

## Daily Derivatives &amp; Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	13109	12901	13005	13067	13171	13232	Buy	Buy	Buy
Sensex	44655	43889	44272	44501	44885	45114	Buy	Buy	Buy
Nifty Futures	13136	12924	13030	13099	13205	13275	Buy	Buy	Buy
Bank Nifty	29818	29341	29579	29750	29988	30158	Buy	Buy	Neutral
CNX IT	22171	21665	21918	22067	22320	22469	Buy	Buy	Buy
CNX Midcap	19904	19719	19811	19868	19960	20016	Buy	Buy	Neutral
CNX Small Cap	6633	6575	6604	6628	6657	6681	Buy	Buy	Neutral

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	44655.44	505.72	1.15
NIFTY	13109.05	140.10	1.08
MIDCAP	17073.04	158.43	0.94
SMLCAP	17013.04	137.89	0.82
BSEFMC	11730.07	4.51	0.04
AUTO	20365.18	236.35	1.17
POWER	2018.31	18.94	0.95
REALTY	2133.73	72.04	3.49
BSE IT	22151.84	516.43	2.39
BANKEX	34097.70	213.66	0.63
OILGAS	13531.53	280.49	2.12
METAL	10372.53	153.65	1.50

Currency Futures	Close	Pre. Pts	% Chg
29-Dec-20 USD-INR	73.88	-0.32	-0.43
29-Dec-20 EUR-INR	88.37	-0.09	-0.11
29-Dec-20 GBP-INR	98.56	-0.31	-0.32
29-Dec-20 JPY- INR	70.77	-0.49	-0.69

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1288	650	96
BSE	1922	976	174

FII/DII Capital Mkt*	Buy	Sell	Net
DII	3644	4687	(1043)
FII	11337	8095	3242

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

## Market Commentary

India's economy recovered faster than expected in the September quarter as a pick-up in manufacturing helped GDP clock a lower contraction of 7.5 per cent and held out hopes for further improvement on consumer demand bouncing back. Adding more optimism among traders, data from the Department for Promotion of Industry and Internal Trade (DPIIT) showed that FDI inflow rose 15 per cent during the April-September period to \$30 billion (Rs 2.2 trillion) as compared to inflows of \$26 billion during the same period last fiscal, with India being an attractive destination for foreign funds despite the pandemic.

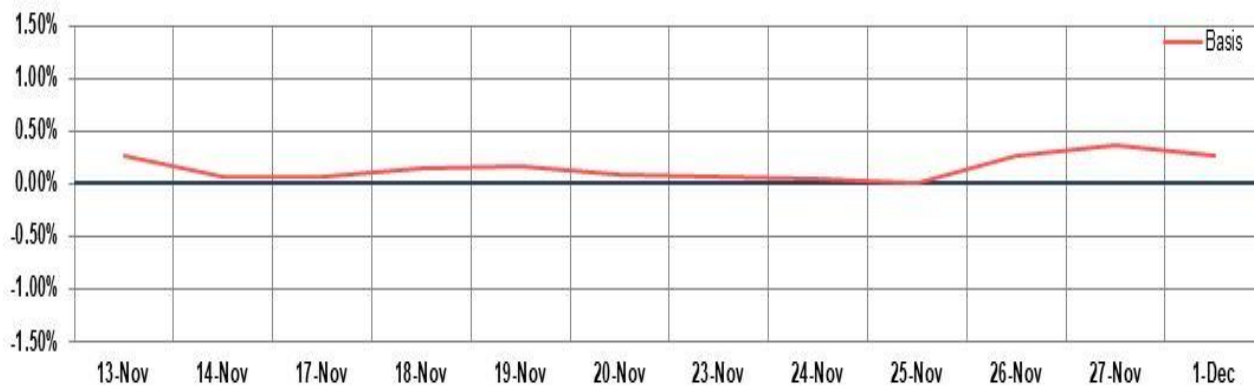
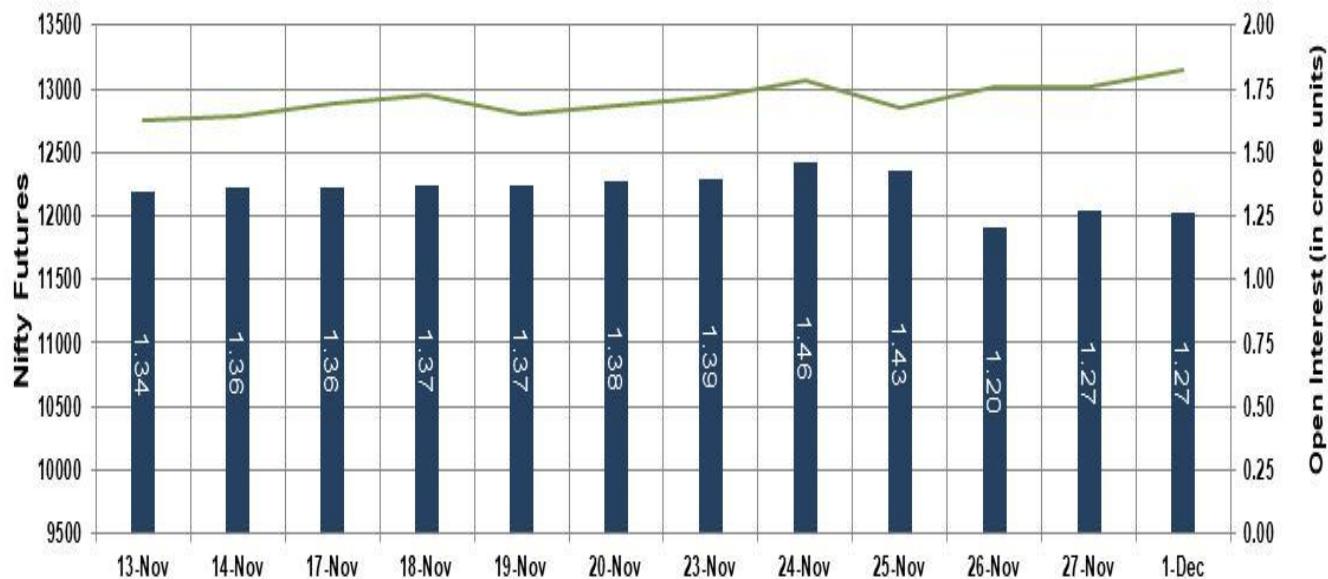
Markets extended gains in second half of the session, taking support with Fitch Solutions' statement that after a COVID-19 pandemic-led contraction in consumer spending in 2020, household spending will return to growth in 2021, expanding by as much as 6.6 percent. Sentiments were positive, even after Indian manufacturing sector lost momentum in the month of November, amid slower increases in factory orders, exports, buying levels and output. As per the survey report, the Nikkei India Manufacturing Purchasing Managers' Index (PMI) - a composite single-figure indicator of manufacturing performance - eased to 56.3 in November as against 58.9 in October, although it well above the 50-level that separates growth from contraction.

On the global front, European markets were trading higher after the major averages notched sharp monthly gains for November. Asian markets ended higher on Tuesday, after China's manufacturing sector logged its strongest growth in a decade in November, to indicate a sustained recovery from the Covid-19 outbreak. The survey data from IHS Markit showed that the Caixin manufacturing Purchasing Managers' Index rose to 54.9 in November from 53.6 in October. A score above 50 indicates expansion in the sector. This was the highest score since November 2010. The sector has expanded in each of the past seven months.

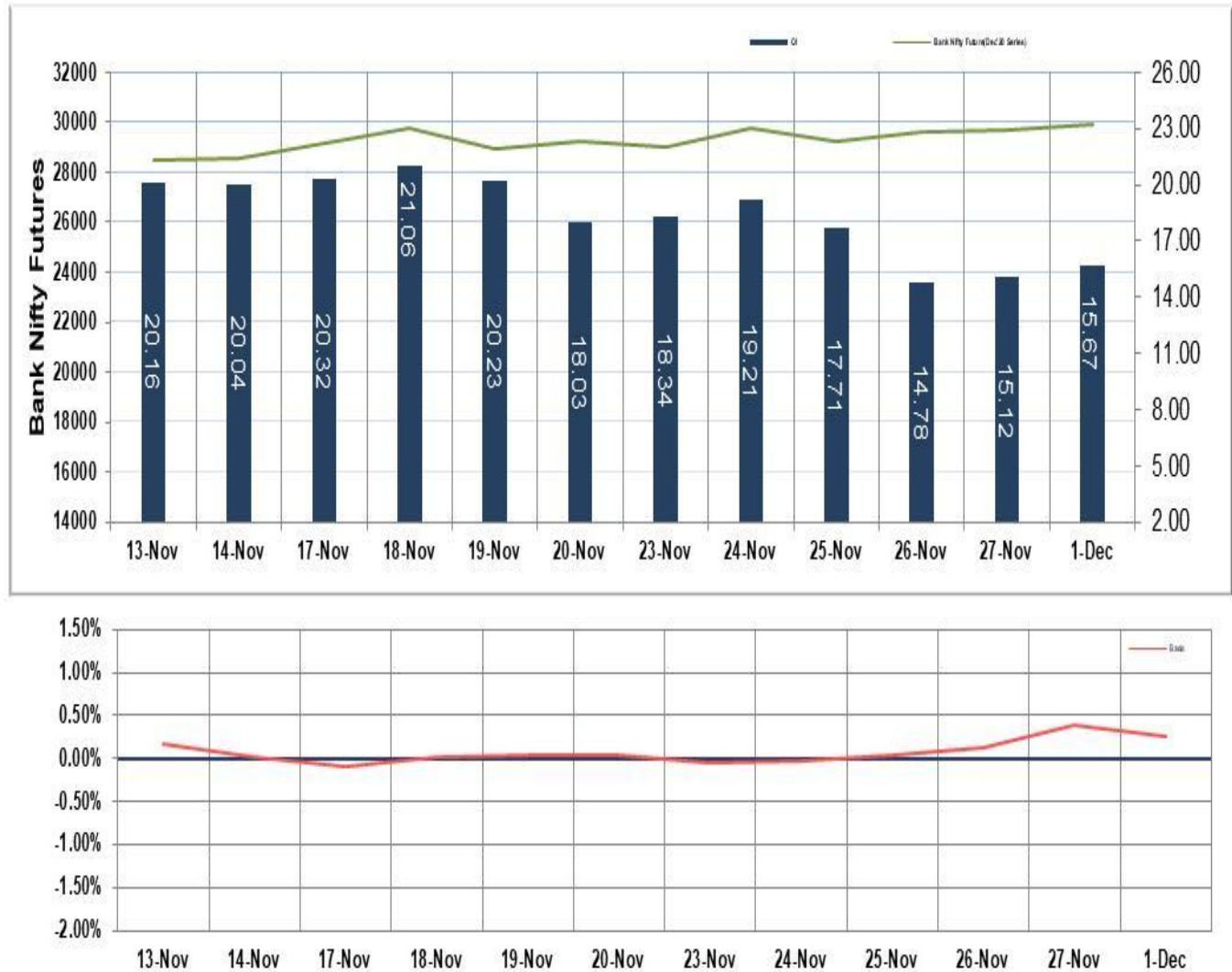
Market TO	Current	Previous	Net%
BSE CASH	3124	4101	(24)
NSE CASH	63242	147609	(57)
NSE FO	1748725	1549668	13

FII Derivatives	Buy	Sell	Net
Ind. Futures	2784.32	3266.51	(482)
Ind. Options	196676	196660	16
Stk. Futures	13781	13589	192
Stk. Options	3811.50	3793.25	18

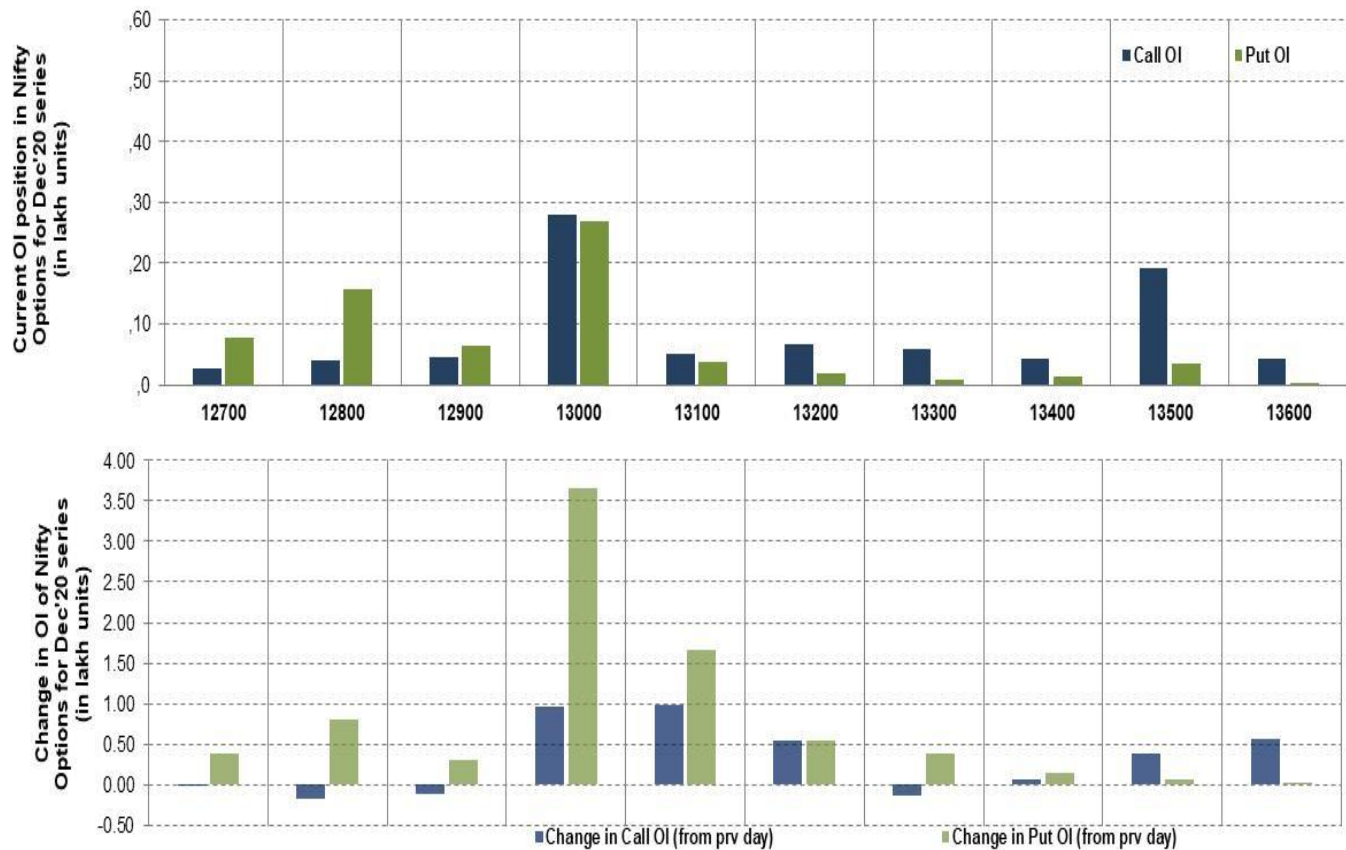
## Nifty Futures



## Bank Nifty Futures



## Nifty Options

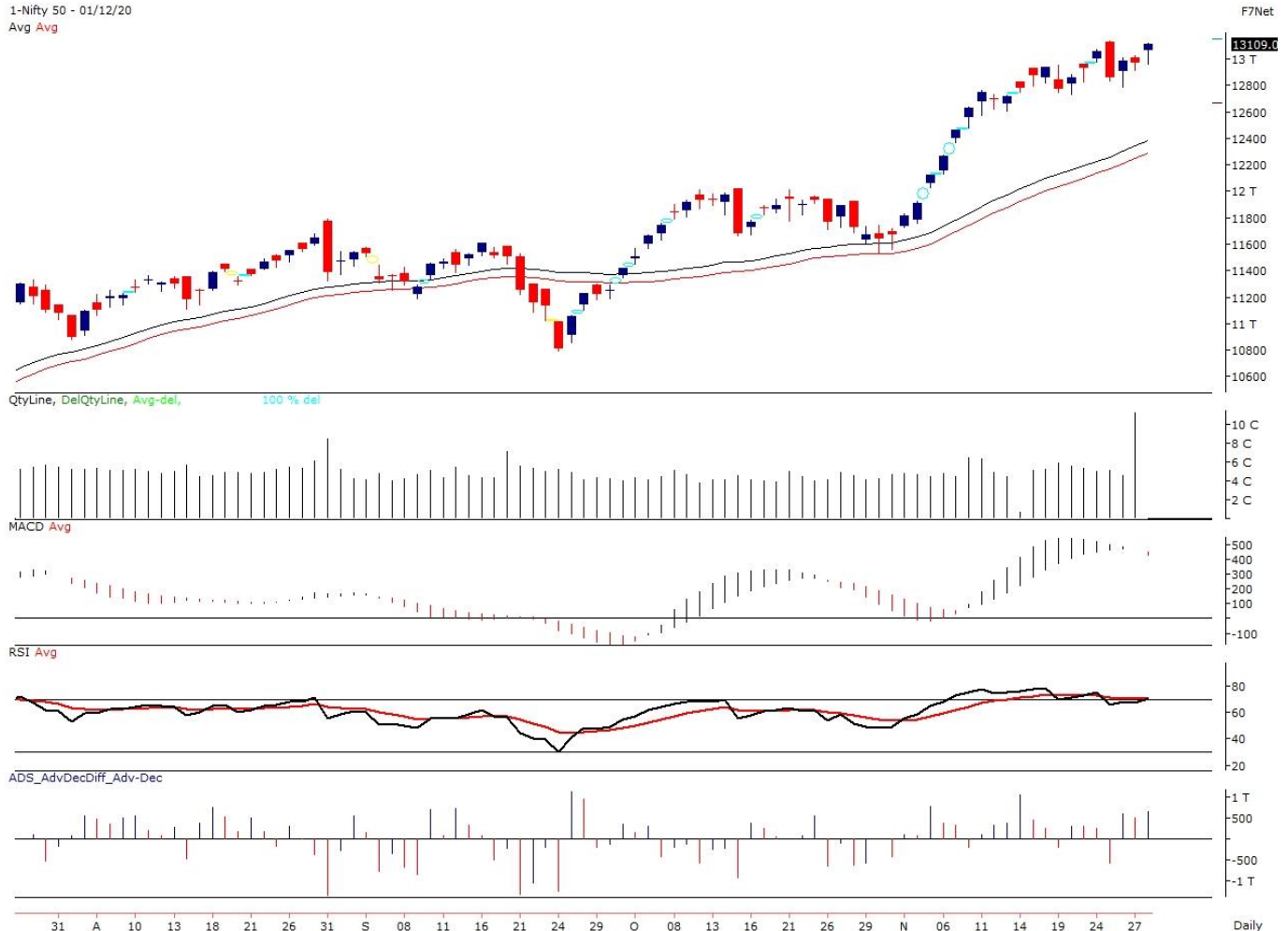


Note – Change in OI of Nifty Options refers to change from previous trading day  
Source-NSE, SIHL Derivatives Research (Institutional Equities)

- Among Nifty calls 13,000 SP from the Dec month expiry was the most active call with an addition of 0.10 million in open interests.
- Among Nifty puts 13,000 SP from the Dec month expiry was the most active put with an addition of 0.40 million in open interests.
- The maximum OI outstanding for Calls was at 13,000 SP (2.81) and that for Puts was at 13,000 SP (2.70mn)

## Nifty Technical & Indices Levels

1-Nifty 50 - 01/12/20  
Avg Avg



Nifty Cash prices have settled at 13109.05 up by 1.08 percent from the previous close. On the upper side it has resistance of 13190 and 13270 levels, while lower side it has support of 13030 and 12960 levels. Intraday traders should be cautious and take position accordingly.

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