

## Daily Derivatives &amp; Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	13529	13410	13470	13509	13569	13609	Buy	Buy	Buy
Sensex	46104	45648	45876	46020	46248	46392	Buy	Buy	Buy
Nifty Futures	13577	13409	13493	13540	13625	13672	Buy	Buy	Buy
Bank Nifty	30709	30134	30422	30614	30902	31095	Buy	Buy	Neutral
CNX IT	22803	22631	22717	22806	22892	22981	Buy	Buy	Buy
CNX Midcap	20563	20450	20507	20574	20631	20698	Buy	Buy	Neutral
CNX Small Cap	6817	6789	6803	6821	6835	6852	Buy	Buy	Neutral

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	46103.50	494.99	1.09
NIFTY	13529.10	136.15	1.02
MIDCAP	17596.17	70.89	0.40
SMLCAP	17577.45	85.84	0.49
BSEFMC	12254.90	117.97	0.97
AUTO	21022.97	6.34	0.03
POWER	2061.06	-5.22	-0.25
REALTY	2279.92	31.19	1.39
BSE IT	22873.61	232.80	1.03
BANKEX	35038.23	506.97	1.47
OILGAS	14288.53	130.86	0.92
METAL	10995.22	15.28	0.14

Currency Futures	Close	Pre. Pts	% Chg
29-Dec-20 USD-INR	73.72	-0.01	-0.02
29-Dec-20 EUR-INR	89.20	-0.03	-0.03
29-Dec-20 GBP-INR	98.99	0.76	0.77
29-Dec-20 JPY- INR	70.68	-0.06	-0.08

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1143	807	74
BSE	1768	1202	177

FII/DII Capital Mkt*	Buy	Sell	Net
DII	3835	6328	(2493)
FII	9474	6010	3564

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

## Market Commentary

Indian equity benchmarks continued to extend northward journey for fifth straight session with frontline gauges surpassing their crucial 46,100 (Sensex) and 13,500 (Nifty) levels. Markets started the session on an optimistic note as traders consider approving coronavirus vaccines for the public, raising hopes of early economic recovery. As per a private report, an expert panel is set to review the applications of Bharat Biotech, Pfizer-BioNTech and Serum Institute of India seeking emergency use authorisation for their vaccines. Some optimism came with Finance Minister Nirmala Sitharaman's statement that India will not worry about missing its budget deficit target as it seeks to step up spending to support the economy.

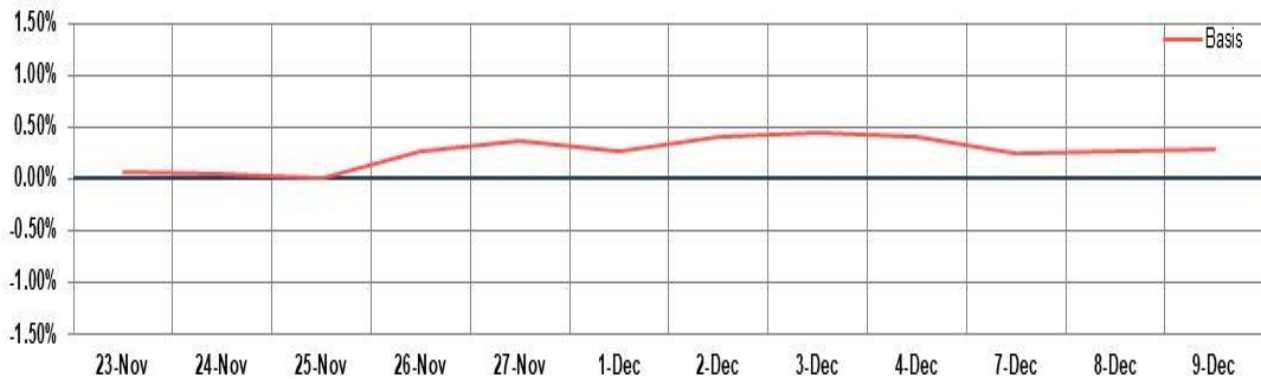
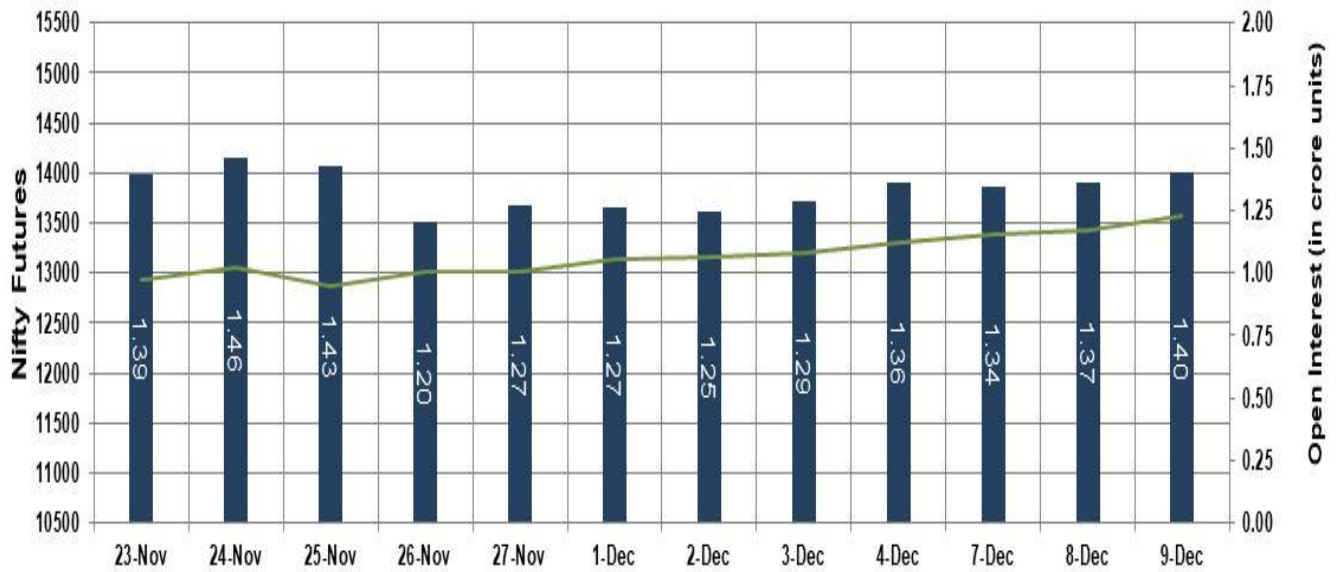
Markets extended gains in second half of the trade as Union Minister of Road Transport Nitin Gadkari has highlighted that Micro, Small and Medium Enterprises (MSME) is backbone of Indian economy and said the government's aim is to increase the sector's contribution to the Gross Domestic Product (GDP) to 50 per cent from the existing 30 per cent. Additional support came with a ratings agency ICRA's statement that non-bank lenders have witnessed a good rise in loan collection efficiencies in the September quarter after the reverses in the first three months of the fiscal.

Firm opening in European counters too provided support to domestic markets as market focus in the region remains firmly on the progress of post-Brexit trade deal talks between the EU and U.K. Asian markets ended mostly in green as upbeat Japanese core machine orders data boosted sentiment. The value of core machine orders in Japan jumped a seasonally adjusted 17.1 percent on month in October, coming in at 842.5 billion yen. That blew away expectations for a gain of 2.8 percent following the 4.4 percent drop in September. Back home, financials and bank stocks remained in focus as the Supreme Court will continue its hearing in the interest waiver case today.

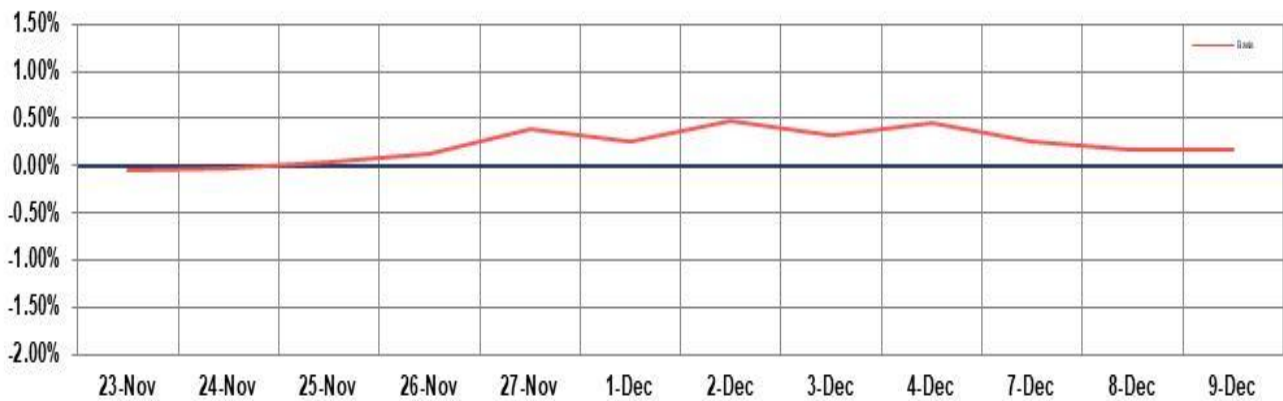
Market TO	Current	Previous	Net%
BSE CASH	5068	4048	25
NSE CASH	62703	69721	(10)
NSE FO	2616665	2280191	15

FII Derivatives	Buy	Sell	Net
Ind. Futures	3952.25	3354.59	598
Ind. Options	239570	239636	(66)
Stk. Futures	11773	12365	(591)
Stk. Options	4304.07	4175.58	128

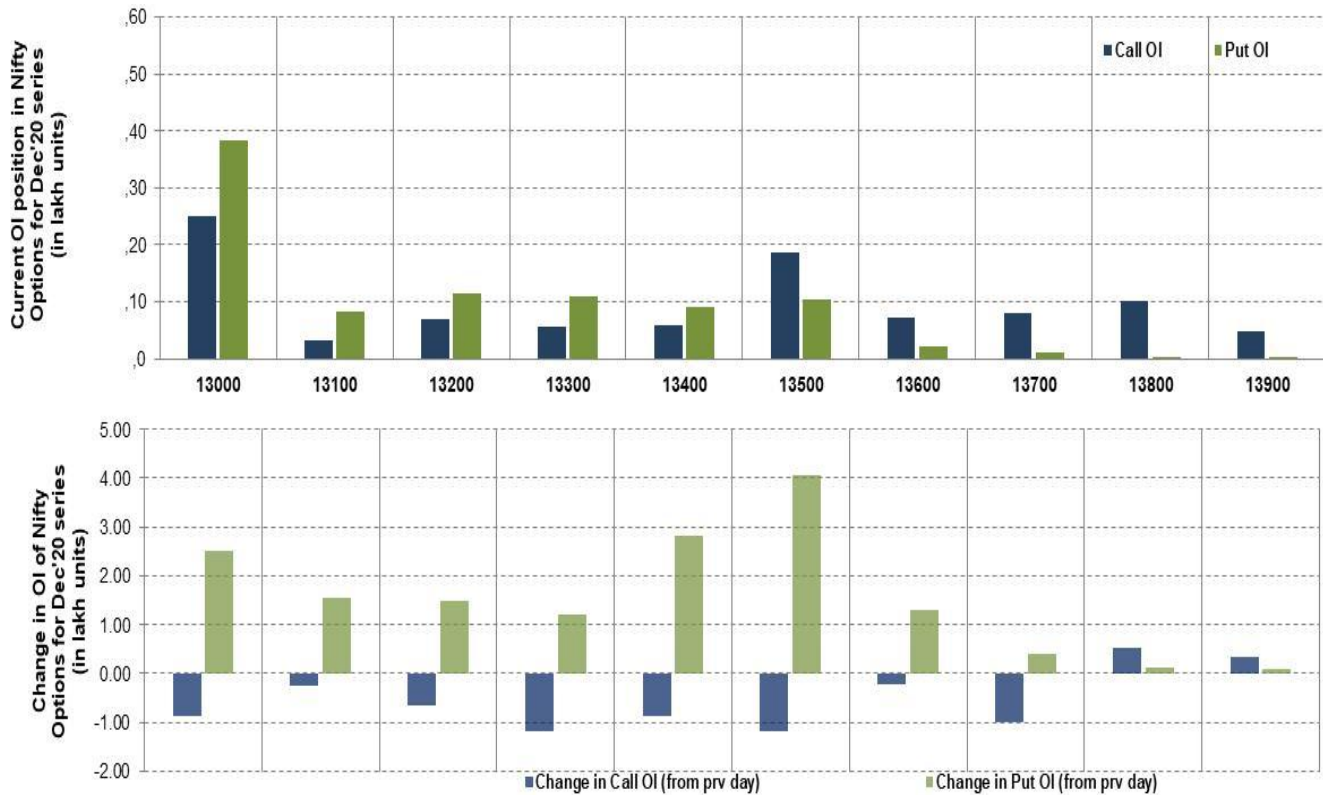
# Nifty Futures



# 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 0.09 million in open interests.
- Among Nifty puts 13,000 SP from the Dec month expiry was the most active put with an addition of 0.25 million in open interests.
- The maximum OI outstanding for Calls was at 13,000 SP (2.52mn) and that for Puts was at 13,000 SP (3.85mn)

## Nifty Technical & Indices Levels

1-Nifty 50 - 09/12/20  
Avg Avg



Nifty Cash prices have settled at 13529.10 up by 1.02 percent from the previous close. On the upper side it has resistance of 13580 and 13630 levels, while lower side it has support of 13410 and 13330 levels. Intraday traders should be cautious and take position accordingly.

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