

## Daily Derivatives &amp; Market Report

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## Index Trend Analysis

| Pivot(Daily)  | Close | S2    | S1    | Pivot | R1    | R2    | Daily | Weekly | Monthly |
|---------------|-------|-------|-------|-------|-------|-------|-------|--------|---------|
| Nifty         | 13478 | 13356 | 13417 | 13460 | 13521 | 13565 | Buy   | Buy    | Buy     |
| Sensex        | 45960 | 45538 | 45749 | 45897 | 46107 | 46255 | Buy   | Buy    | Buy     |
| Nifty Futures | 13522 | 13378 | 13450 | 13497 | 13569 | 13616 | Buy   | Buy    | Buy     |
| Bank Nifty    | 30510 | 30033 | 30272 | 30441 | 30680 | 30849 | Buy   | Buy    | Neutral |
| CNX IT        | 22756 | 22521 | 22638 | 22724 | 22841 | 22927 | Buy   | Buy    | Buy     |
| CNX Midcap    | 20393 | 20062 | 20227 | 20395 | 20561 | 20729 | Buy   | Buy    | Neutral |
| CNX Small Cap | 6781  | 6635  | 6708  | 6762  | 6835  | 6889  | Buy   | Buy    | Neutral |

## Market Summary

| Domestic Indices | Close    | Points  | % Chg |
|------------------|----------|---------|-------|
| SENSEX           | 45959.88 | -143.62 | -0.31 |
| NIFTY            | 13478.30 | -50.80  | -0.38 |
| MIDCAP           | 17495.26 | -100.91 | -0.57 |
| SMLCAP           | 17463.08 | -114.37 | -0.65 |
| BSEFMC           | 12585.00 | 330.10  | 2.69  |
| AUTO             | 20817.16 | -205.81 | -0.98 |
| POWER            | 2039.04  | -22.02  | -1.07 |
| REALTY           | 2292.16  | 12.24   | 0.54  |
| BSE IT           | 22723.95 | -149.66 | -0.65 |
| BANKEX           | 34879.46 | -158.77 | -0.45 |
| OILGAS           | 14200.56 | -87.97  | -0.62 |
| METAL            | 11023.54 | 28.32   | 0.26  |

| Currency Futures   | Close | Pre. Pts | % Chg |
|--------------------|-------|----------|-------|
| 29-Dec-20 USD-INR  | 73.81 | 0.09     | 0.12  |
| 29-Dec-20 EUR-INR  | 89.04 | -0.18    | -0.21 |
| 29-Dec-20 GBP-INR  | 98.06 | -0.98    | -0.98 |
| 29-Dec-20 JPY- INR | 70.54 | -0.16    | -0.23 |

| Advance/ Decline | Adv  | Dec  | Un Ch. |
|------------------|------|------|--------|
| NSE              | 732  | 1216 | 86     |
| BSE              | 1213 | 1696 | 162    |

| FII/DII Capital Mkt* | Buy  | Sell | Net    |
|----------------------|------|------|--------|
| DII                  | 3391 | 5666 | (2275) |
| FII                  | 7663 | 5403 | 2260   |

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

## Market Commentary

After a negative start, key indices remained lower for the whole day, amid a private report stated that the public health crisis due to the COVID-19 pandemic has emerged as the top threat for Indian corporates, while cyber attacks and data frauds loom equally large. Market participants got cautious with former Deputy Governor of RBI Viral Acharya's statement that revising up inflation bands for the central bank will hurt the poor. He also said India has to devise ways of pushing up growth in a structural manner and not by 'pump-priming' measures like easy credit and easy liquidity.

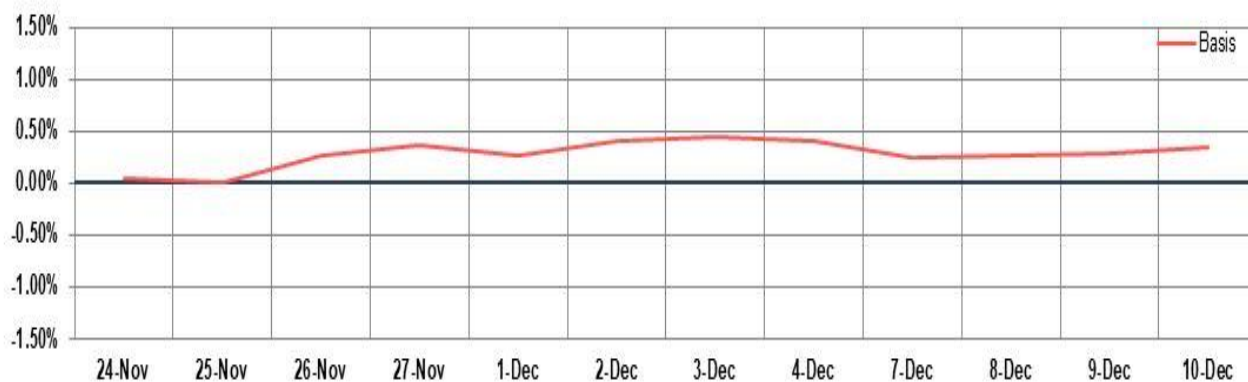
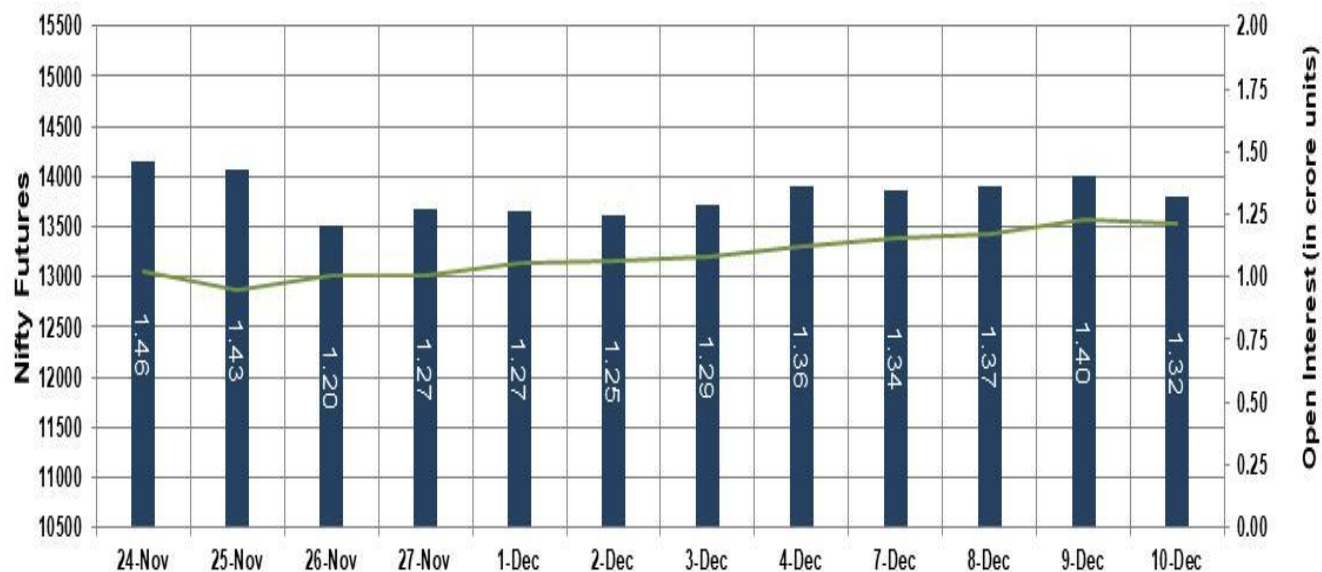
In the last hour of the trade, markets cut most of their losses, after the Asian Development Bank (ADB) raised the growth forecast for India in the current fiscal year to minus 8 percent from the minus 9 percent projection in September while keeping the outlook for the next fiscal year at 8 percent. At the same time, it said economic activity in developing Asia is forecast to contract by 0.4 percent this year before picking up to 6.8 percent in 2021 as the region moves toward recovery from the effects of the coronavirus disease (COVID-19) pandemic. Traders were seen taking a note of a report that the Union Cabinet has approved a memorandum of understanding between India and Suriname for cooperation in the field of health and medicine.

On the global front, European markets were trading higher ahead of a highly-awaited European Central Bank meeting, with multinational British companies getting a boost from floundering negotiations on a U.K.-European Union trade deal. Asian markets ended mostly lower on Thursday, after China's consumer prices declined for the first time in more than a decade in November due to the fall in pork prices. The data released by the National Bureau of Statistics showed that consumer prices fell unexpectedly by 0.5 percent year-on-year in November after rising 0.5 percent a month ago. This was the first decline since October 2009. Food prices decreased 2 percent annually due to a notable 12.5 percent fall in pork prices.

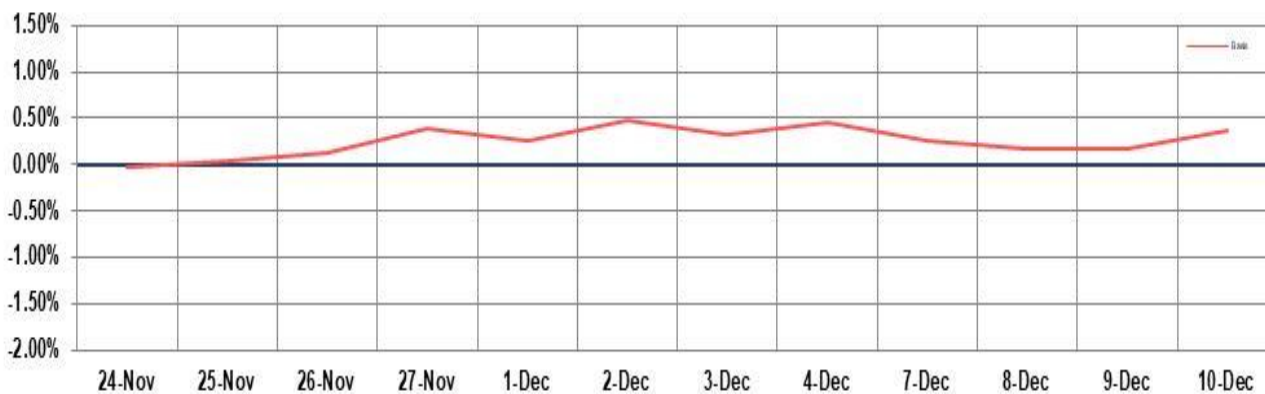
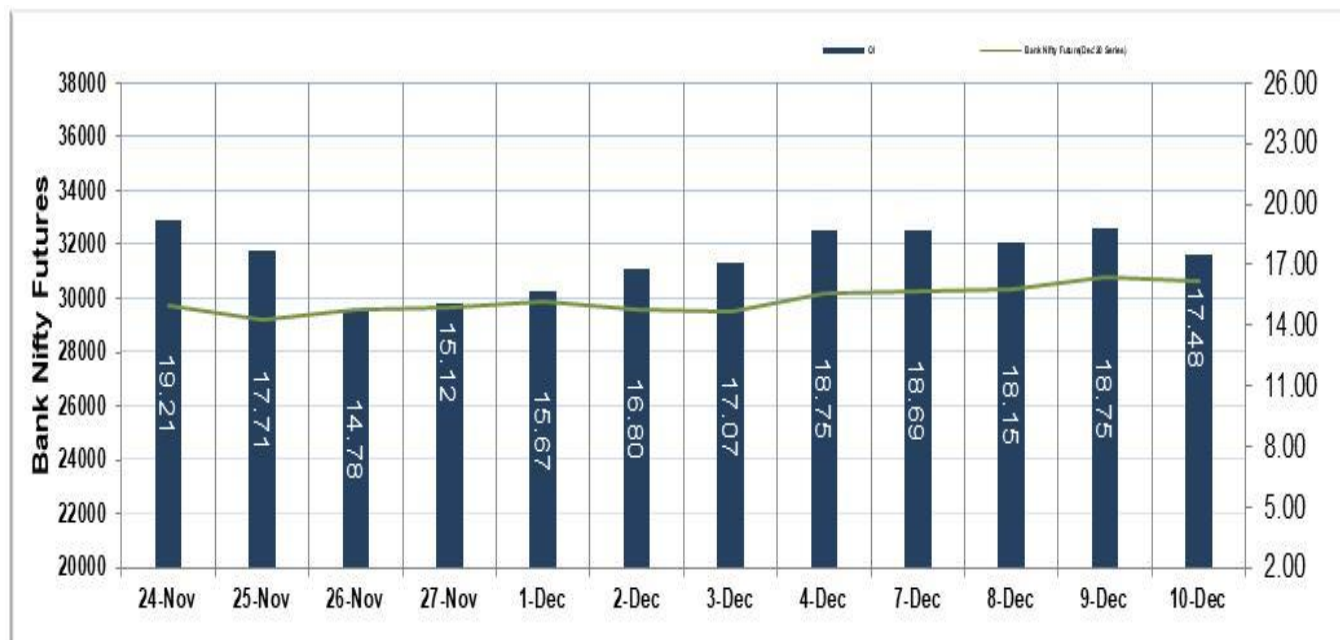
|          |         |         |      |
|----------|---------|---------|------|
| BSE CASH | 3877    | 5068    | (24) |
| NSE CASH | 61138   | 62703   | (2)  |
| NSE FO   | 5852496 | 2616665 | 124  |

| FII Derivatives | Buy     | Sell    | Net    |
|-----------------|---------|---------|--------|
| Ind. Futures    | 2557.61 | 3868.33 | (1311) |
| Ind. Options    | 578602  | 573065  | 5537   |
| Stk. Futures    | 12302   | 13481   | (1179) |
| Stk. Options    | 4384.82 | 4469.45 | (85)   |

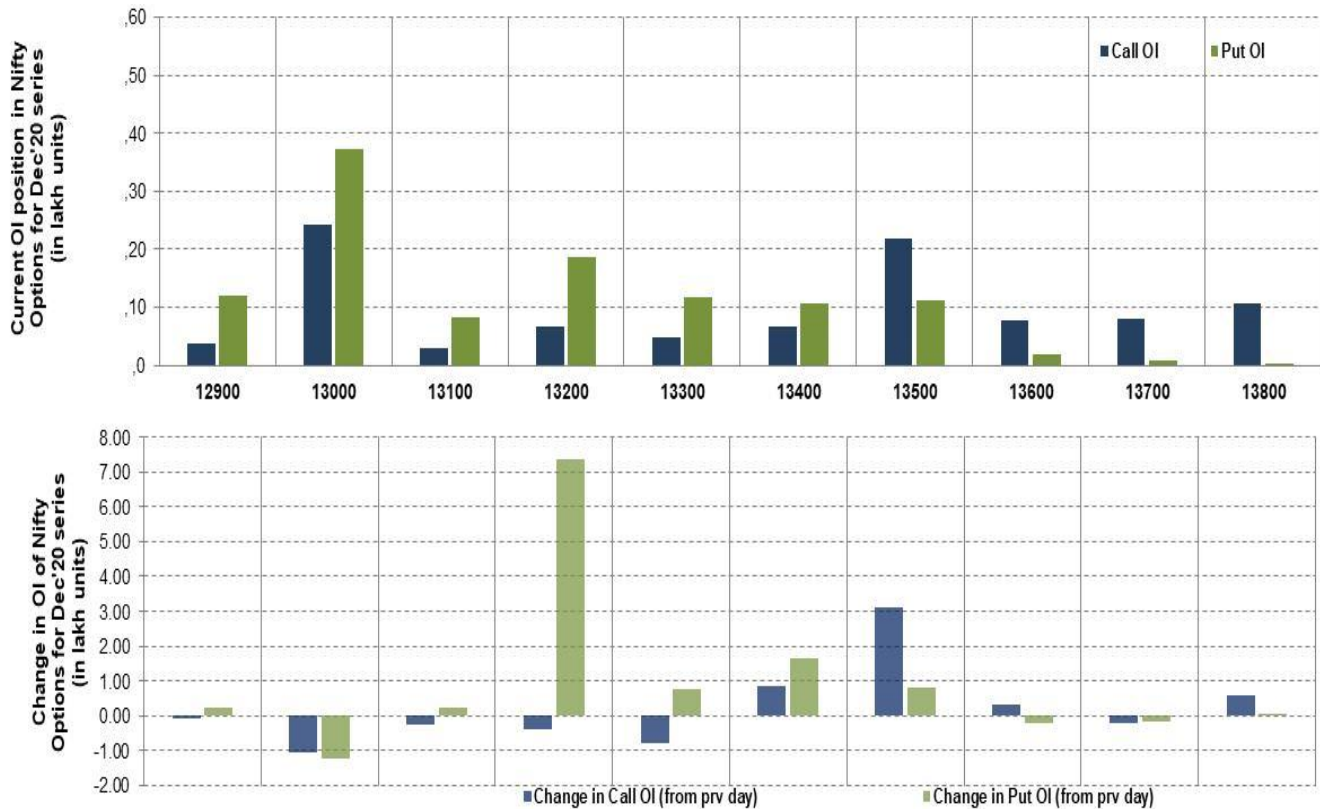
## Nifty Futures



## 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 0.11 million in open interests.
- Among Nifty puts 13,000 SP from the Dec month expiry was the most active put with a reduction of 0.12 million in open interests.
- The maximum OI outstanding for Calls was at 13,000 SP (2.41mn) and that for Puts was at 13,000 SP (3.72mn)

## Nifty Technical & Indices Levels

1-Nifty 50 - 10/12/20  
Avg Avg



Nifty Cash prices have settled at 13478.30 down by 0.38 percent from the previous close. On the upper side it has resistance of 13580 and 13630 levels, while lower side it has support of 13390 and 13260 levels. Intraday traders should be cautious and take position accordingly.

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