

Daily Derivatives & 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	13114	12930	13022	13075	13167	13220	Buy	Buy	Buy
Sensex	44618	43946	44282	44506	44842	45066	Buy	Buy	Buy
Nifty Futures	13148	12955	13052	13114	13211	13273	Buy	Buy	Buy
Bank Nifty	29463	28763	29113	29500	29850	30236	Buy	Buy	Neutral
CNX IT	22319	21807	22063	22217	22473	22627	Buy	Buy	Buy
CNX Midcap	20002	19711	19856	19942	20087	20172	Buy	Buy	Neutral
CNX Small Cap	6633	6547	6590	6628	6670	6708	Buy	Buy	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	44618.04	-37.40	-0.08
NIFTY	13113.75	4.70	0.04
MIDCAP	17167.35	94.27	0.55
SMLCAP	17129.25	116.21	0.68
BSEFMC	11762.28	32.21	0.27
AUTO	20592.73	227.55	1.12
POWER	2045.07	26.76	1.33
REALTY	2198.76	65.03	3.05
BSE IT	22304.42	152.58	0.69
BANKEX	33656.25	-441.45	-1.29
OILGAS	13763.65	231.92	1.71
METAL	10637.06	264.53	2.55

Currency Futures	Close	Pre. Pts	% Chg
29-Dec-20 USD-INR	74.03	0.16	0.21
29-Dec-20 EUR-INR	89.13	0.77	0.87
29-Dec-20 GBP-INR	98.80	0.26	0.26
29-Dec-20 JPY- INR	70.69	-0.06	-0.09

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1093	791	118
BSE	1719	1202	164

FII/DII Capital Mkt*	Buy	Sell	Net
DII	3377	5013	(1636)
FII	9295	8938	357

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Markets made a cautious start, as ICRA in its latest report has said that debt resolution through the insolvency and bankruptcy code (IBC) and the resultant realisation for financial creditors has taken a hit so far this fiscal due to the pandemic that led to suspension of fresh proceedings. Losses got extended in noon deals, amid reports that COVID-19 has drastically affected the investment climate in all economies of the world, causing a sharp decline in the demand and supply equilibrium everywhere. India has been no exception to this unprecedented economic shock.

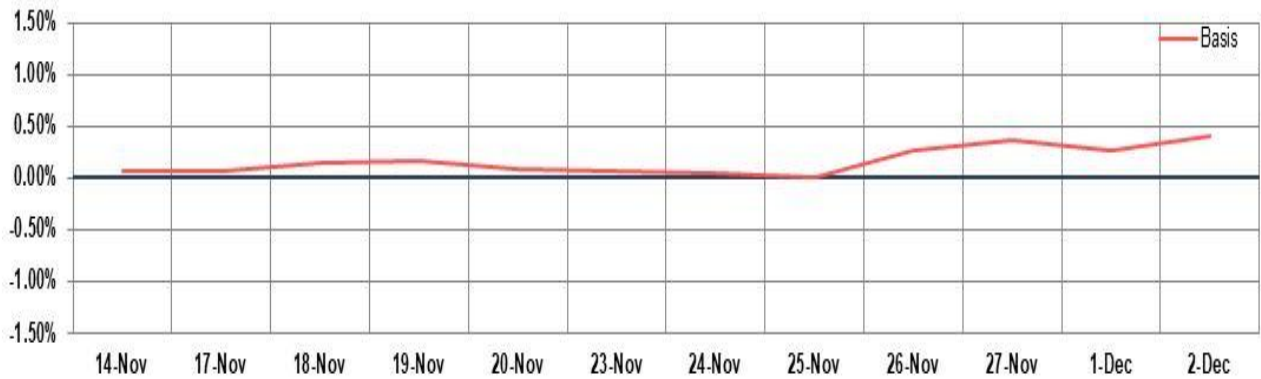
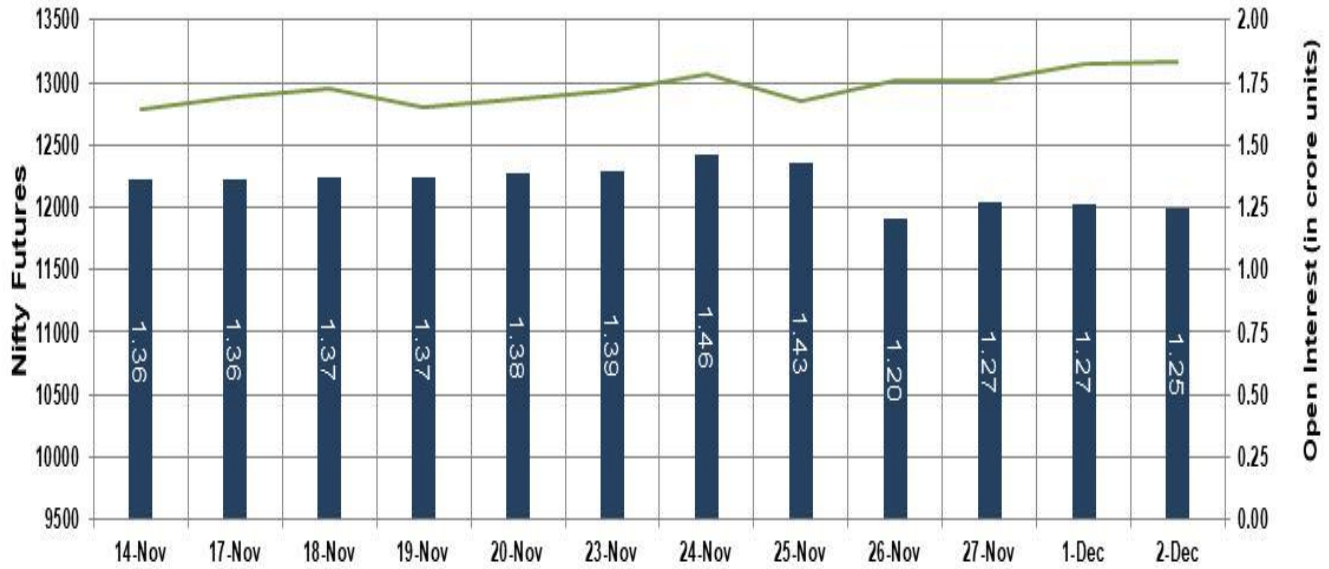
However, in the last hour of the trade, key indices cut most of their losses to close flat, taking support with report that the Organization for Economic Co-operation and Development (OECD) has raised prospects of India's economy by pegging contraction at 9.9 per cent, against 10.2 per cent it projected in September. Some optimism also came in as the gross Goods and Services Tax (GST) collection for November stood at Rs 1.04 lakh crore, 1.4 percent higher than the sum collected in the same month last year. Traders took note of report that the Reserve Bank of India monetary policy committee is expected to leave interest rates unchanged when it meets on Friday, after data showing the economy contracting less than expected and persistently high inflation.

On the global front, European markets were trading mostly in red. Asian markets ended mixed on Wednesday, after consumer prices in South Korea were up 0.6 percent on year in November. The Statistics Korea said that missed forecasts for an increase of 0.9 percent but was up from 0.1 percent in the previous month. On a monthly basis, inflation eased 0.1 percent - again shy of expectations for an increase of 0.2 percent but improving from the 0.6 percent contraction in October. Core CPI, which excludes volatile food costs, gained an annual 0.6 percent after slipping 0.3 percent a month earlier.

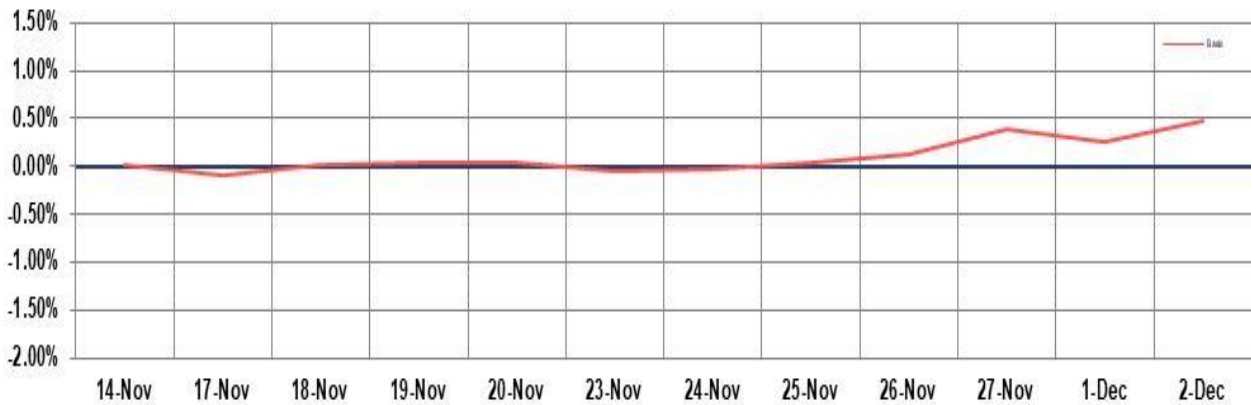
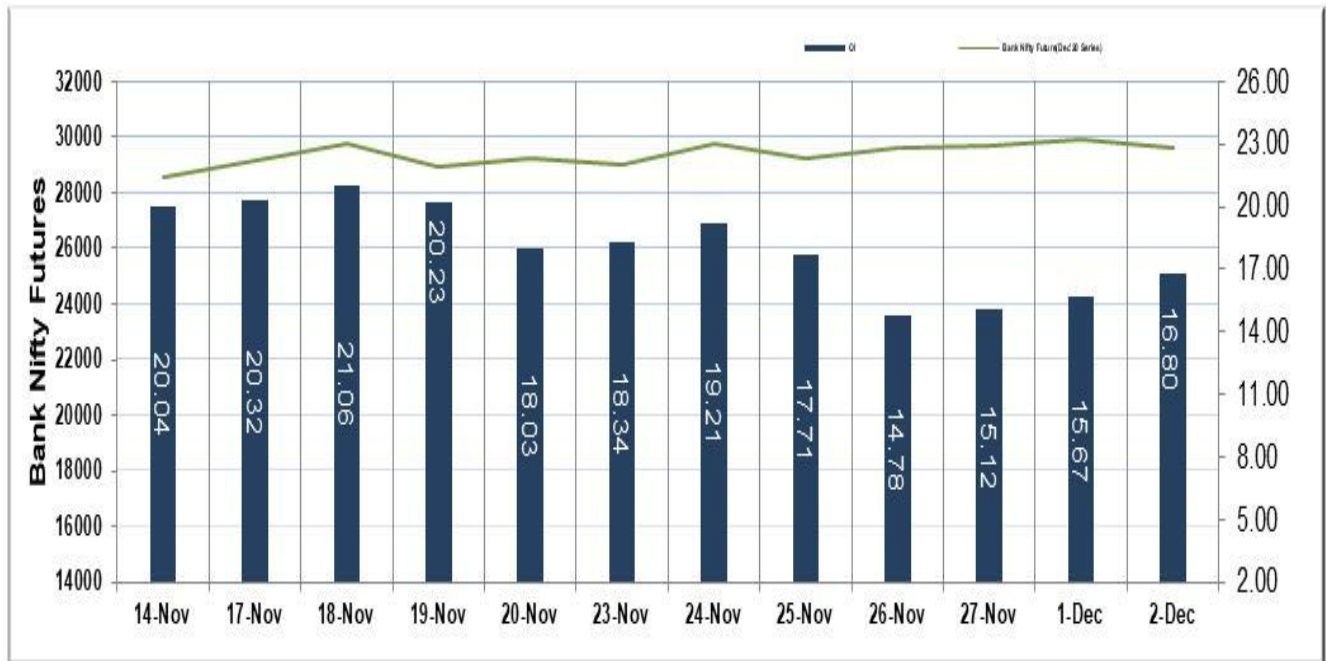
Market TO	Current	Previous	Net%
BSE CASH	5382	3124	72
NSE CASH	67216	63242	6
NSE FO	2898440	1748725	66

FII Derivatives	Buy	Sell	Net
Ind. Futures	3449.87	4531.78	(1082)
Ind. Options	314176	312597	1579
Stk. Futures	13563	13101	462
Stk. Options	4283.16	4279.48	4

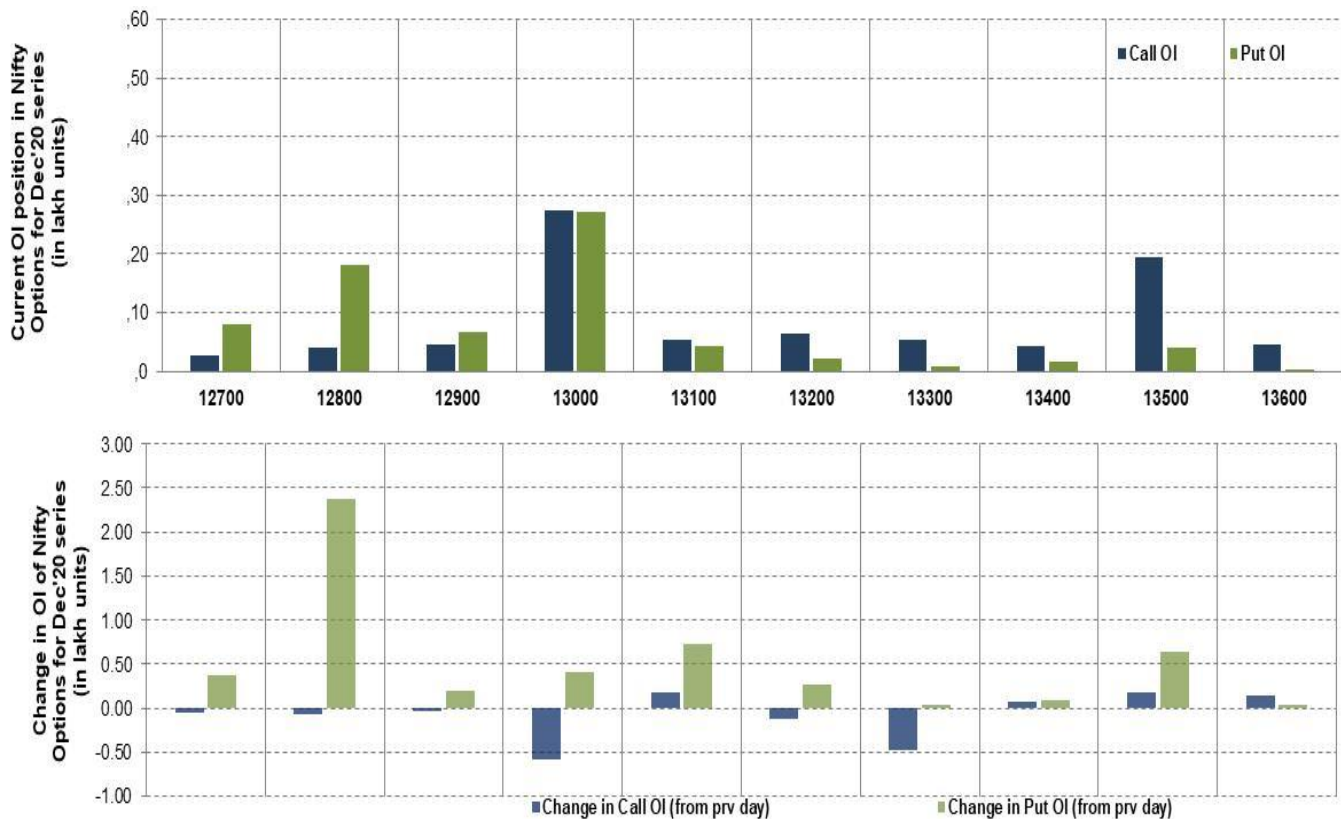
Nifty Futures



Bank Nifty Futures



Nifty Options

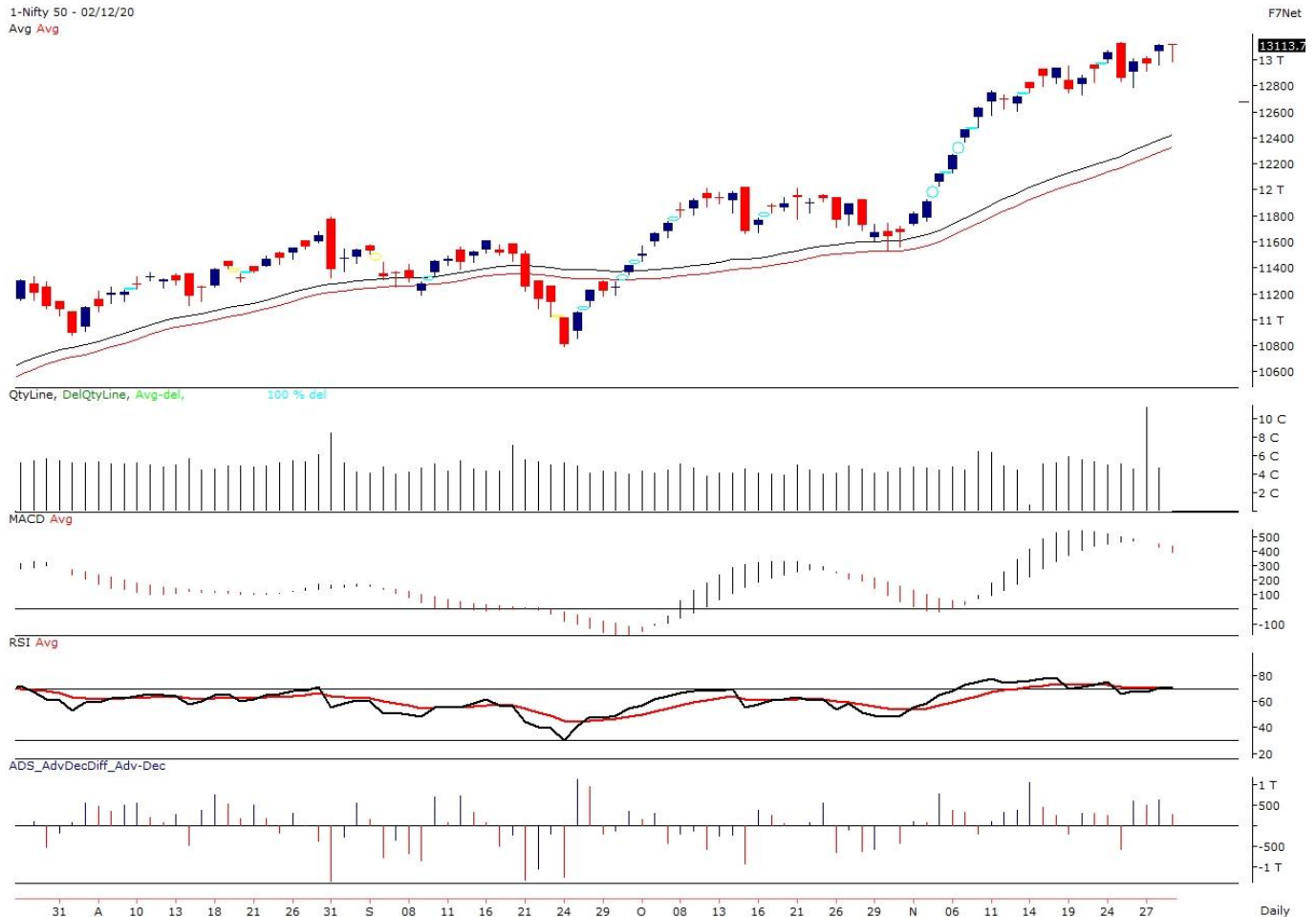


Note – Change in OI of Nifty Options refers to change from previous trading day
 Source-NSE, SIHL Derivatives Research (Institutional Equities)

- Among Nifty calls 13,000 SP from the Dec month expiry was the most active call with a reduction of 0.06 million in open interests.
- Among Nifty puts 13,000 SP from the Dec month expiry was the most active put with an addition of 0.02 million in open interests.
- The maximum OI outstanding for Calls was at 13,000 SP (2.75) and that for Puts was at 13,000 SP (2.72mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 02/12/20
Avg Avg



Nifty Cash prices have settled at 13113.75 marginally up by 0.04 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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