

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	13568	13392	13480	13535	13623	13677	Buy	Buy	Buy
Sensex	46263	45953	45953	46152	46462	46660	Buy	Buy	Buy
Nifty Futures	13585	13399	13492	13547	13640	13696	Buy	Buy	Buy
Bank Nifty	30691	30154	30423	30614	30883	31074	Buy	Buy	Neutral
CNX IT	22715	22530	22622	22701	22794	22872	Buy	Buy	Buy
CNX Midcap	20668	20212	20440	20566	20794	20920	Buy	Buy	Neutral
CNX Small Cap	6893	6814	6853	6880	6919	6945	Buy	Buy	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	46263.17	9.71	0.02
NIFTY	13567.85	9.70	0.07
MIDCAP	17733.87	74.98	0.42
SMLCAP	17696.17	12.95	0.07
BSEFMC	12554.12	-158.51	-1.25
AUTO	20702.22	123.85	0.60
POWER	2080.94	4.27	0.21
REALTY	2281.88	-6.06	-0.26
BSE IT	22624.21	-85.42	-0.38
BANKEX	35158.55	-82.05	-0.23
OILGAS	14569.19	-148.51	-1.01
METAL	11352.11	63.62	0.56

Currency Futures	Close	Pre. Pts	% Chg
29-Dec-20 USD-INR	73.67	0.01	0.02
29-Dec-20 EUR-INR	89.47	0.08	0.10
29-Dec-20 GBP-INR	98.21	-0.58	-0.59
29-Dec-20 JPY- INR	70.81	-0.15	-0.21

Advance/ Decline	Adv	Dec	Un Ch.
NSE	939	1013	63
BSE	1542	1438	162

FII/DII Capital Mkt*	Buy	Sell	Net
DII	3564	6231	(2667)
FII	8613	6129	2484

*NOTE: - FII AND DII data figure is provisional

Market Commentary

After a negative start of the day, markets traded in red terrain for the most part of the session, as the Confederation of Indian Industry (CII) has said that the current agitation by farmers has led to supply chain disruptions, which will impact the economy in the coming days and may impinge upon the ongoing recovery from the economic contraction due to COVID-19. Traders overlooked the government data showing that retail Inflation has eased marginally to 6.93% in November due to considerable easing in vegetable prices. Retail inflation had remained above 7 per cent for two month in a row.

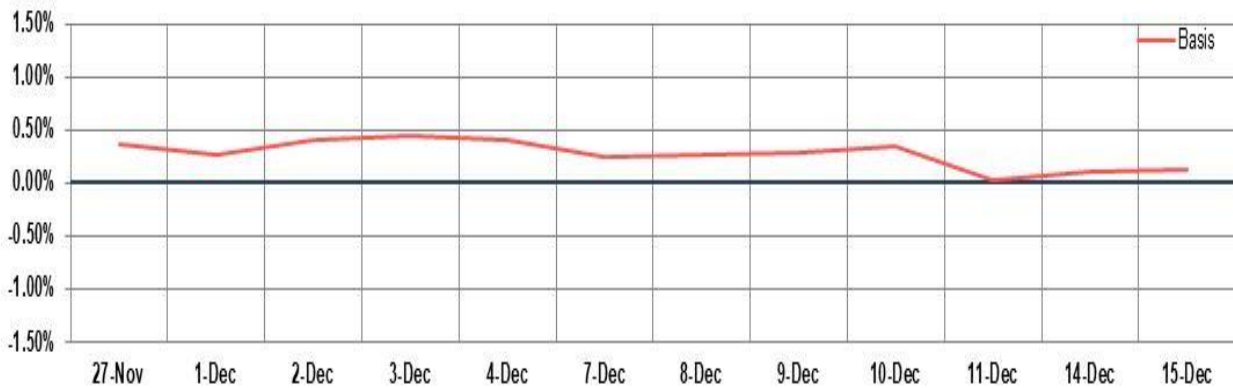
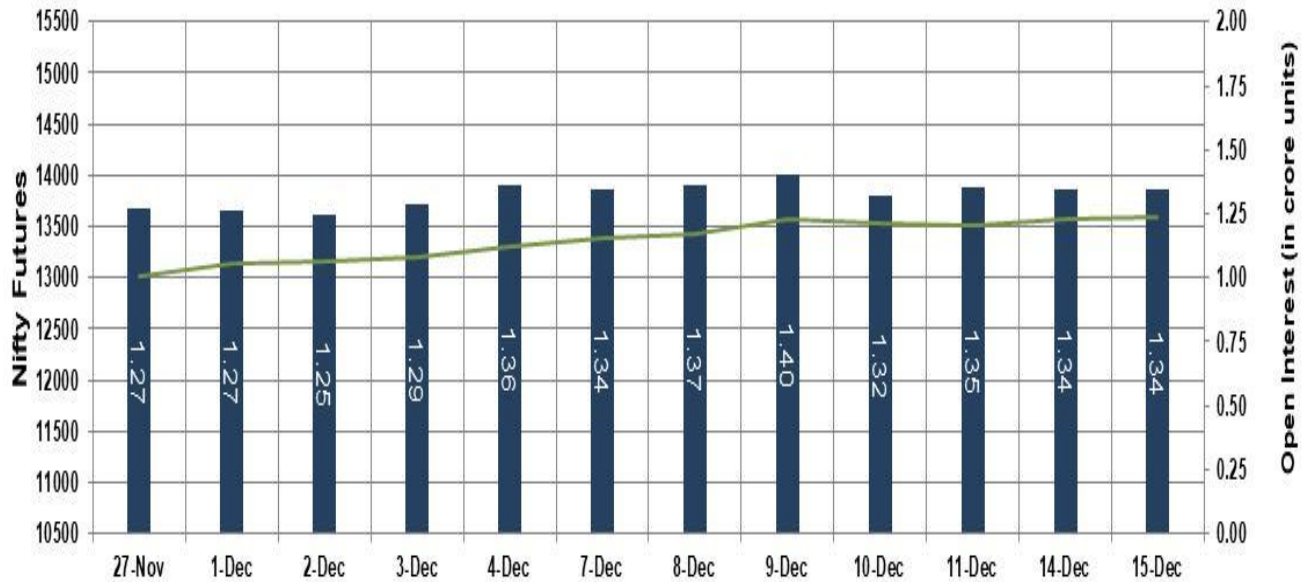
In the last hours of the trade, key indices cut all of their losses to trade in green, after Commerce and Industry Minister Piyush Goyal stated that Foreign direct investments (FDIs) into India have been continuously growing as the country has one of the most facilitative policies to attract overseas investors. He said that during April-September 2020, FDI increased 13 per cent to about \$40 billion. Traders also got some relief, after the Finance Ministry highlighted the economic reforms for growth and development of the country. It said that from January 2021, taxpayers up to the turnover of Rs 5 crore will have the option of filing a quarterly Goods and Service Tax Returns (GSTR) under QRMP Scheme i.e. Quarterly Returns Monthly Payment Scheme.

On the global front, European markets were trading higher, as post-Brexit trade deal negotiations and the latest coronavirus developments continue to dominate market attention. Asian markets ended mostly lower on Tuesday, after Hong Kong's manufacturing output declined at a faster pace in the third quarter. The provisional results of the Census and Statistics Department showed that manufacturing output fell 7.4 percent year-on-year, following a 5.1 percent decrease a quarter ago. Meanwhile, producer price inflation accelerated to 3.8 percent from 1.3 percent in the previous quarter. On a quarterly basis, manufacturing output was down 2.5 percent in the third

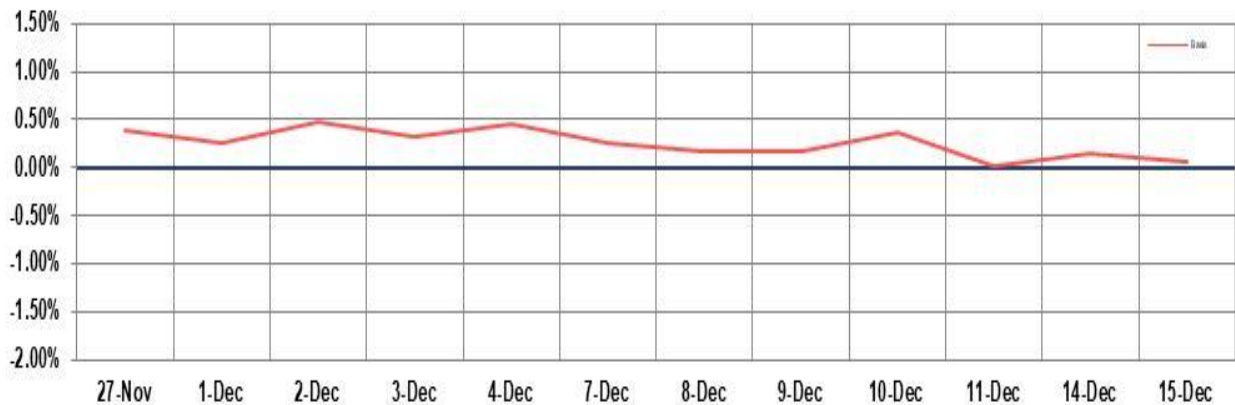
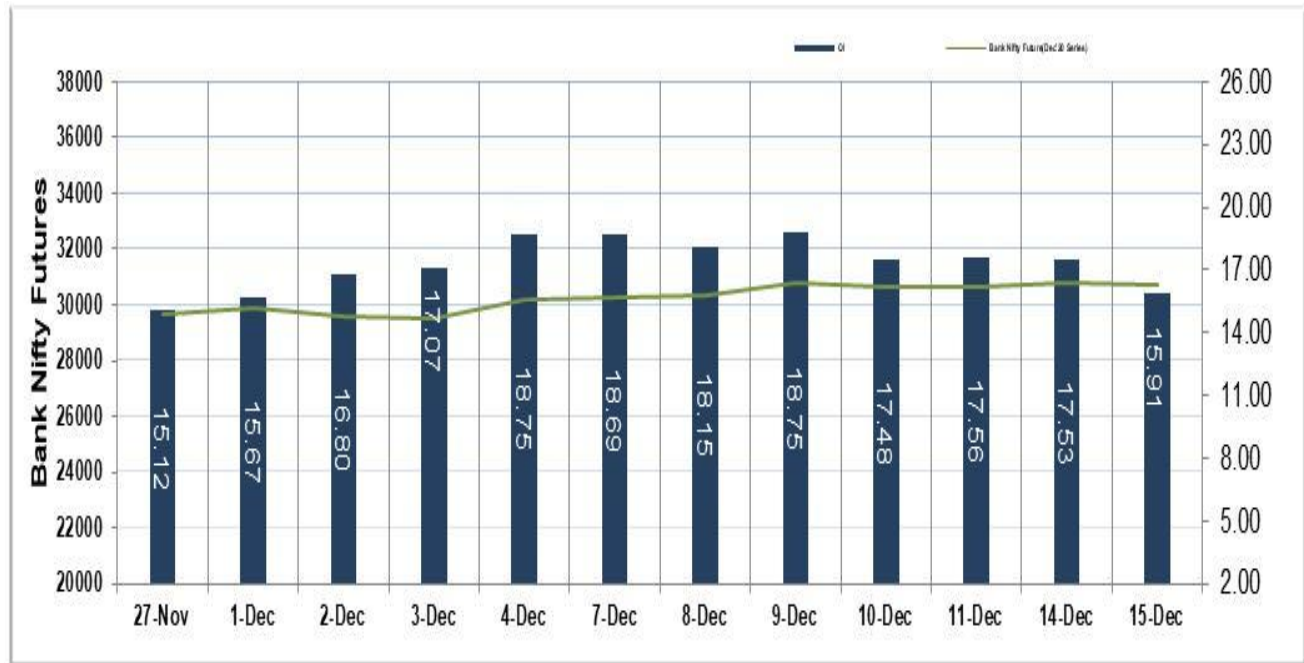
Market TO	Current	Previous	Net%
BSE CASH	4069	4182	(3)
NSE CASH	61796	56664	9
NSE FO	2105350	1650944	28

FII Derivatives	Buy	Sell	Net
Ind. Futures	3055.76	3151.02	(95)
Ind. Options	214830	213414	1416
Stk. Futures	12469	12646	(177)
Stk. Options	4720.88	4680.34	41

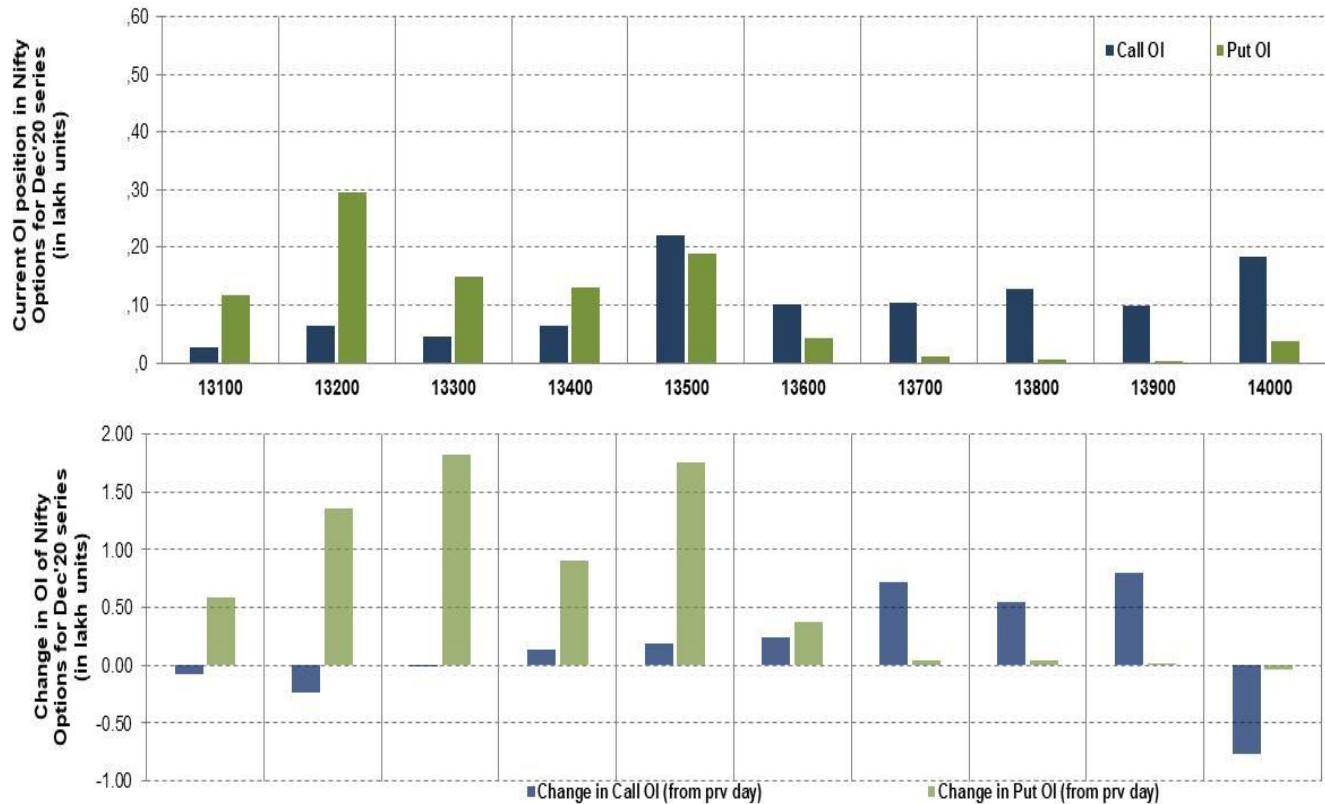
Nifty Futures



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 13,500 SP from the Dec month expiry was the most active call with an addition of 0.02 million in open interests.
- Among Nifty puts 13,200 SP from the Dec month expiry was the most active put with an addition of 0.14 million in open interests.
- The maximum OI outstanding for Calls was at 13,500 SP (2.21mn) and that for Puts was at 13,200 SP (2.95mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 15/12/20
 Avg Avg



Nifty Cash prices have settled at 13567.85 up by 0.07 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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