

Daily Derivatives & Market Report

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Index Trend Analysis

| Pivot(Daily) | Close | S2 | S1 | Pivot | R1 | R2 | Daily | Weekly | Monthly |
|---------------|-------|-------|-------|-------|-------|-------|-------|--------|---------|
| Nifty | 13259 | 13103 | 13181 | 13230 | 13308 | 13358 | Buy | Buy | Buy |
| Sensex | 45080 | 44482 | 44781 | 44965 | 45263 | 45447 | Buy | Buy | Buy |
| Nifty Futures | 13322 | 13159 | 13241 | 13284 | 13365 | 13408 | Buy | Buy | Buy |
| Bank Nifty | 30052 | 29207 | 29630 | 29896 | 30319 | 30585 | Buy | Buy | Neutral |
| CNX IT | 22310 | 22045 | 22177 | 22263 | 22395 | 22480 | Buy | Buy | Buy |
| CNX Midcap | 20197 | 19835 | 20016 | 20171 | 20352 | 20506 | Buy | Buy | Neutral |
| CNX Small Cap | 6699 | 6618 | 6659 | 6693 | 6733 | 6768 | Buy | Buy | Neutral |

Market Summary

| Domestic Indices | Close | Points | % Chg |
|------------------|----------|--------|-------|
| SENSEX | 45079.55 | 446.90 | 1.00 |
| NIFTY | 13258.55 | 124.65 | 0.95 |
| MIDCAP | 17389.02 | 75.70 | 0.44 |
| SMLCAP | 17317.29 | 71.75 | 0.42 |
| BSEFMC | 11959.80 | 161.50 | 1.37 |
| AUTO | 21019.95 | 105.44 | 0.50 |
| POWER | 2084.44 | 5.82 | 0.28 |
| REALTY | 2239.03 | 22.11 | 1.00 |
| BSE IT | 22265.10 | 105.97 | 0.48 |
| BANKEX | 34360.12 | 719.93 | 2.14 |
| OILGAS | 14018.60 | 11.62 | 0.08 |
| METAL | 11039.15 | 133.15 | 1.22 |

| Currency Futures | Close | Pre. Pts | % Chg |
|--------------------|-------|----------|-------|
| 29-Dec-20 USD-INR | 73.89 | -0.20 | -0.27 |
| 29-Dec-20 EUR-INR | 89.88 | 0.14 | 0.15 |
| 29-Dec-20 GBP-INR | 99.36 | -0.01 | -0.01 |
| 29-Dec-20 JPY- INR | 71.01 | - | - |

| Advance/ Decline | Adv | Dec | Un Ch. |
|------------------|------|------|--------|
| NSE | 1077 | 802 | 79 |
| BSE | 1606 | 1286 | 177 |

| FII/DII Capital Mkt* | Buy | Sell | Net |
|----------------------|------|------|--------|
| DII | 4062 | 6034 | (1972) |
| FII | 9863 | 6894 | 2969 |

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity benchmarks ended near intraday high points on Friday, as the Dalal Street cheered the RBI's MPC decision to keep policy rates unchanged. The Monetary Policy Committee, led by Governor Shaktikanta Das, voted unanimously to hold the policy repo rate at 4.00 percent. The reverse repo rate was retained at 3.35 percent. The Marginal Standing Facility or MSF rate, and the Bank rate remained unchanged at 4.25 percent. After a positive start, key indices remained higher for the whole day, taking support with the International Monetary Fund's statement that India's economy, severely affected by the coronavirus pandemic, is gradually recovering. It said 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 percent and held out hopes for further improvement on better consumer demand.

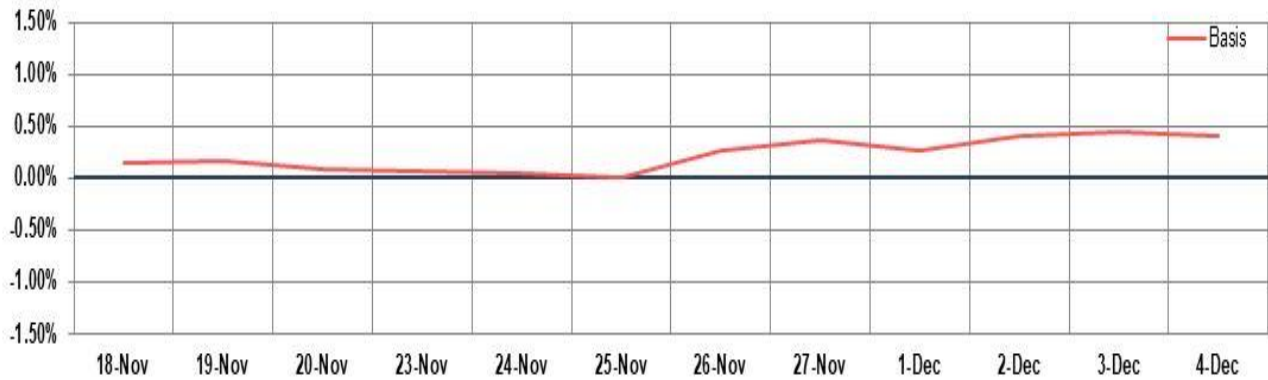
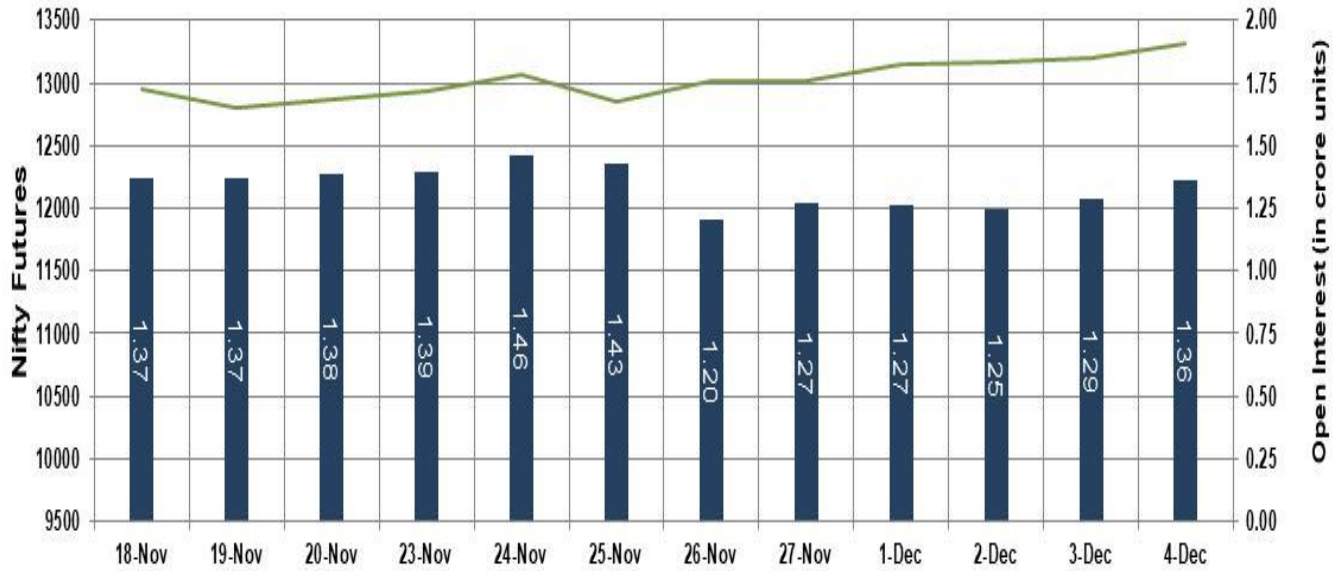
Markets extended gains in the last hour of the trade, after the Finance Ministry in its latest Monthly Economic Review has said that the Indian economy is witnessing a V-shaped recovery as the GDP has recorded a quarter-on-quarter growth of 23 per cent in the July-September quarter of this fiscal. As per the report, this V-shaped recovery, evident at the half-way stage of 2020-21, reflects the resilience and robustness of the Indian economy.

On the global front, European markets were trading higher after the Pentagon added more Chinese firms to a blacklist of alleged Chinese military companies. Asian markets ended mostly higher on Friday, after South Korea posted a current account surplus of \$11.66 billion in October, up from \$10.21 billion in September. The goods account surplus widened to \$10.15 billion, compared to the \$8.03 billion in October 2019. The services account deficit decreased to \$0.66 billion, from \$1.72 billion in October last year, owing to an improvement in the travel and transport accounts. The primary income account surplus widened from \$1.83 billion in 2019 to \$2.45 billion in October of this year, in line with the increase in the investment income.

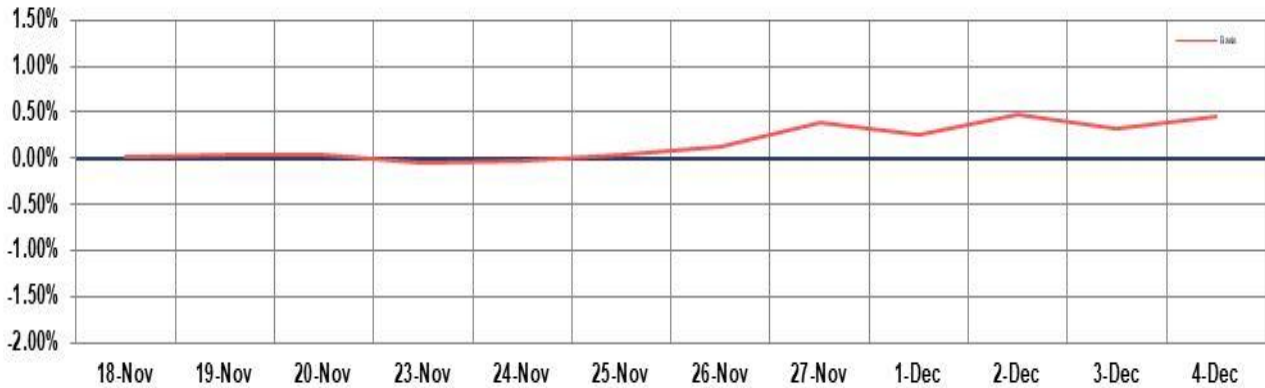
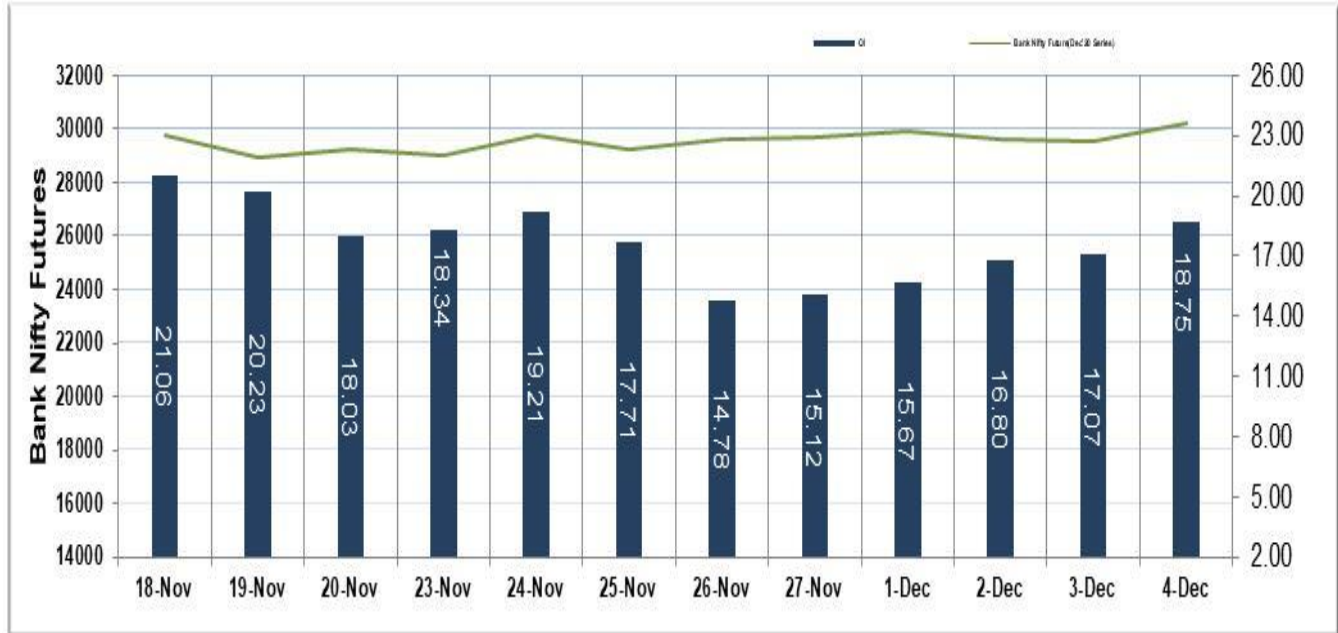
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|----------|---------|---------|------|
| BSE CASH | 4903 | 7451 | (34) |
| NSE CASH | 72161 | 71651 | 1 |
| NSE FO | 1803470 | 4924537 | (63) |

| FII Derivatives | Buy | Sell | Net |
|-----------------|---------|---------|-------|
| Ind. Futures | 3974.17 | 3077.10 | 897 |
| Ind. Options | 219729 | 218372 | 1357 |
| Stk. Futures | 14718 | 15006 | (288) |
| Stk. Options | 5369.88 | 5445.86 | (76) |

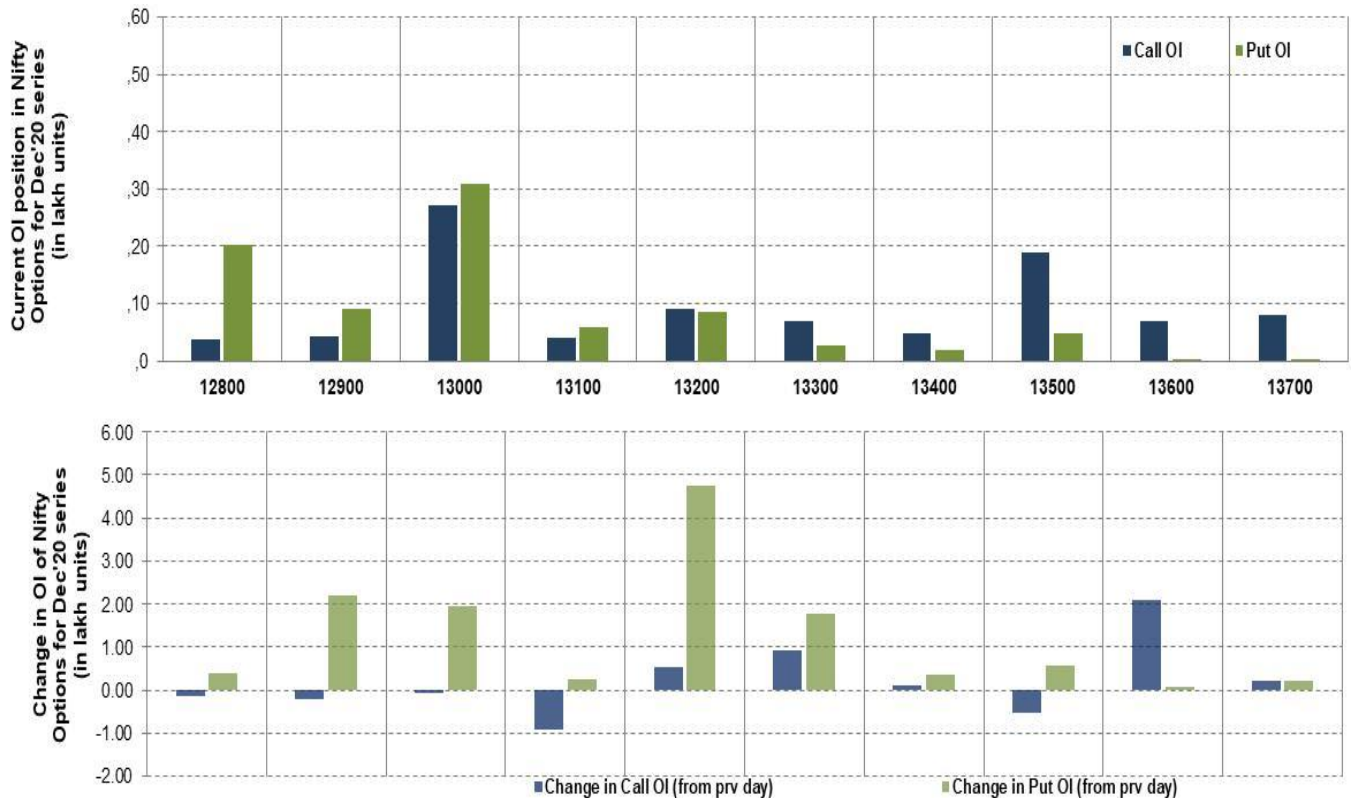
Nifty Futures



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 0.01 million in open interests.
- Among Nifty puts 13,000 SP from the Dec month expiry was the most active put with an addition of 0.20 million in open interests.
- The maximum OI outstanding for Calls was at 13,000 SP (2.71mn) and that for Puts was at 13,000 SP (3.10mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 04/12/20
 Avg Avg



Nifty Cash prices have settled at 13258.55 up by 0.95 percent from the previous close. On the upper side it has resistance of 13330 and 13490 levels, while lower side it has support of 13150 and 13040 levels. Intraday traders should be cautious and take position accordingly.

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