

## Daily Derivatives &amp; Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	13514	13322	13418	13499	13595	13675	Buy	Buy	Buy
Sensex	46099	45435	45767	46038	46370	46642	Buy	Buy	Buy
Nifty Futures	13517	13326	13421	13510	13606	13695	Buy	Buy	Buy
Bank Nifty	30605	30098	30352	30582	30835	31065	Buy	Buy	Neutral
CNX IT	22664	22342	22503	22702	22863	23063	Buy	Buy	Buy
CNX Midcap	20437	20156	20296	20440	20581	20724	Buy	Buy	Neutral
CNX Small Cap	6824	6722	6773	6822	6874	6923	Buy	Buy	Neutral

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	46099.01	139.13	0.30
NIFTY	13513.85	35.55	0.26
MIDCAP	17521.32	26.06	0.15
SMLCAP	17552.58	89.50	0.51
BSEFMC	12685.47	100.47	0.80
AUTO	20776.08	-41.08	-0.20
POWER	2065.47	26.43	1.30
REALTY	2309.82	17.66	0.77
BSE IT	22666.66	-57.29	-0.25
BANKEX	35025.59	146.13	0.42
OILGAS	14434.64	234.08	1.65
METAL	11159.60	136.06	1.23

Currency Futures	Close	Pre. Pts	% Chg
29-Dec-20 USD-INR	73.87	0.06	0.08
29-Dec-20 EUR-INR	89.59	0.46	0.52
29-Dec-20 GBP-INR	98.00	-0.05	-0.05
29-Dec-20 JPY- INR	70.73	0.21	0.21

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1117	817	68
BSE	1744	1230	144

FII/DII Capital Mkt*	Buy	Sell	Net
DII	3726	6085	(2359)
FII	10402	6207S	4195

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

## Market Commentary

The start of the day was on a positive note, as Union Minister for Minister of Micro, Small and Medium Enterprises (MSME) Nitin Gadkari said that India was a destination with huge potential for attractive investments and urged people to invest in MSMEs in the country. He also said that with the world moving production away from dealings in China, India was the next best alternative. Markets remained higher for the most part of the session, as the finance ministry has notified the Viability Gap Funding (VGF) scheme under which infrastructure projects would be selected for financial support to give a push to the sector.

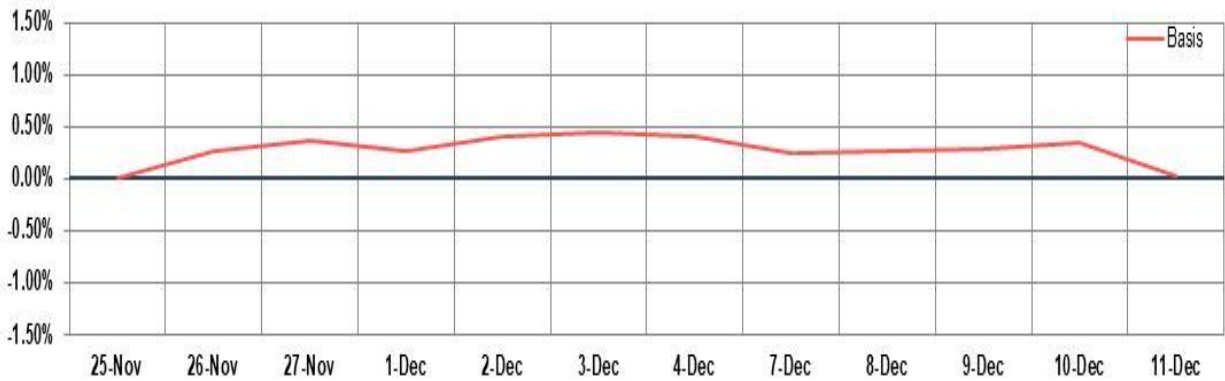
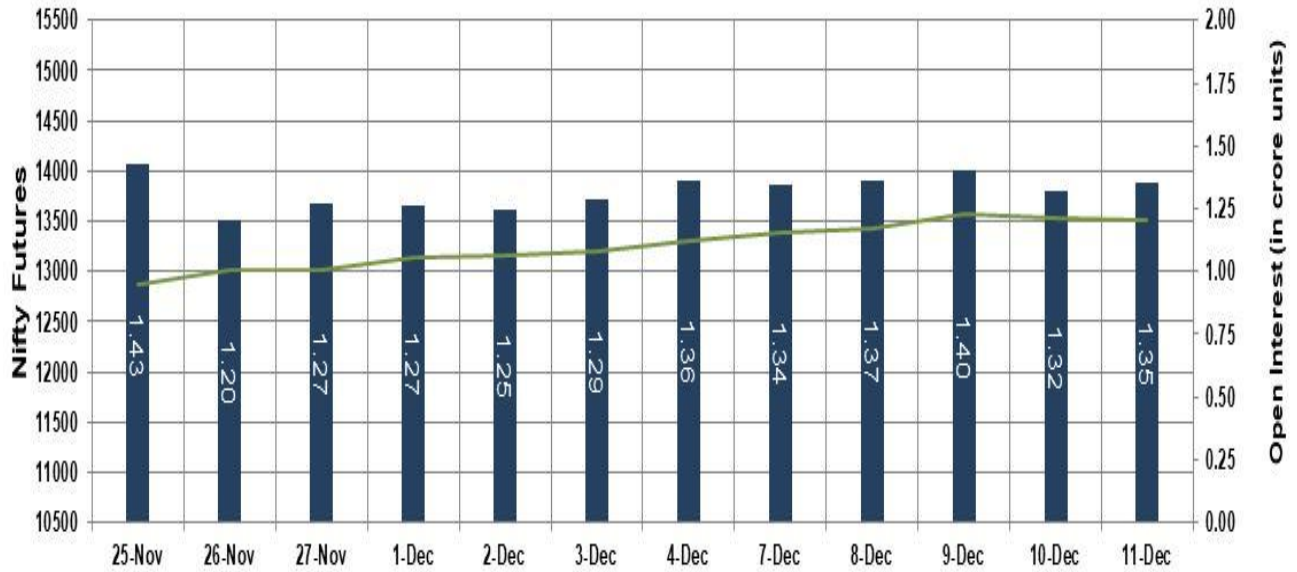
In late noon deals, markets cut all of their gains and turned negative, amid a private report that India's retail inflation probably fell in November from October but remained above the Reserve Bank of India's target, amid high food and petrol prices. Traders also took note of a private report that the handsome 25 per cent rise in corporate profits in the September quarter amid a sharp contraction in GDP was on the back of wage squeezes, leading to rise in inequalities in India. But, at the end, markets again came back in green to close higher, as Finance Minister Nirmala Sitharaman reviewed the situation about outstanding payments to micro, small and medium enterprises, especially by CPSEs and central government agencies.

On the global front, European markets were trading lower, as fears about a potential no deal Brexit continued to hang over investors' heads. Asian markets ended mostly higher on Friday, after Malaysia's industrial production dropped in October due to the weakness in the mining sector. The data from the Department of Statistics showed that industrial production fell 0.5 percent year-on-year in October, after a 1.0 percent increase in September. The drop in production was mainly due to decline in production of mining industry. Manufacturing output rose 2.4 percent yearly in October, but slower than the 4.3 percent increase in the previous month.

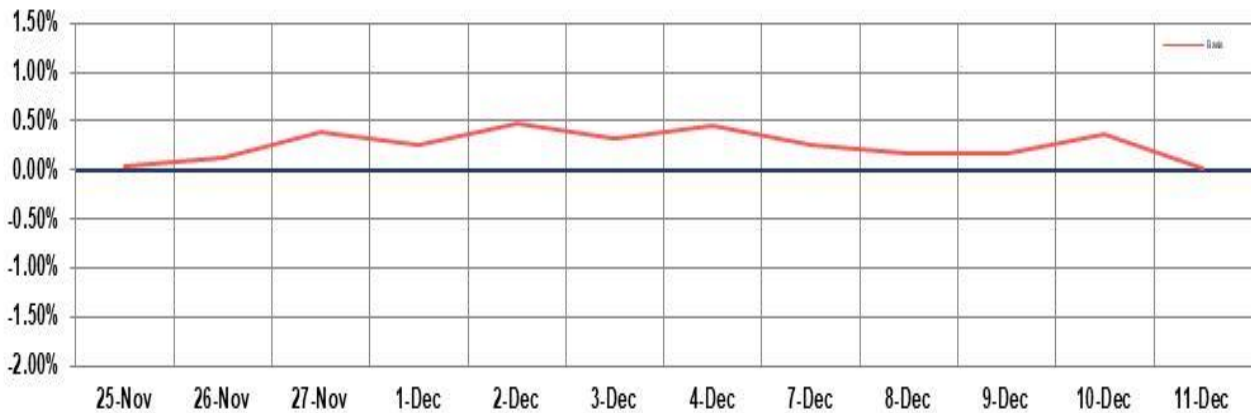
BSE CASH	4306	3877	11
NSE CASH	64461	61138	5
NSE FO	1801928	5852496	(69)

FII Derivatives	Buy	Sell	Net
Ind. Futures	4472.34	4181.42	291
Ind. Options	225212	225740	(527)
Stk. Futures	13058	13421	(363)
Stk. Options	5709.74	5773.92	(64)

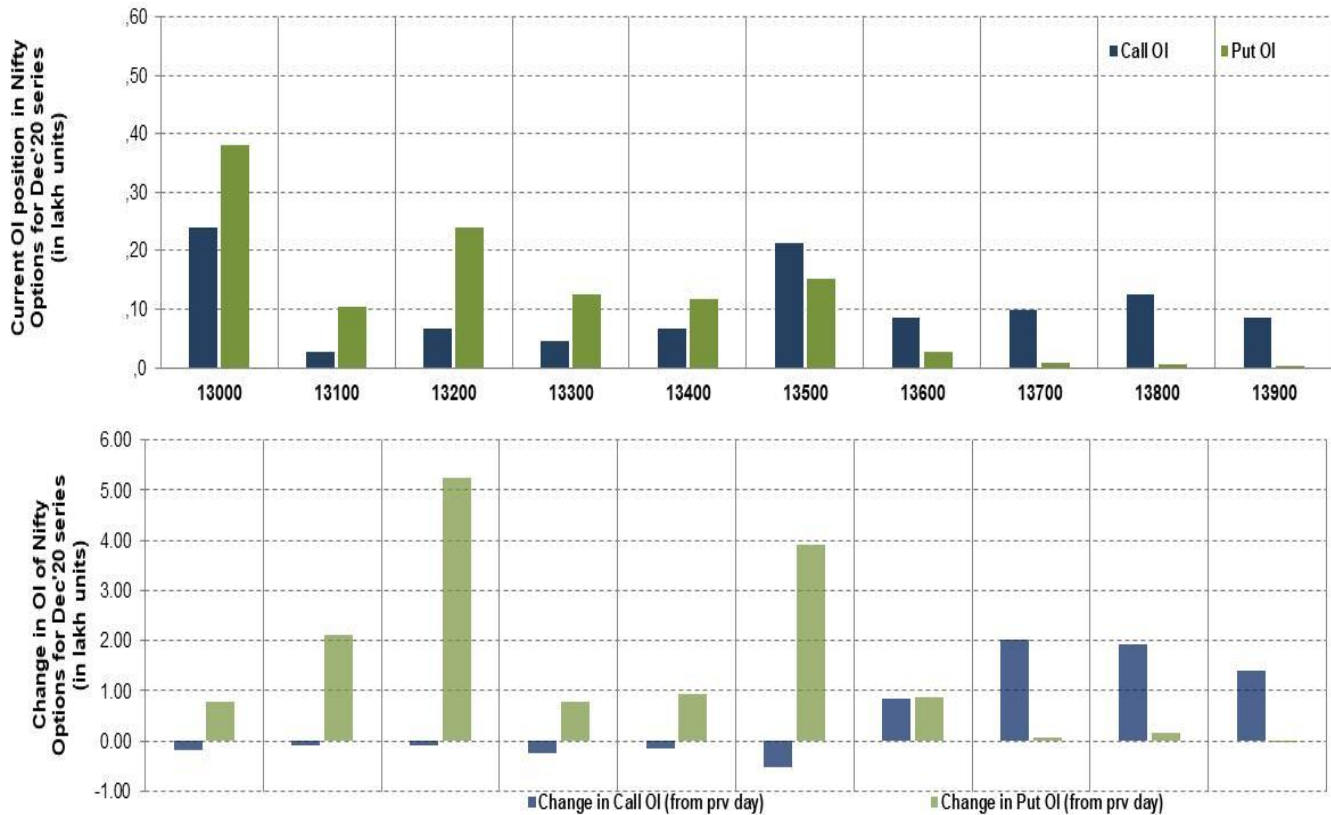
# Nifty Futures



## Bank Nifty Futures



## Nifty Options

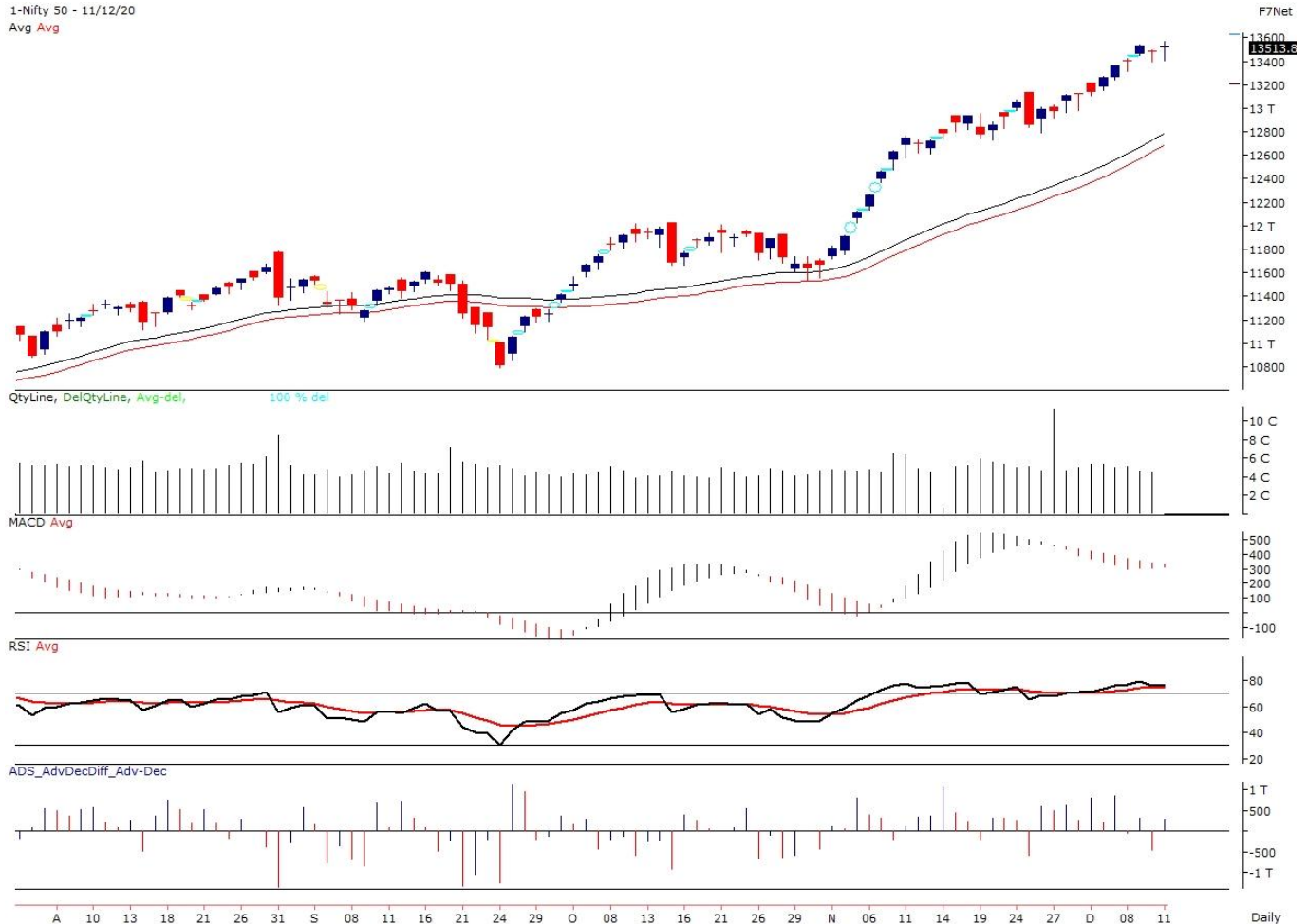


Note – Change in OI of Nifty Options refers to change from previous trading day  
 Source-NSE, SIHL Derivatives Research (Institutional Equities)

- Among Nifty calls 13,000 SP from the Dec month expiry was the most active call with a reduction of 0.02 million in open interests.
- Among Nifty puts 13,000 SP from the Dec month expiry was the most active put with an addition of 0.08 million in open interests.
- The maximum OI outstanding for Calls was at 13,000 SP (2.40mn) and that for Puts was at 13,000 SP (3.80mn)

## Nifty Technical & Indices Levels

1-Nifty 50 - 11/12/20  
Avg Avg



Nifty Cash prices have settled at 13513.85 up by 1.93 percent from the previous close. On the upper side it has resistance of 13630 and 13760 levels, while lower side it has support of 13470 and 13330 levels. Intraday traders should be cautious and take position accordingly.

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