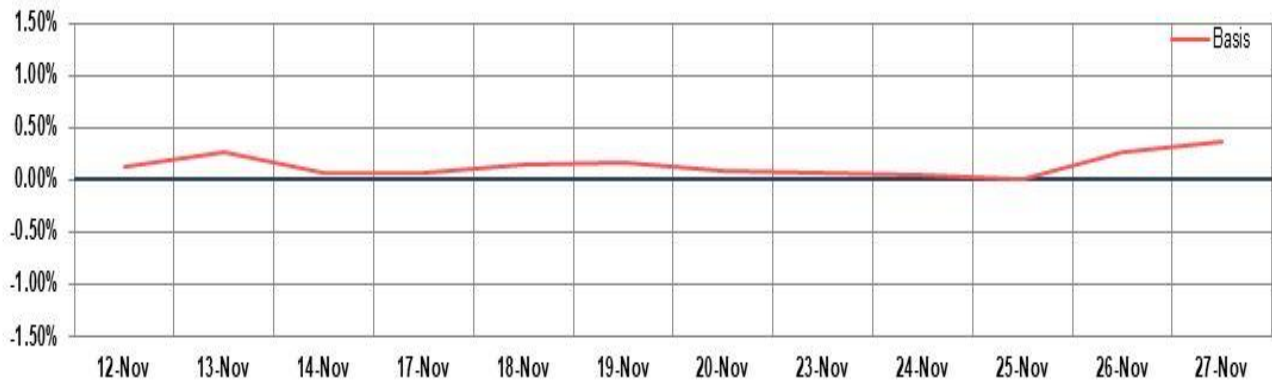
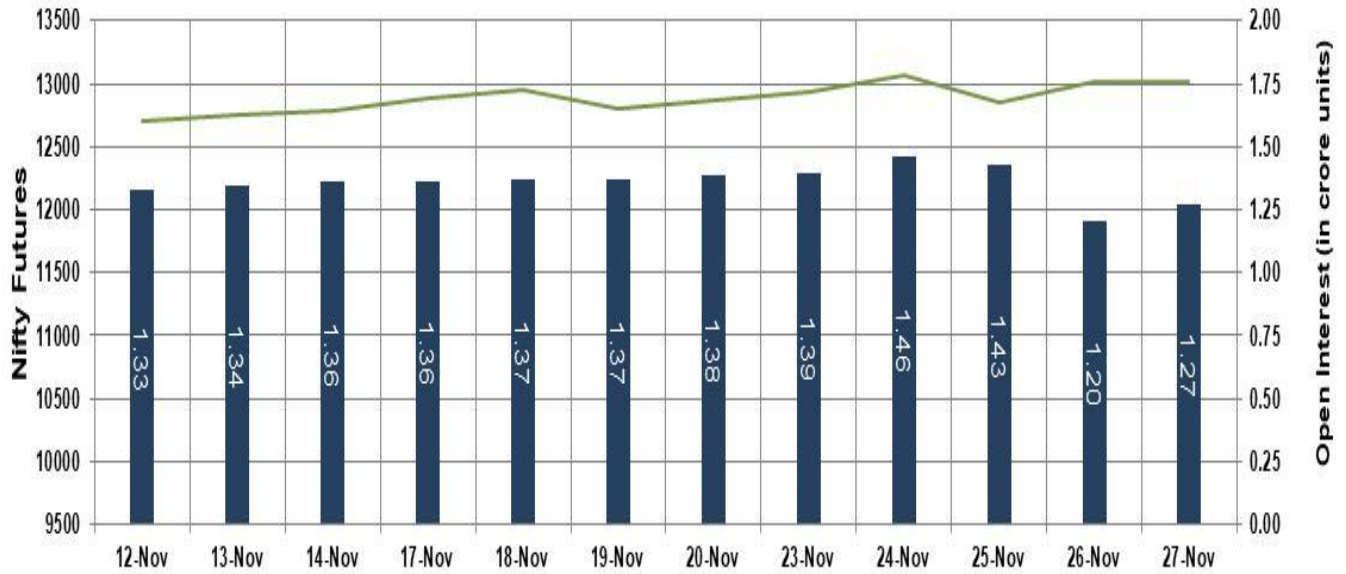
In early afternoon deals, key indices managed to trade in green with notable gains for a little time, taking support with Niti Aayog CEO Amitabh Kant's statement that digital infrastructure has become indispensable to the functioning of society and India can create \$1 trillion of economic value using digital technology by 2025. But, markets failed to hold gains and ended lower, even after SBI Ecowrap stated that riding high on improved economic activities GST collections in November is projected to be 10-month high of Rs 1.08 lakh crore as compared to Rs 1.05 lakh crore in October 20. It further explained that the November 20 collections will be very close to January 20 collections (Rs 1.10 lakh crore).

On the global front, European markets were trading mostly in green. Asian markets ended mostly higher on Friday, after China's industrial profits expanded strongly in October as the economy showed signals of robust rebound from the coronavirus driven downturn. The data from the National Bureau of Statistics showed that industrial profits advanced 28.2 percent on a yearly basis in October. This was the sixth consecutive rise in profits. During January to October period, industrial profits gained 0.7 percent from the same period last year. Data revealed that profits of state-owned enterprises decreased 7.2 percent annually, while that of private firms climbed 1.1 percent in ten months ended October.

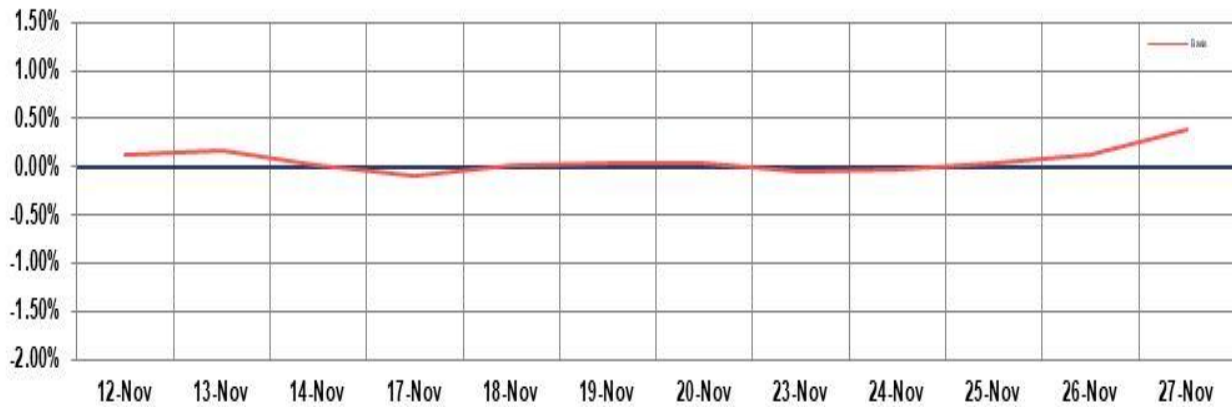
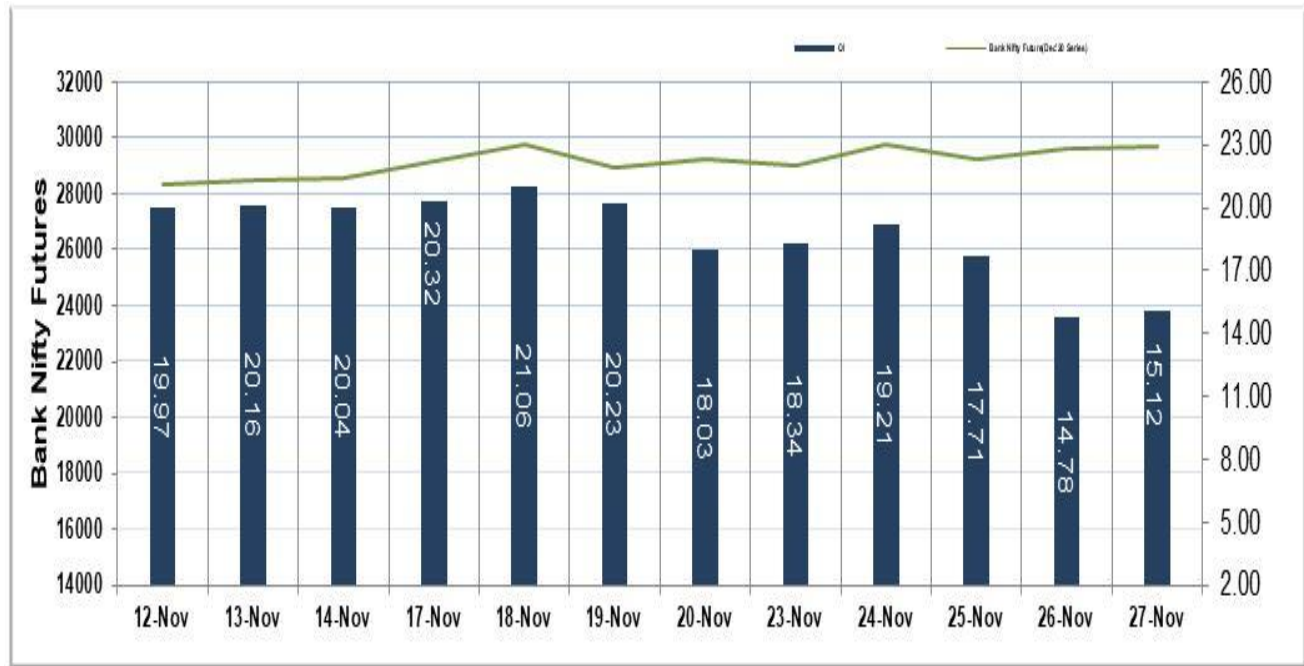
BSE CASH	4101	2942	39
NSE CASH	147609	61371	141
NSE FO	1549668	7257499	(79)

FII Derivatives	Buy	Sell	Net
Ind. Futures	5744.90	3974.42	1770
Ind. Options	211744	210891	853
Stk. Futures	30034	33769	(3735)
Stk. Options	4544.68	4616.88	(72)

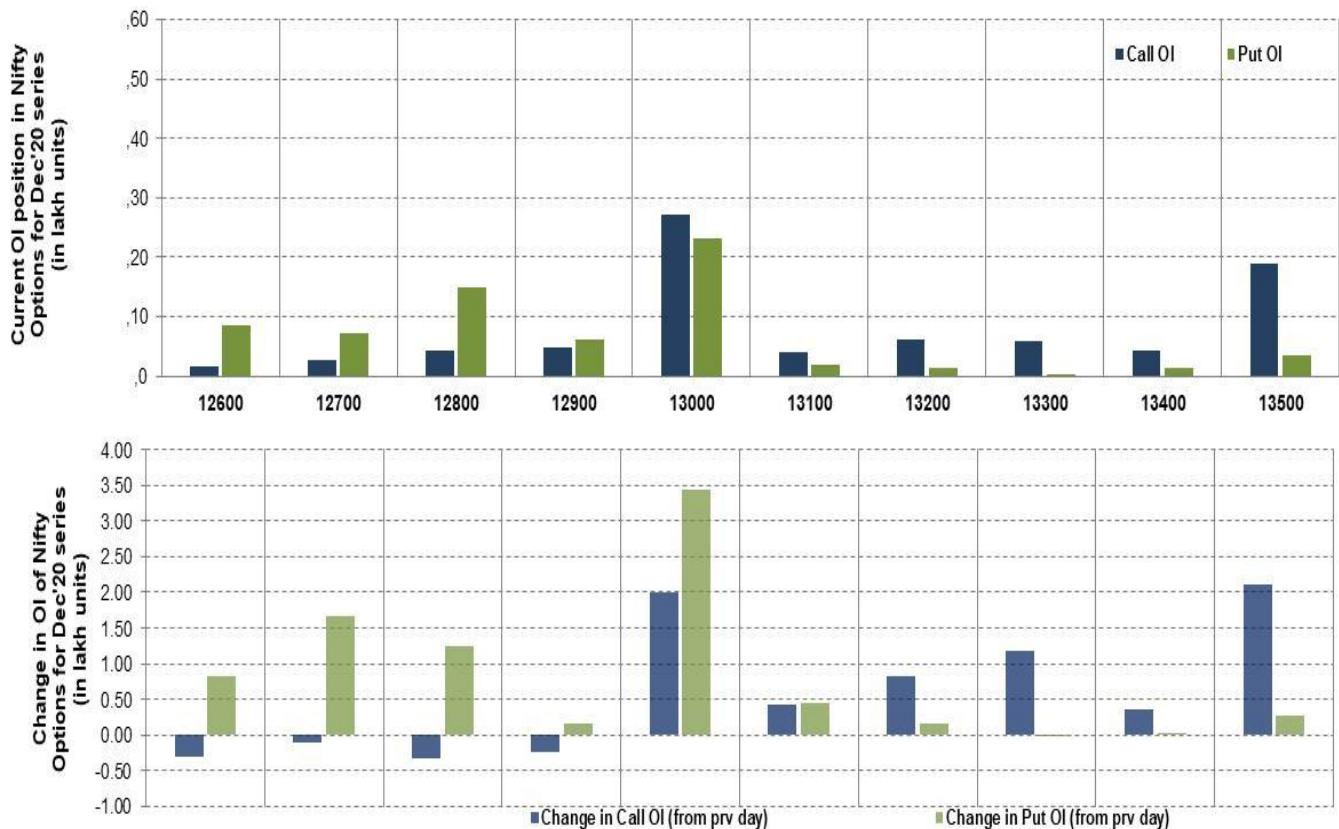
Nifty Futures



Bank Nifty Futures



Nifty Options

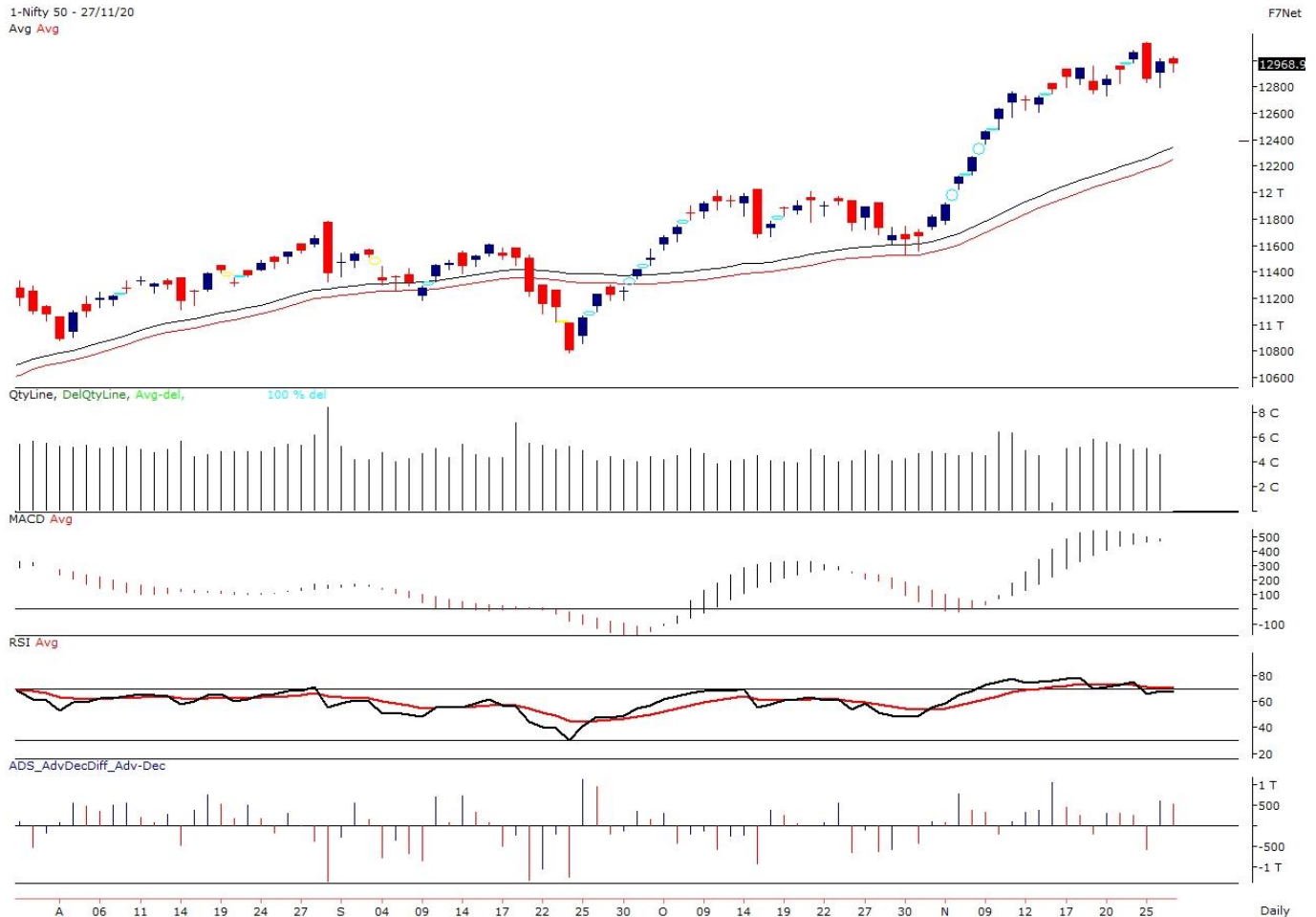


Note – Change in OI of Nifty Options refers to change from previous trading day
 Source-NSE, SIHL Derivatives Research (Institutional Equities)

- Among Nifty calls 13,000 SP from the Dec month expiry was the most active call with an addition of 0.20 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 (2.71) and that for Puts was at 13,000 SP (2.32mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 27/11/20
Avg Avg



Nifty Cash prices have settled at 12968.95 down by 0.14 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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