

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	13393	13255	13324	13380	13449	13504	Buy	Buy	Buy
Sensex	45609	45155	45382	45562	45789	45969	Buy	Buy	Buy
Nifty Futures	13425	13298	13362	13415	13479	13532	Buy	Buy	Buy
Bank Nifty	30262	29878	30070	30217	30409	30556	Buy	Buy	Neutral
CNX IT	22617	22230	22424	22581	22774	22932	Buy	Buy	Buy
CNX Midcap	20439	20027	20233	20441	20647	20855	Buy	Buy	Neutral
CNX Small Cap	6783	6621	6702	6777	6857	6932	Buy	Buy	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	45608.51	181.54	0.40
NIFTY	13392.95	37.20	0.28
MIDCAP	17525.28	-28.83	-0.16
SMLCAP	17491.61	-51.05	-0.29
BSEFMC	12136.93	-14.00	-0.12
AUTO	21016.63	-29.91	-0.14
POWER	2066.28	-18.07	-0.87
REALTY	2248.73	15.64	0.70
BSE IT	22640.81	243.64	1.09
BANKEX	34531.26	8.68	0.03
OILGAS	14157.67	-35.78	-0.25
METAL	10979.94	-71.89	-0.65

Currency Futures	Close	Pre. Pts	% Chg
29-Dec-20 USD-INR	73.74	-0.32	-0.43
29-Dec-20 EUR-INR	89.20	-0.34	-0.38
29-Dec-20 GBP-INR	98.20	0.12	0.12
29-Dec-20 JPY- INR	70.64	-0.28	-0.39

Advance/ Decline	Adv	Dec	Un Ch.
NSE	934	1013	72
BSE	1453	1499	179

FII/DII Capital Mkt*	Buy	Sell	Net
DII	3912	6553	(2641)
FII	8473	5564	2909

*NOTE: - FII AND DII data figure is provisional

Market Commentary

The start of the trading day was on a positive note, taking support with Niti Aayog vice chairman Rajiv Kumar's statement that the government is committed to improving the ease of doing business and innovation ecosystem where every school student has access to the innovative tools and trends. Some support also came after Union Health Minister Harsh Vardhan stated that more than 100 startups have provided innovative products and solutions to overcome challenges posed by the pandemic.

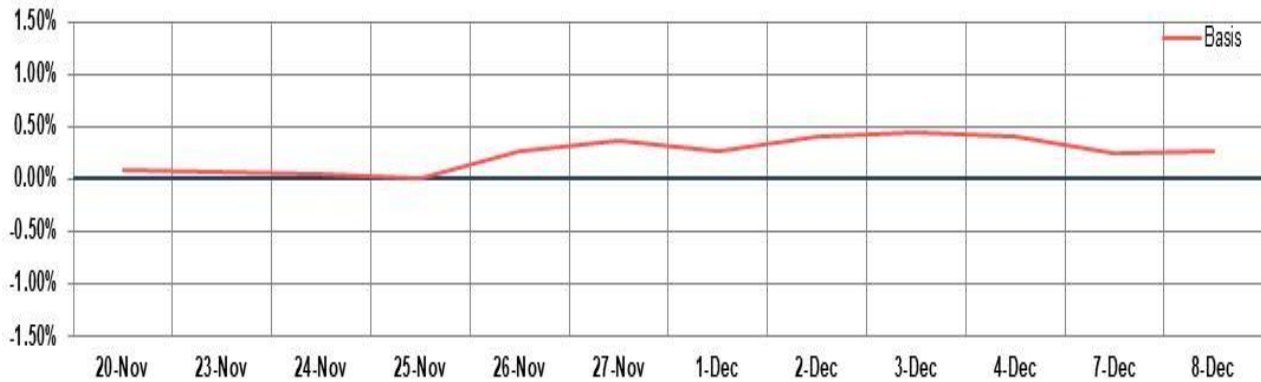
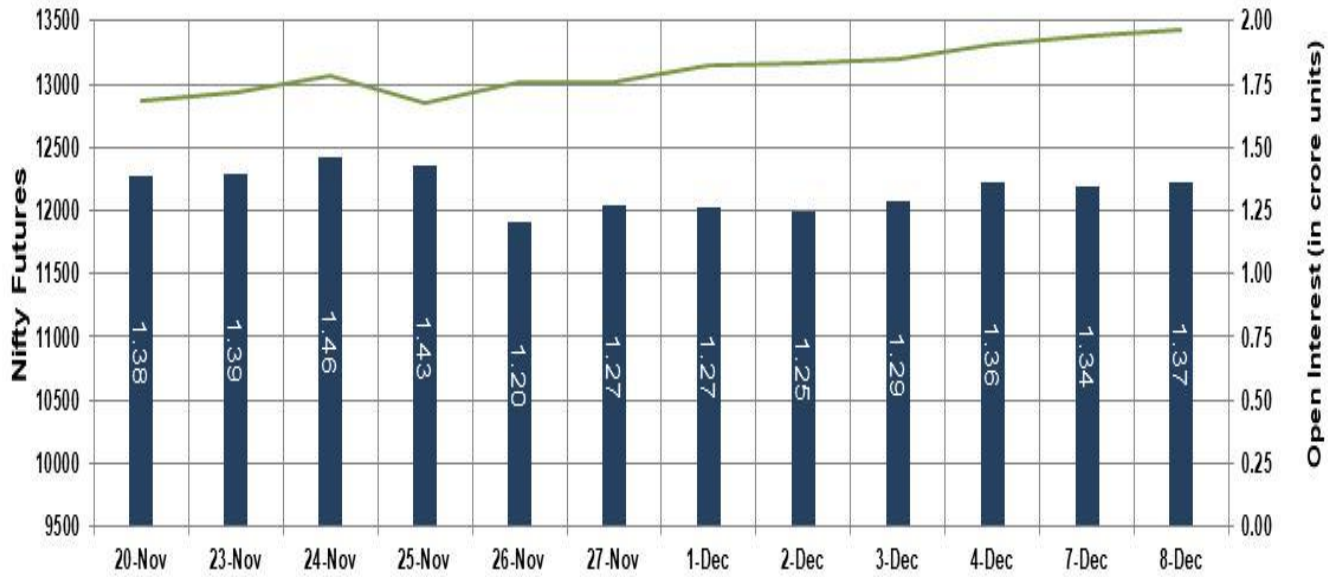
Markets cut gains in late morning deals to trade volatile but in the second half of the session, indices again added gains to end higher, after Union Minister Ravi Shankar Prasad has said foreign investments and innovations are welcome but at the same time, the government is focussed on promoting Indian innovation as well as keen on the country's safety and security. Traders were seen taking a note of reports that markets regulator SEBI extended till December 24 the deadline for submission of public comments on review of the minimum public offer requirement for large issuers.

On the global front, European markets were trading lower as talks between the U.K. and EU continue to yield little progress, ostensibly and time is running out to agree on a deal. Asian markets ended mixed on Tuesday, even after Japan's gross domestic product surged an annualized 22.9 percent in the third quarter of 2020. The Cabinet Office said that beat expectations for an increase of 21.5 percent following the 28.8 percent plunge in the previous three months. On a quarterly basis, GDP was up 5.0 percent - matching forecasts following the 8.2 percent decline in the three months prior. Capital expenditure was down 2.4 percent on quarter, exceeding expectations for a decline of 3.2 percent following the 4.5 percent fall in the second quarter.

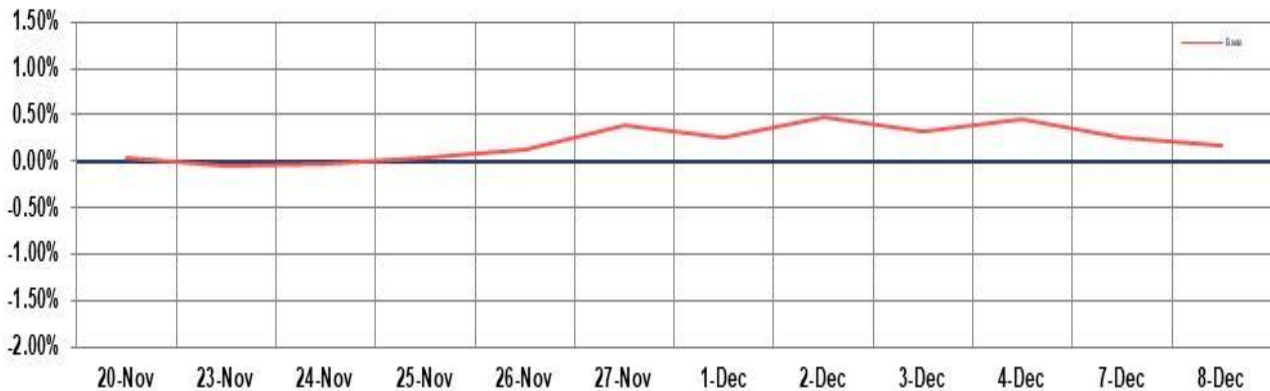
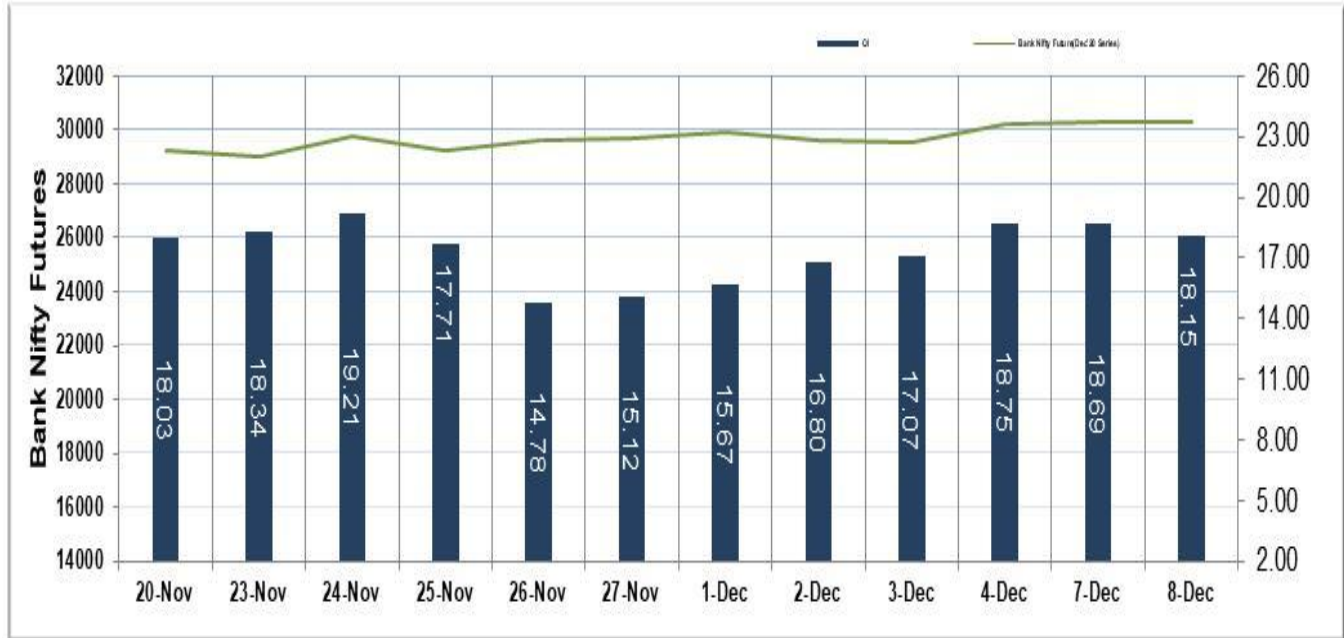
Market TO	Current	Previous	Net%
BSE CASH	4048	3915	3
NSE CASH	69721	68326	2
NSE FO	2280191	1823826	25

FII Derivatives	Buy	Sell	Net
Ind. Futures	3536.16	3860.26	(324)
Ind. Options	240288	240972	(684)
Stk. Futures	13574	13555	19
Stk. Options	5706.63	5711.27	(5)

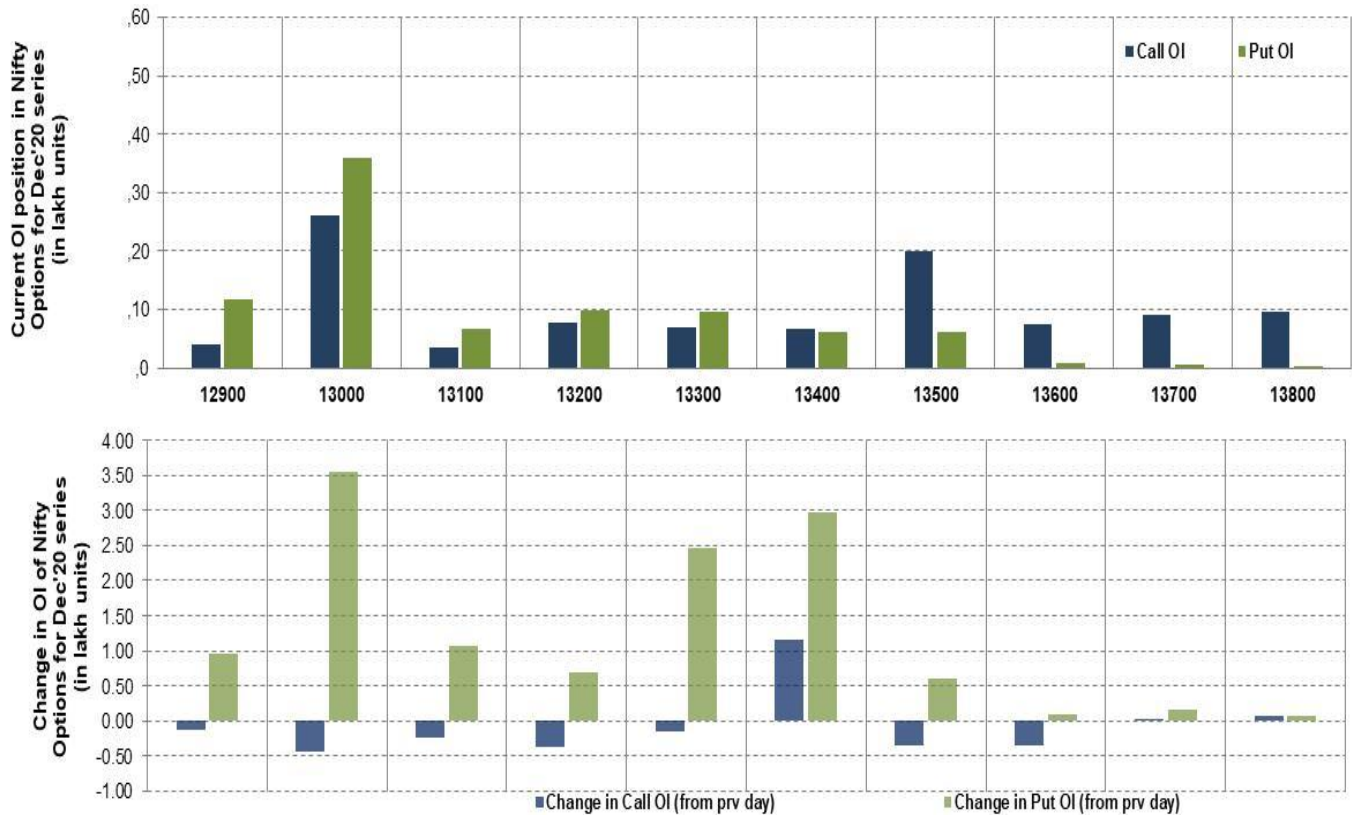
Nifty Futures



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 0.04 million in open interests.
- Among Nifty puts 13,000 SP from the Dec month expiry was the most active put with an addition of 0.35 million in open interests.
- The maximum OI outstanding for Calls was at 13,000 SP (2.60mn) and that for Puts was at 13,000 SP (3.60mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 08/12/20
Avg Avg



Nifty Cash prices have settled at 13392.95 up by 0.28 percent from the previous close. On the upper side it has resistance of 13480 and 13560 levels, while lower side it has support of 13250 and 13120 levels. Intraday traders should be cautious and take position accordingly.

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