

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	13328	12776	13047	13412	13693	14058	Neutral	Buy	Buy
Sensex	45554	43711	44633	45844	46765	47977	Neutral	Buy	Buy
Nifty Futures	13291	12781	13036	13410	13665	14039	Neutral	Buy	Buy
Bank Nifty	29456	28349	28903	29755	30309	31161	Neutral	Buy	Neutral
CNX IT	22845	21888	22366	22936	23415	23985	Neutral	Buy	Buy
CNX Midcap	19797	18611	19204	19983	20576	21355	Neutral	Buy	Neutral
CNX Small Cap	6608	6168	6388	6685	6904	7201	Neutral	Buy	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	45553.96	-1407	-3.00
NIFTY	13328.40	-432.15	-3.14
MIDCAP	17064.98	-736.20	-4.14
SMLCAP	16956.99	-812.11	-4.57
BSEFMC	12214.98	-362.13	-2.88
AUTO	19776.24	-961.93	-4.64
POWER	1985.79	-93.32	-4.49
REALTY	2274.71	-120.38	-5.03
BSE IT	22833.89	-392.84	-1.69
BANKEX	33839.46	-1355	-3.85
OILGAS	13535.27	-862.11	-5.99
METAL	10682.86	-688.00	-6.05

Currency Futures	Close	Pre. Pts	% Chg
29-Dec-20 USD-INR	74.10	0.49	0.66
29-Dec-20 EUR-INR	90.06	-0.07	-0.08
29-Dec-20 GBP-INR	98.05	-1.44	-1.45
29-Dec-20 JPY- INR	71.10	0.16	0.23

Advance/ Decline	Adv	Dec	Un Ch.
NSE	257	1724	49
BSE	592	2433	167

FII/DII Capital Mkt*	Buy	Sell	Net
DII	5948	5462	486
FII	6596	6919	(323)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

After a cautious start, markets remained weak, as the Retirement fund body, Employees' Provident Fund Organisation (EPFO) in its latest 'Provisional Estimate of Net Payroll' data report has showed that India created 1154896 new jobs in the month of October 2020 as against revised figure of 1419161 in September 2020. In the first of the session, losses were limited, with Finance Minister Nirmala Sitharaman's statement that India would be the engine of global growth, along with a few other countries, contributing to the revival of the global economy in a significant way.

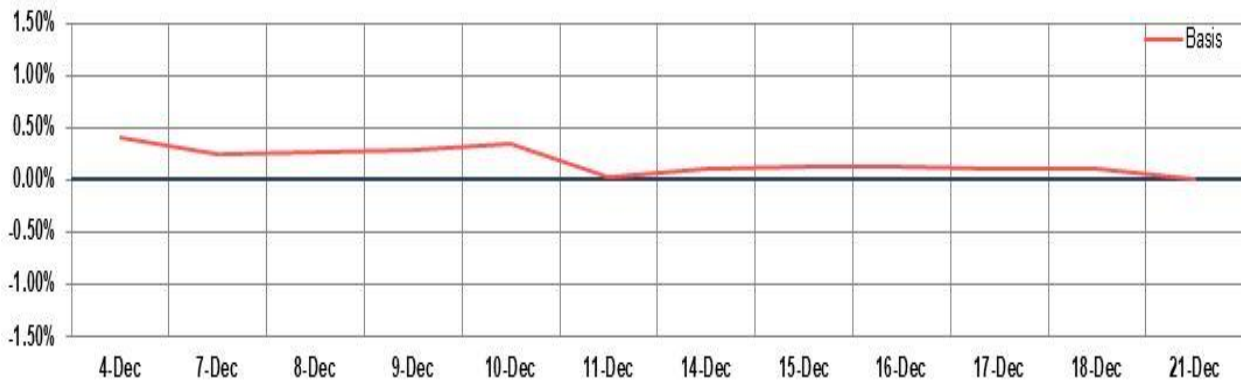
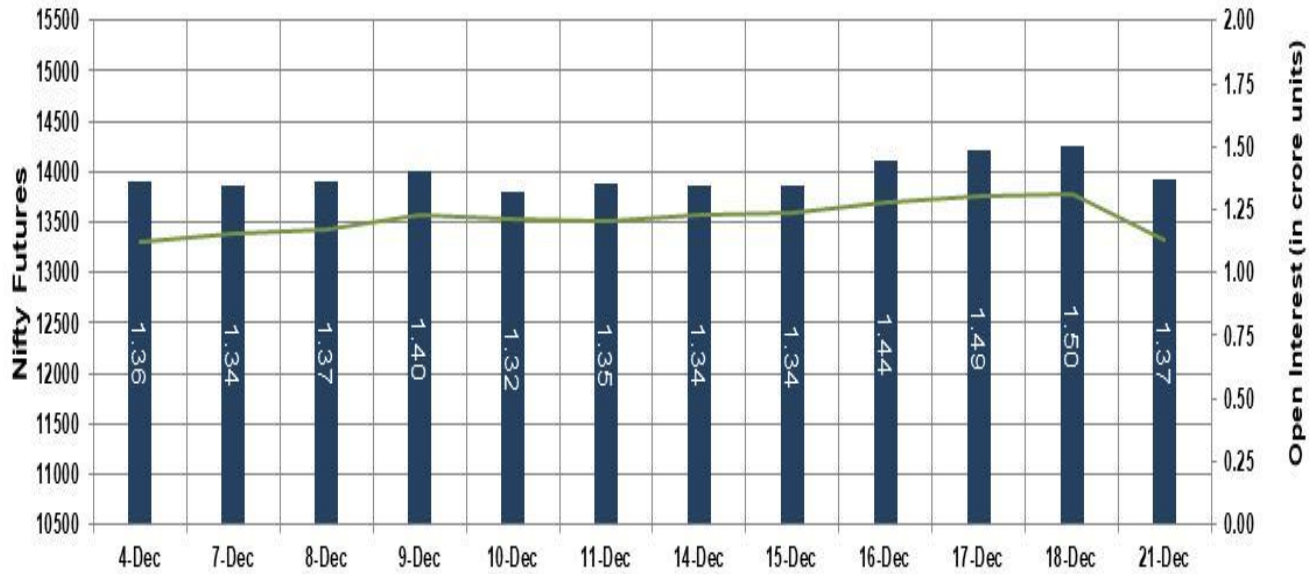
In the second half of the session, markets extended losses to end lower, on the back of negative cues from European markets. Traders remained cautious even after Union Minister Anurag Singh Thakur stated that India has the potential to achieve double-digit growth through a healthy dose of digital services and manufacturing base expansion which will be driven by demand from the rural sector, youth and the aspirational middle class. Traders also overlooked reports that foreign portfolio investors (FPI) pumped in Rs 54,980 crore in Indian markets in December so far amidst availability of excess liquidity in global markets and expectation of fresh stimulus package by various central banks, among others.

On the global front, European markets were trading lower as investors monitored a fast-spreading new variant of the coronavirus that has shut down much of the U.K. Asian markets ended mixed on Monday, after China's benchmark lending rates were left unchanged as the economy continued to recover strongly from the coronavirus driven downturn. The one-year loan prime rate was retained at 3.85 percent and the five-year loan prime rate was maintained at 4.65 percent. The one-year and five-year loan prime rates were last reduced in April. The one-year loan prime rate was lowered by 20 basis points and five-year rate by 10 basis points in April.

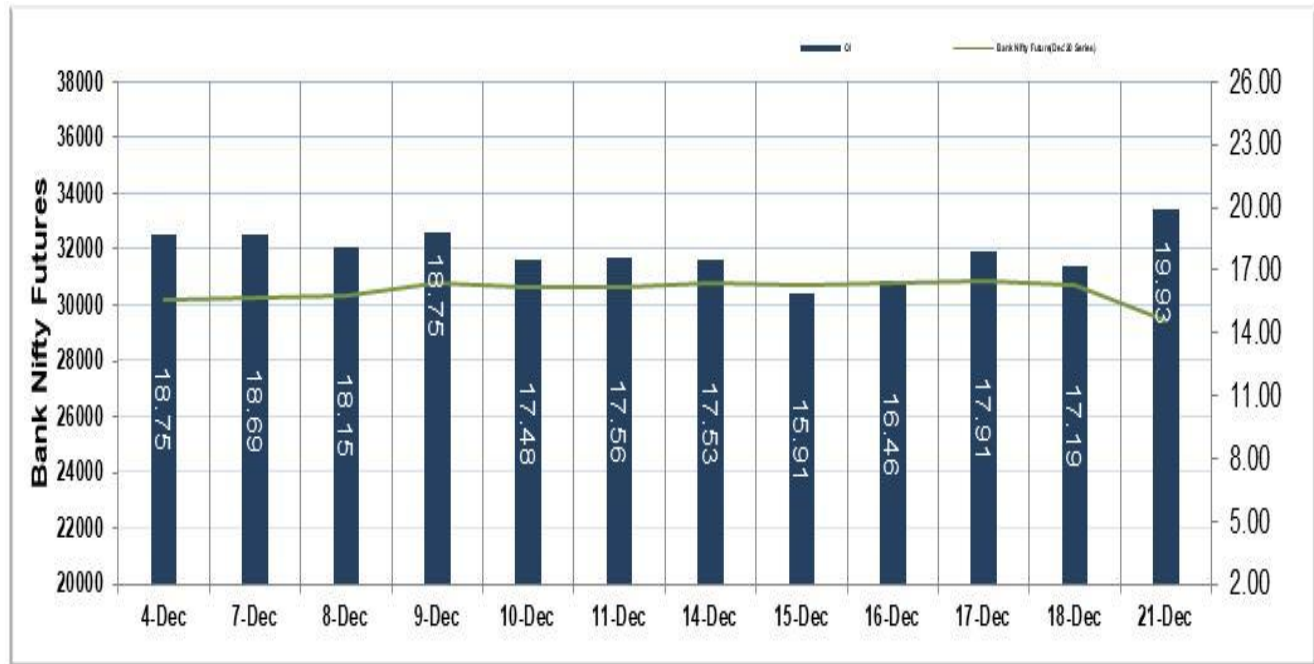
Market TO	Current	Previous	Net%
BSE CASH	5955	5385	11
NSE CASH	76367	68908	11
NSE FO	3311832	1596154	107

FII Derivatives	Buy	Sell	Net
Ind. Futures	7238.94	7503.87	(265)
Ind. Options	461084	459839	1245
Stk. Futures	23070	21549	1521
Stk. Options	13744	13883	(138)

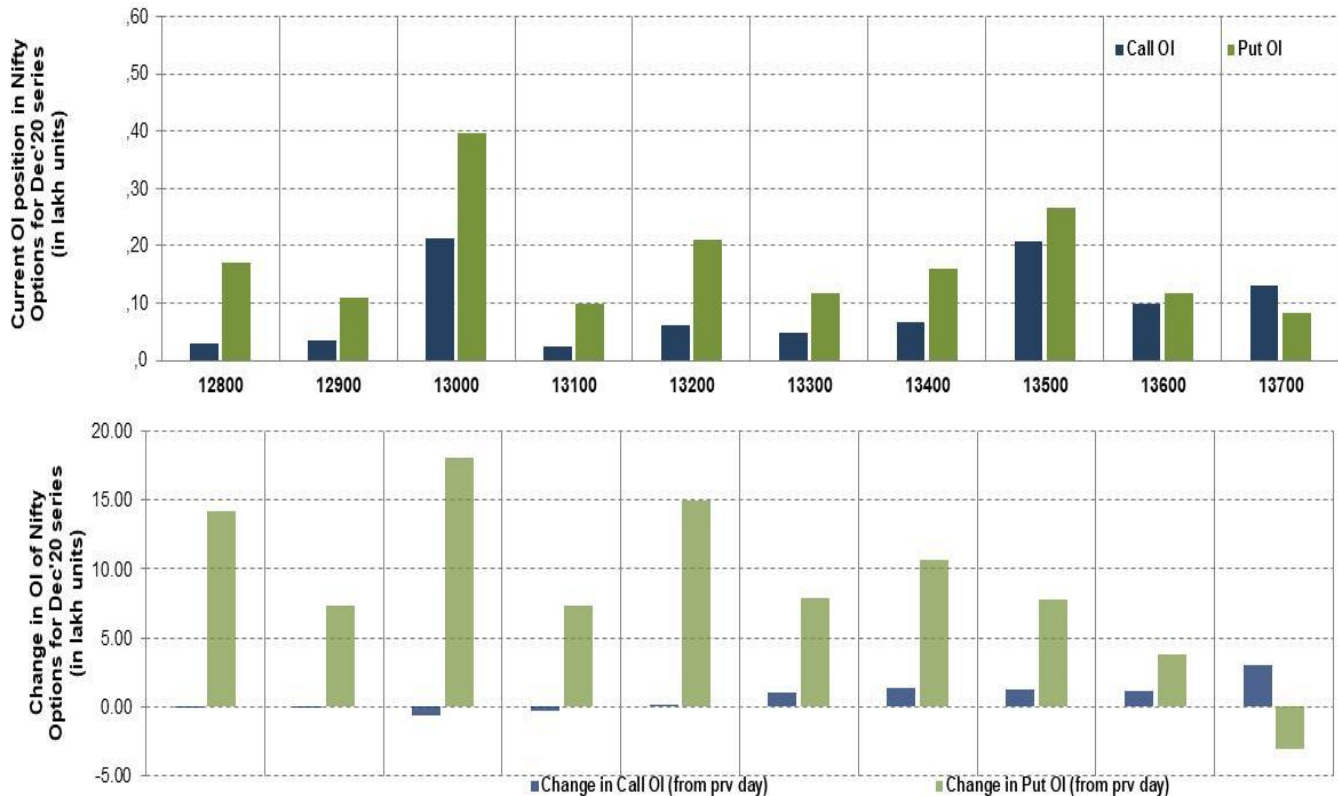
Nifty Futures



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 0.07 million in open interests.
- Among Nifty puts 13,000 SP from the Dec month expiry was the most active put with an addition of 1.81 million in open interests.
- The maximum OI outstanding for Calls was at 13,000 SP (2.14mn) and that for Puts was at 13,000 SP (4.00mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 21/12/20
Avg Avg



Nifty Cash prices have settled at 13328.40 down by 3.14 percent from the previous close. On the upper side it has resistance of 13420 and 13550 levels, while lower side it has support of 13220 and 13140 levels. Intraday traders should be cautious and take position accordingly.

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