

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	13134	13044	13089	13153	13198	13262	Buy	Buy	Buy
Sensex	44633	44311	44472	44712	44873	45114	Buy	Buy	Buy
Nifty Futures	13203	13119	13161	13195	13236	13270	Buy	Buy	Buy
Bank Nifty	29449	29113	29281	29547	29715	29981	Neutral	Buy	Neutral
CNX IT	22202	21958	22080	22269	22392	22581	Buy	Buy	Buy
CNX Midcap	20127	19992	20060	20129	20197	20266	Buy	Buy	Neutral
CNX Small Cap	6675	6651	6663	6674	6686	6697	Buy	Buy	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	44632.65	14.61	0.03
NIFTY	13133.90	20.15	0.15
MIDCAP	17313.32	145.97	0.85
SMLCAP	17245.54	116.29	0.68
BSEFMC	11798.30	36.02	0.31
AUTO	20914.51	321.78	1.56
POWER	2078.62	33.55	1.64
REALTY	2216.92	18.16	0.83
BSE IT	22159.13	-145.29	-0.65
BANKEX	33640.19	-16.06	-0.05
OILGAS	14006.98	243.33	1.77
METAL	10906.00	268.94	2.53

Currency Futures	Close	Pre. Pts	% Chg
29-Dec-20 USD-INR	74.10	0.10	0.14
29-Dec-20 EUR-INR	89.79	0.66	0.73
29-Dec-20 GBP-INR	99.41	0.63	0.64
29-Dec-20 JPY- INR	71.03	0.36	0.52

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1389	565	77
BSE	1961	968	157

FII/DII Capital Mkt*	Buy	Sell	Net
DII	4693	6133	(1440)
FII	14473	10836	3637

*NOTE: - FII AND DII data figure is provisional

Market Commentary

The start of the day was on a positive note, taking support with Niti Aayog Vice Chairman Rajiv Kumar's statement that the Indian economy is coming out of the pandemic-induced degrowth and GDP growth will enter the positive territory in the fourth quarter of this fiscal. Adding optimism among traders, ICRA Ratings in its latest report has said that the Indian corporate sector, which gradually returned to normalcy from the second quarter of the current fiscal, is likely to sustain improvement in the third quarter, aided by strong festive demand.

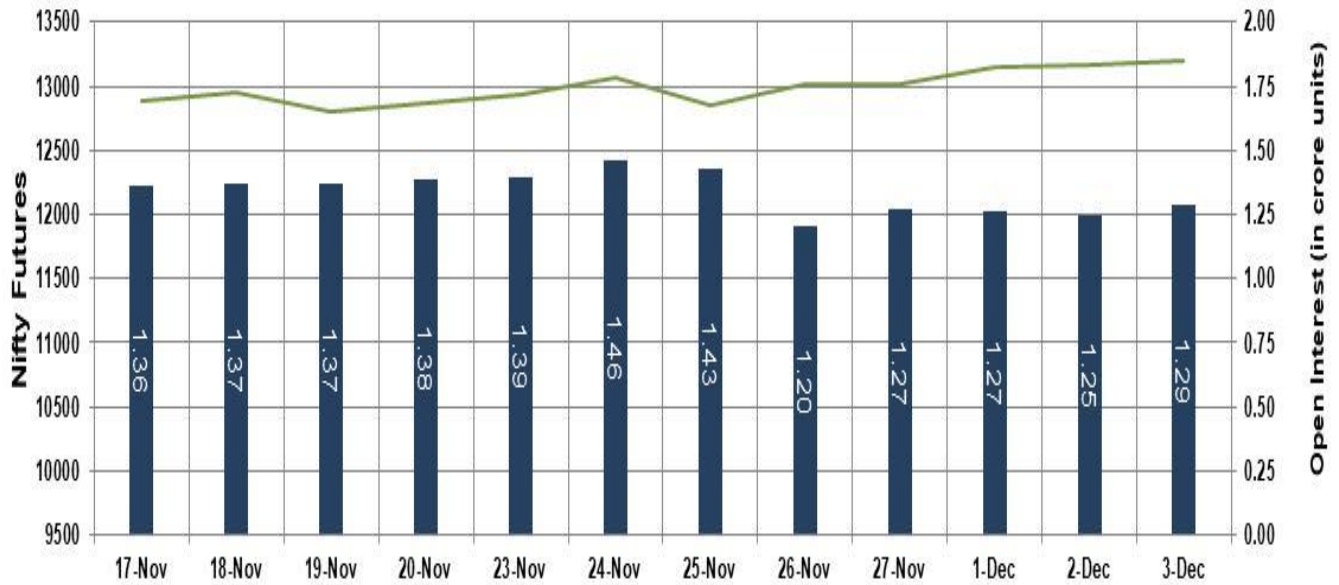
In a noon deals, markets turned volatile, as the growth of India's service sector slowed in the month of November, although it remained well above the 50-level that separates growth from contraction, with a further upturn in new work supporting business activity growth and the first rise in employment for nine months. As per the survey report, the seasonally adjusted Nikkei Services Business Activity Index fell to 53.7 in November from 54.1 in October. Further, the Nikkei India Composite PMI Output Index -- which measures both manufacturing and services - eased to 56.3 in November from 58.0 in October.

On the global front, European markets were trading mostly in red. Asian markets ended mostly higher on Thursday, after China's service sector expanded strongly in November amid greater customer demand and a sustained recovery in market conditions after the coronavirus disease outbreak. The survey data from IHS Markit showed that the services Purchasing Managers' Index rose to 57.8 in November from 56.8 in the previous month. The rate of growth was the second fastest since April 2010, exceeded only by that recorded in June 2020. New orders climbed the most since April 2010 as export sales grew for the first time since June. Efforts to expand capacity and rising order volumes led companies to increase their staffing levels for the fourth month in a row.

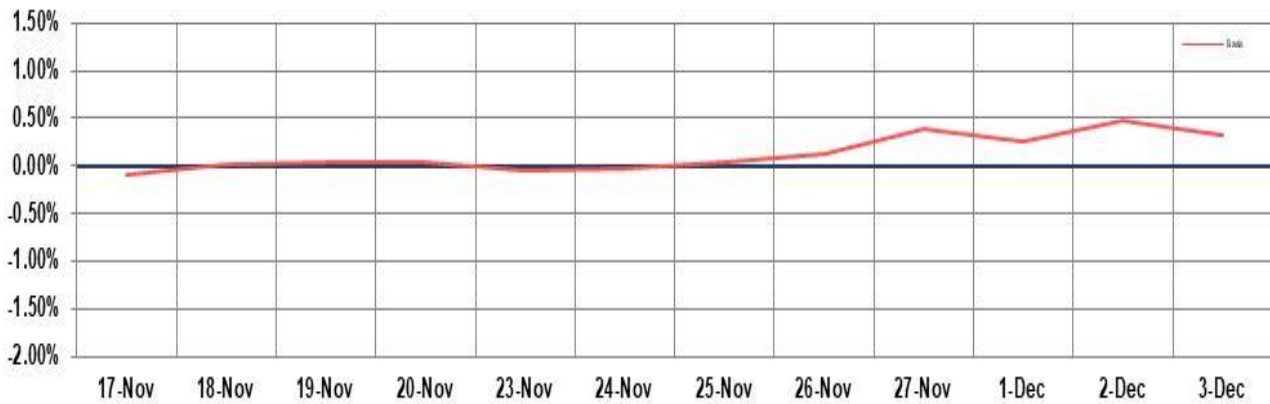
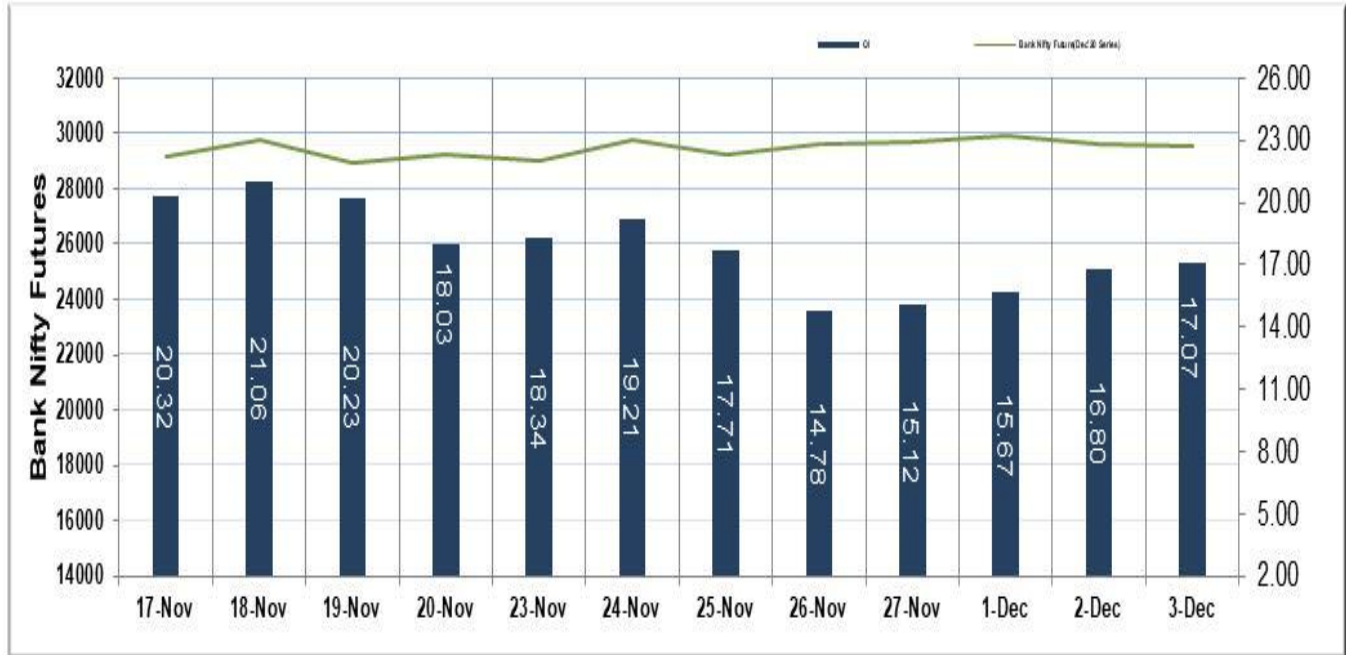
BSE CASH	7451	5382	38
NSE CASH	71651	67216	7
NSE FO	4924537	2898440	70

FII Derivatives	Buy	Sell	Net
Ind. Futures	3319.68	3144.11	176
Ind. Options	515482	515130.	352
Stk. Futures	16086	15552	534
Stk. Options	4315.01	4365.47	(50)

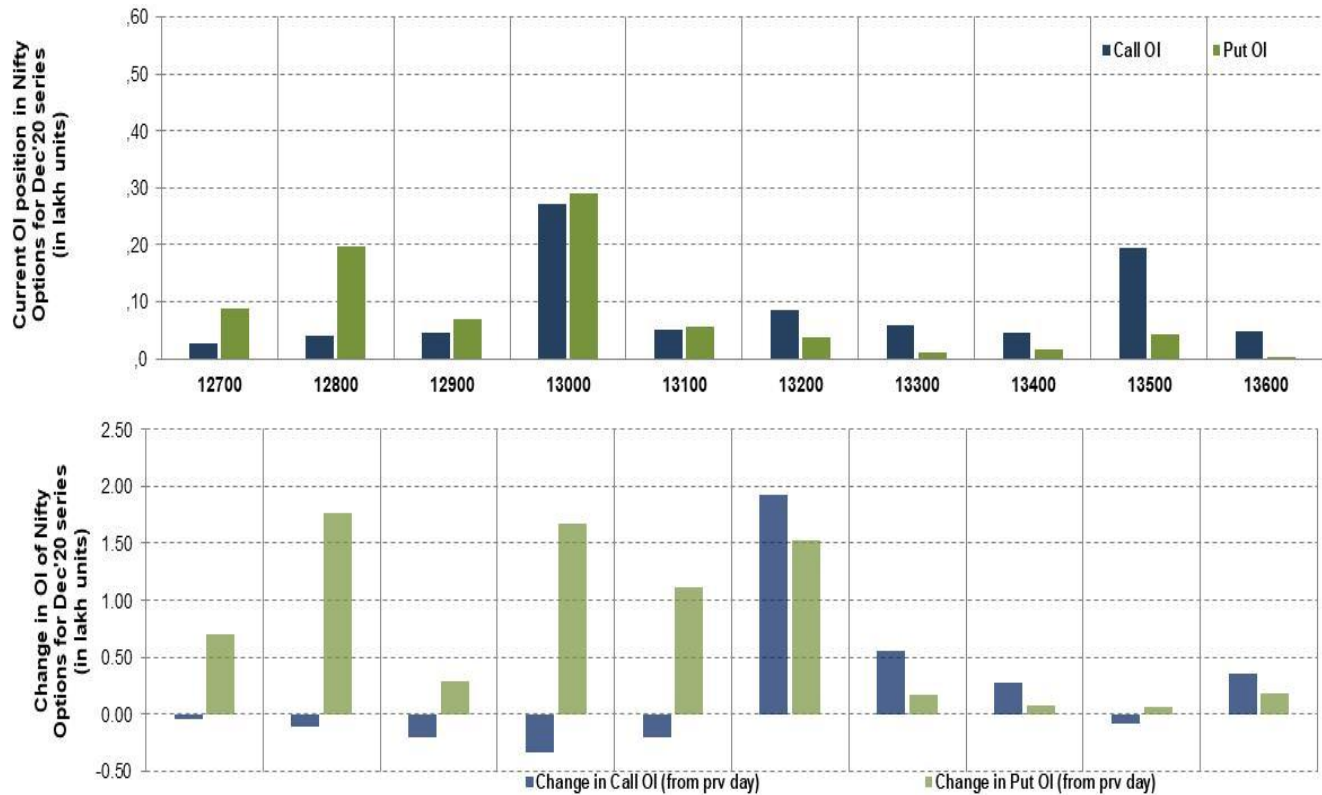
Nifty Futures



Bank Nifty Futures



Nifty Options

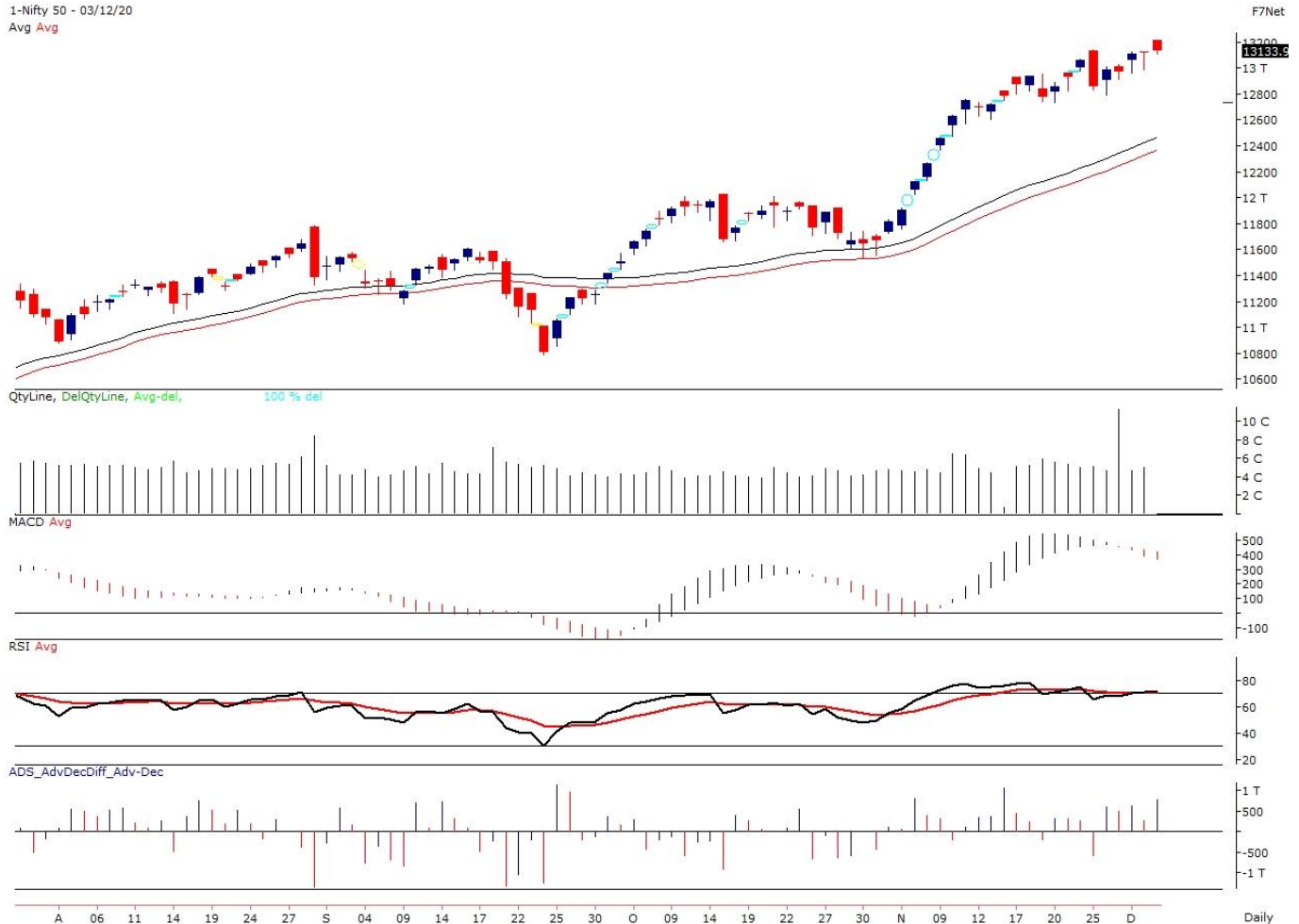


Note – Change in OI of Nifty Options refers to change from previous trading day
 Source-NSE, SIHL Derivatives Research (Institutional Equities)

- Among Nifty calls 13,000 SP from the Dec month expiry was the most active call with a reduction of 0.03 million in open interests.
- Among Nifty puts 13,000 SP from the Dec month expiry was the most active put with an addition of 0.17 million in open interests.
- The maximum OI outstanding for Calls was at 13,000 SP (2.72mn) and that for Puts was at 13,000 SP (2.90mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 03/12/20
Avg Avg



Nifty Cash prices have settled at 13133.90 up by 0.15 percent from the previous close. On the upper side it has resistance of 13220 and 13330 levels, while lower side it has support of 13050 and 12960 levels. Intraday traders should be cautious and take position accordingly.

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