

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	13761	13616	13688	13731	13803	13845	Buy	Buy	Buy
Sensex	46961	46477	46719	46872	47114	47268	Buy	Buy	Buy
Nifty Futures	13762	13629	13696	13747	13814	13866	Buy	Buy	Buy
Bank Nifty	30715	30168	30441	30648	30921	31127	Buy	Buy	Neutral
CNX IT	23257	23006	23131	23274	23399	23542	Buy	Buy	Buy
CNX Midcap	20797	20420	20609	20773	20962	21126	Buy	Buy	Neutral
CNX Small Cap	6958	6815	6886	6949	7021	7083	Buy	Buy	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	46960.69	70.35	0.15
NIFTY	13760.55	19.85	0.14
MIDCAP	17801.18	-62.88	-0.35
SMLCAP	17769.10	-42.20	-0.24
BSEFMC	12577.11	27.05	0.22
AUTO	20738.17	-20.94	-0.10
POWER	2079.11	-9.10	-0.44
REALTY	2395.09	-16.16	-0.67
BSE IT	23226.73	388.72	1.70
BANKEX	35194.25	-110.43	-0.31
OILGAS	14397.38	-108.02	-0.74
METAL	11370.86	-108.02	-0.74

Currency Futures	Close	Pre. Pts	% Chg
29-Dec-20 USD-INR	73.61	-0.05	-0.07
29-Dec-20 EUR-INR	90.07	0.10	0.11
29-Dec-20 GBP-INR	99.54	-0.58	-0.58
29-Dec-20 JPY- INR	71.77	-0.26	-0.37

Advance/ Decline	Adv	Dec	Un Ch.
NSE	743	1194	79
BSE	1275	1709	166

FII/DII Capital Mkt*	Buy	Sell	Net
DII	4224	6649	(2425)
FII	14650	11929	2721

*NOTE: - FII AND DII data figure is provisional

Market Commentary

After a cautious start of the trading day, key indices turned negative, amid a private report stating that the current pandemic is likely to shape consumer thinking and consequently impact shopping behaviour, and the overall consumption growth is likely to get delayed by up to two years. It also said that the household consumption is going to be negatively impacted over 2020 and 2021. Weak trade continued over the street for the most part of the trading session, as a private report stated that venture investments by private equity and venture capital funds were 27 percent lower on yearly basis in November at \$3.9 billion, and more than halved from the \$8.5 billion reported in October.

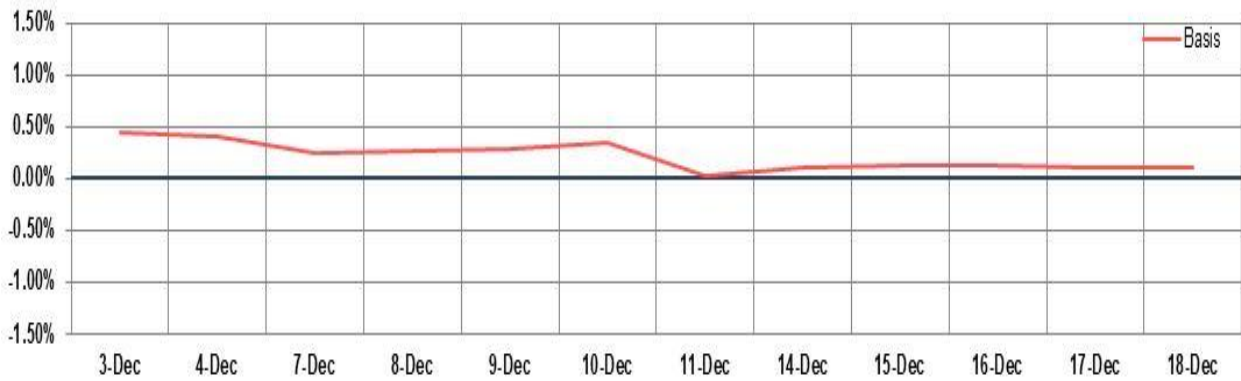
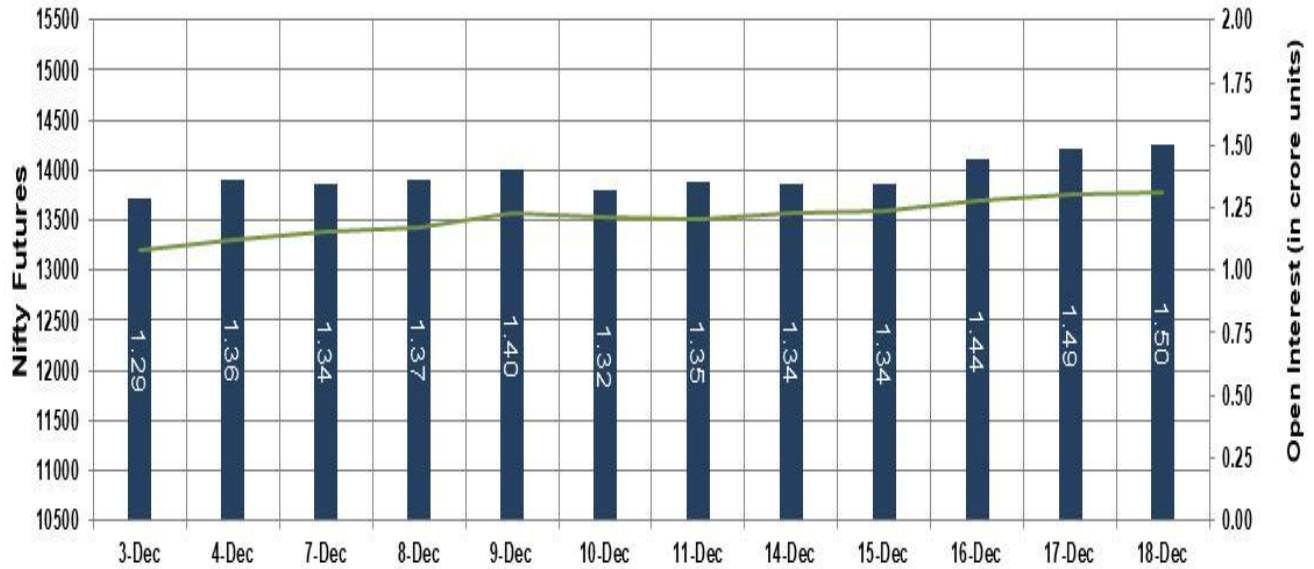
However, in the last hour of the trade, markets cut all of their losses to end in green terrain, after CBDT said further adding to the recovery signals, advance tax payment by companies has shown a massive 49 per cent growth to Rs 1,09,506 crore in the third quarter this fiscal. Besides, domestic rating agency ICRA in its latest report is expecting that the technical recession in the country's economy to end in the fourth quarter of the current fiscal (Q4FY21), limiting the contraction in the Gross domestic product (GDP) to 7.8 percent in the financial year 2021.

On the global front, European markets were trading higher as British and European leaders strike pessimistic tones about the prospect of agreeing to a post-Brexit trade deal. Asian markets ended mostly lower on Friday, even after overall consumer prices in Japan were down 0.9 percent on year in November. The Ministry of Internal Affairs and Communications said that was roughly in line with expectations following the 0.4 percent decline in October. Core CPI, which excludes volatile food prices, also sank an annual 0.9 percent - again roughly matching forecasts following the 0.7 percent drop in the previous month. On a seasonally adjusted monthly basis, overall inflation was down 0.4 percent and core CPI was down 0.1 percent.

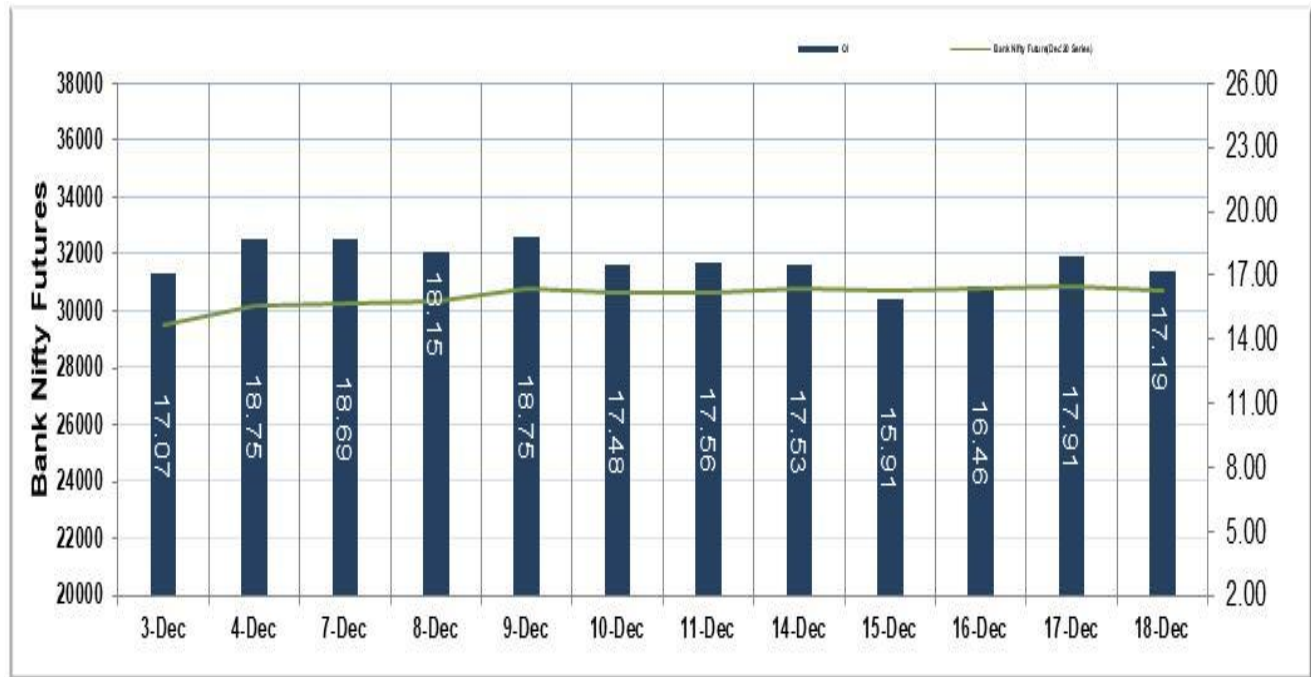
Market TO	Current	Previous	Net%
BSE CASH	5385	3866	39
NSE CASH	68908	59072	17
NSE FO	1596154	4887817	(67)

FII Derivatives	Buy	Sell	Net
Ind. Futures	3869.40	4065.91	(197)
Ind. Options	183712	181318	2394
Stk. Futures	14259	14651	(392)
Stk. Options	6905.56	6953.97	(48)

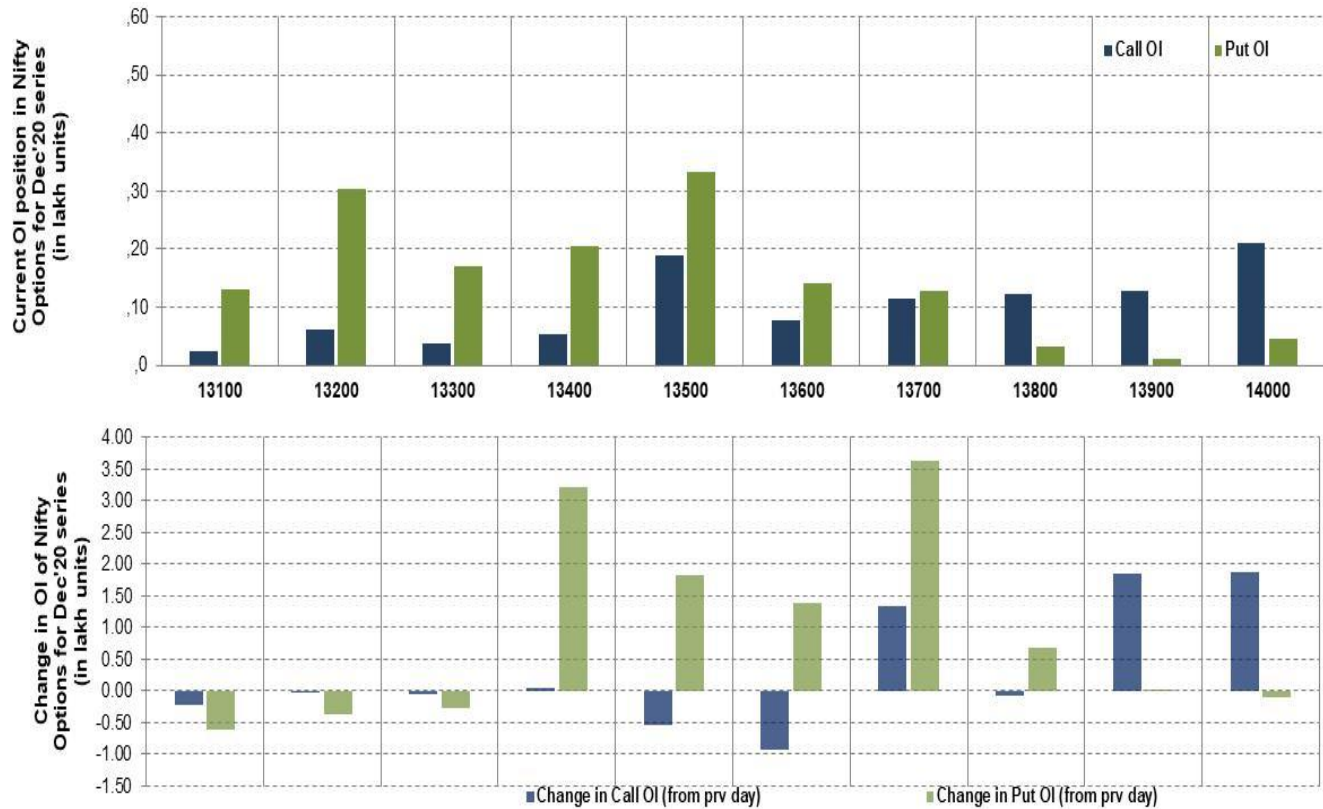
Nifty Futures



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 14,000 SP from the Dec month expiry was the most active call with an addition of 0.20 million in open interests.
- Among Nifty puts 13,500 SP from the Dec month expiry was the most active put with an addition of 0.20 million in open interests.
- The maximum OI outstanding for Calls was at 14,000 SP (2.10mn) and that for Puts was at 13,500 SP (3.33mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 18/12/20
Avg Avg



Nifty Cash prices have settled at 13760.55 up by 0.14 percent from the previous close. On the upper side it has resistance of 13870 and 13930 levels, while lower side it has support of 13650 and 13570 levels. Intraday traders should be cautious and take position accordingly.

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