

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	13683	13575	13629	13661	13715	13746	Buy	Buy	Buy
Sensex	46666	46288	46477	46591	46780	46894	Buy	Buy	Buy
Nifty Futures	13696	13584	13640	13676	13732	13768	Buy	Buy	Buy
Bank Nifty	30698	30394	30546	30739	30891	31084	Buy	Buy	Neutral
CNX IT	22906	22615	22761	22847	22993	23079	Buy	Buy	Buy
CNX Midcap	20906	20720	20813	20872	20965	21024	Buy	Buy	Neutral
CNX Small Cap	6962	6905	6934	6962	6991	7020	Buy	Buy	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	46666.46	403.29	0.87
NIFTY	13682.70	114.85	0.85
MIDCAP	17887.91	154.04	0.87
SMLCAP	17852.13	155.96	0.88
BSEFMC	12636.53	82.41	0.66
AUTO	20895.46	193.24	0.93
POWER	2092.54	11.60	0.56
REALTY	2396.64	114.76	5.03
BSE IT	22854.14	229.93	1.02
BANKEX	35167.57	9.02	0.03
OILGAS	14650.95	81.76	0.56
METAL	11550.34	198.23	1.75

Currency Futures	Close	Pre. Pts	% Chg
29-Dec-20 USD-INR	73.68	0.01	0.01
29-Dec-20 EUR-INR	89.73	0.20	0.23
29-Dec-20 GBP-INR	99.30	1.09	1.11
29-Dec-20 JPY- INR	71.23	0.41	0.58

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1205	746	62
BSE	1860	1165	173

FII/DII Capital Mkt*	Buy	Sell	Net
DII	3749	5467	(1748)
FII	8209	6227	1982

*NOTE: - FII AND DII data figure is provisional

Market Commentary

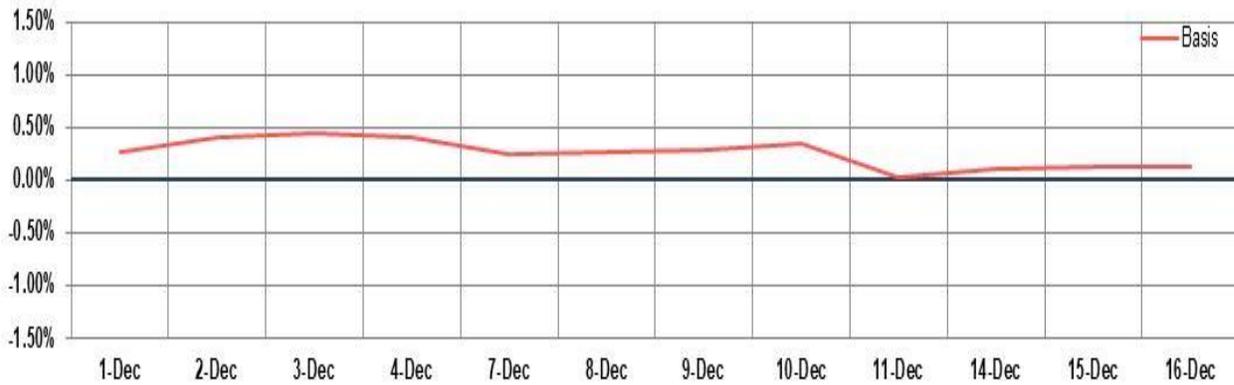
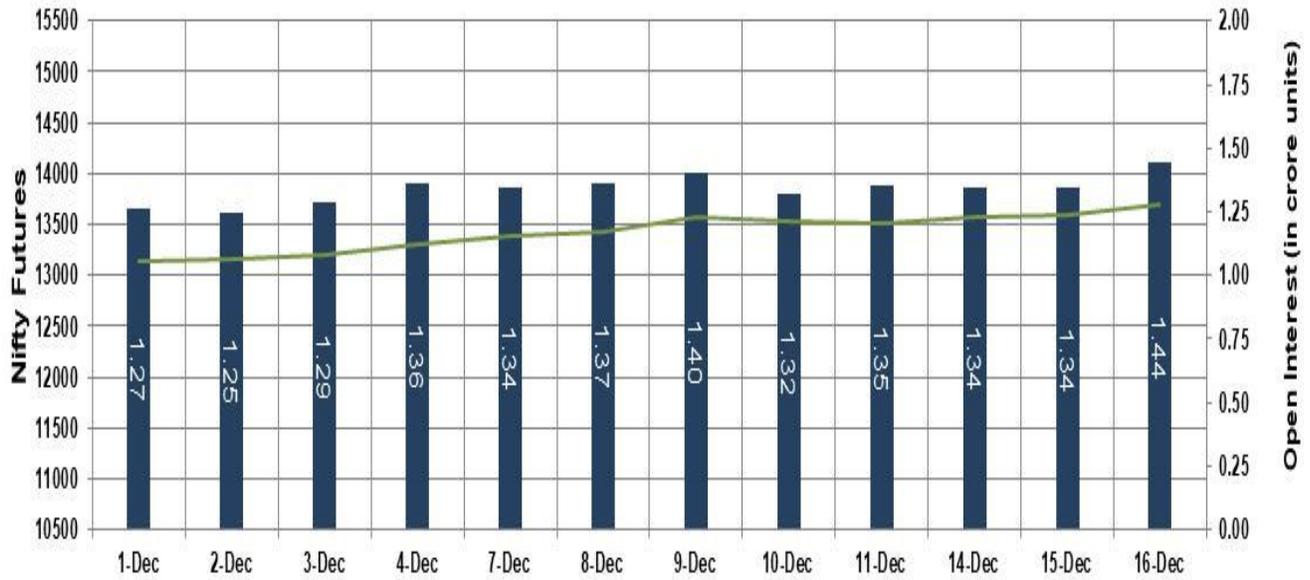
The start of the day was on positive note, as S&P Global Ratings raised India's growth projection for the current fiscal to (-) 7.7 percent from (-) 9 percent estimated earlier on rising demand and falling COVID infection rates. It said rising demand and falling infection rates have tempered its expectation of COVID's hit on the Indian economy. Adding more optimism, Finance minister Nirmala Sitharaman asserted that the Budget for FY22 will be vibrant enough to sustain economic revival in the aftermath of Covid-19 disruption. Sentiments also remained positive with Union Road Transport Minister Nitin Gadkari's statement that India holds huge investment opportunities especially in its vibrant infrastructure sector where projects worth Rs 44 lakh crore are under implementation as part of the Rs 111 lakh crore National Infrastructure Pipeline (NIP). He said as per Prime Minister Narendra Modi's vision focus was being laid on developing a world-class infrastructure under the NIP, which is first-of-its-kind exercise to bolster development.

On the global front, European markets were trading higher on rising hopes of a Brexit trade deal and the possible roll-out of a COVID-19 vaccine in the continent before the New Year. Asian markets ended mostly higher on Wednesday, even after the manufacturing sector in Japan continued to contract in November, albeit at a slower pace, the latest survey from Jibun Bank revealed on Wednesday with a manufacturing PMI score of 49.7. That's up from 49.0, although it remains beneath the boom-or-bust line of 50 that separates expansion from contraction. Individually, employment levels among Japanese manufacturers rose for the first time since February, albeit fractionally. Business sentiment eased to its softest pace since August, although optimism remained robust.

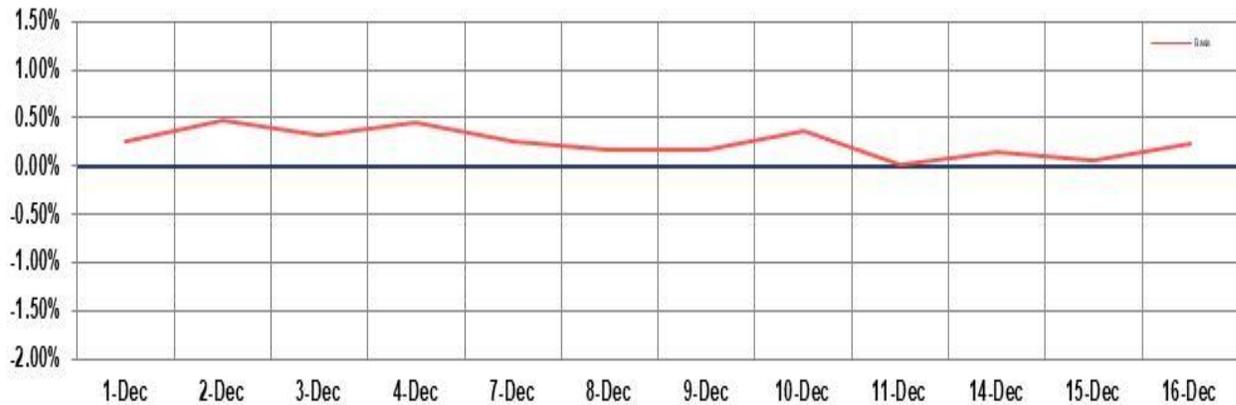
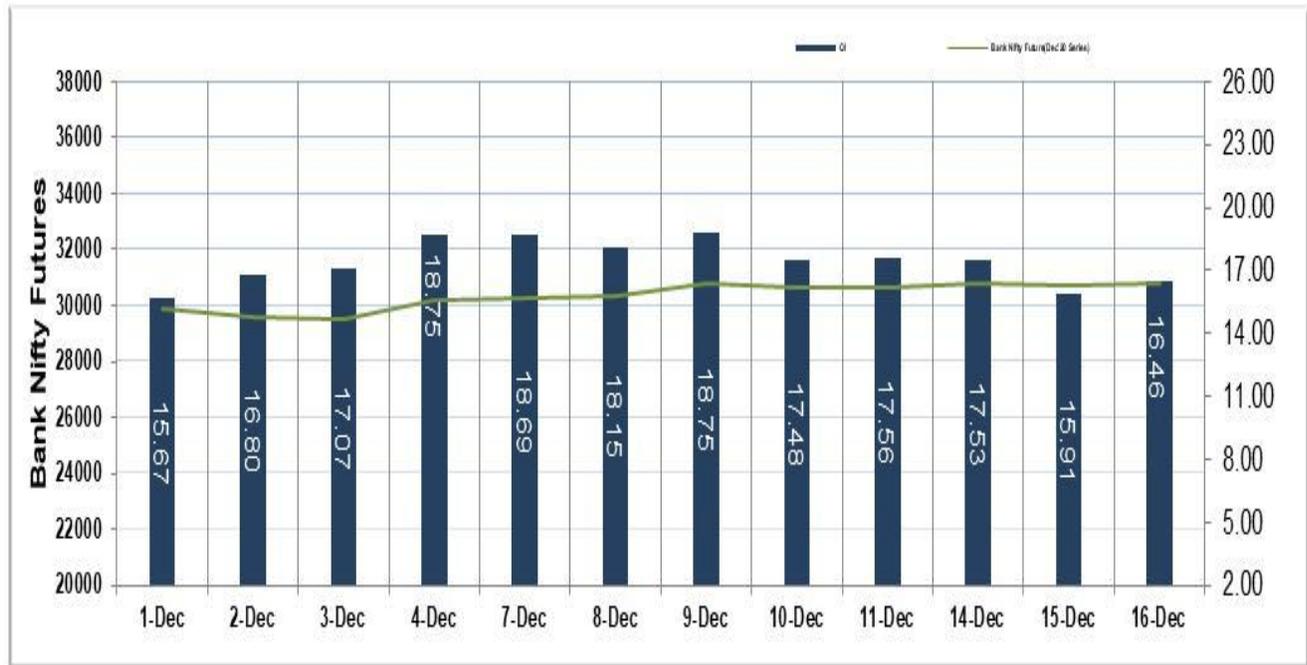
Market TO	Current	Previous	Net%
BSE CASH	3934	4069	(3)
NSE CASH	62578	61796	1
NSE FO	2587753	2105350	23

FII Derivatives	Buy	Sell	Net
Ind. Futures	3310.41	2757.05	553
Ind. Options	259136	258775	361
Stk. Futures	13588	13645	(58)
Stk. Options	5400.43	5405.74	(5)

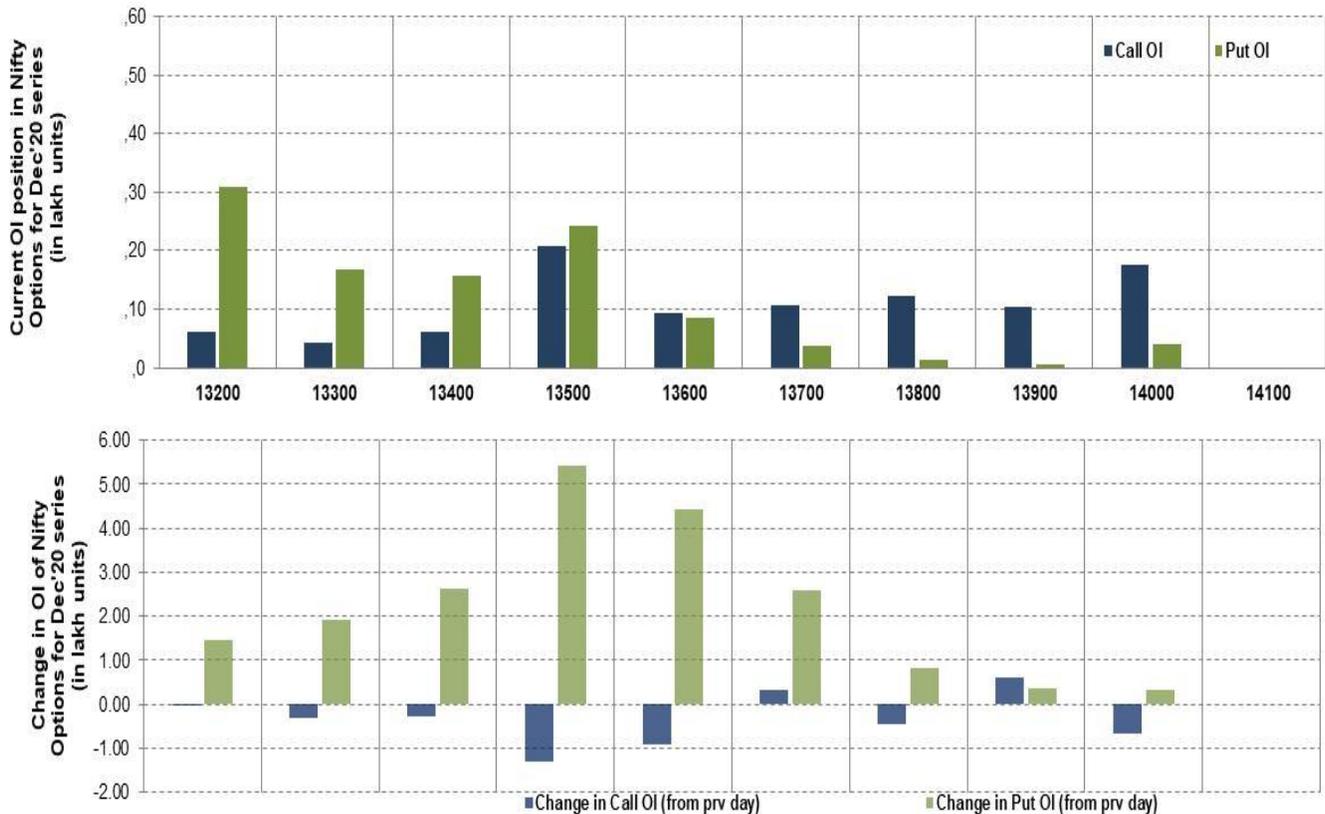
Nifty Futures



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 a reduction of 0.13 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 (2.08mn) and that for Puts was at 13,200 SP (3.10mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 16/12/20
 Avg Avg



Nifty Cash prices have settled at 13682.70 up by 0.85 percent from the previous close. On the upper side it has resistance of 13760 and 13890 levels, while lower side it has support of 13560 and 13470 levels. Intraday traders should be cautious and take position accordingly.

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