

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	13466	13085	13275	13384	13575	13683	Neutral	Buy	Buy
Sensex	46007	44765	45386	45733	46354	46701	Neutral	Buy	Buy
Nifty Futures	13488	13121	13305	13406	13590	13692	Neutral	Buy	Buy
Bank Nifty	29626	28703	26165	29438	29899	30172	Neutral	Buy	Neutral
CNX IT	23612	22410	23011	23346	23946	24282	Buy	Buy	Buy
CNX Midcap	19965	18875	19420	19724	20268	20572	Neutral	Buy	Neutral
CNX Small Cap	6659	6236	6448	6572	6783	6908	Neutral	Buy	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	46606.69	452.73	0.99
NIFTY	13466.30	137.9	1.03
MIDCAP	17251.60	186.62	1.09
SMLCAP	17117.66	160.67	0.95
BSEFMC	12288.59	73.61	0.60
AUTO	19962.24	186.00	0.94
POWER	2017.32	31.53	1.59
REALTY	2281.14	6.43	0.28
BSE IT	23602.67	768.78	3.37
BANKEX	34010.36	170.90	0.51
OILGAS	13718.84	183.57	1.36
METAL	10868.61	185.75	1.74

Currency Futures	Close	Pre. Pts	% Chg
29-Dec-20 USD-INR	73.93	-0.16	-0.22
29-Dec-20 EUR-INR	90.36	0.30	0.33
29-Dec-20 GBP-INR	99.25	1.16	1.19
29-Dec-20 JPY- INR	71.53	0.12	0.16

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1029	895	75
BSE	1514	1410	168

FII/DII Capital Mkt*	Buy	Sell	Net
DII	5205	5867	(662)
FII	6616	5463	1153

*NOTE: - FII AND DII data figure is provisional

Market Commentary

The start of the day was on a positive note, as economic think-tank NCAER, in its mid-year review of the Indian economy, has said that India's Gross Domestic Product (GDP) growth is likely to turn positive at 0.1 per cent in the October-December (Q3) quarter, after witnessing a contraction in the first half of the current financial year. It also forecast 2 per cent growth in the fourth quarter (January-March 2021). It noted that the overall contraction in the current fiscal is likely to be contained at 7.3 per cent. But soon, key indices turned negative and remained lower in the first half of the trading session, amid cautiousness on renewed fears of a highly infectious new strain of COVID-19.

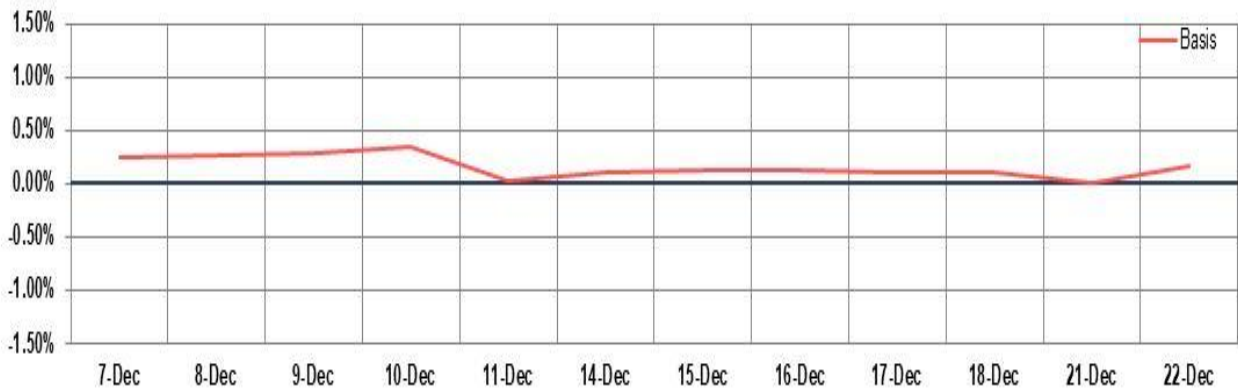
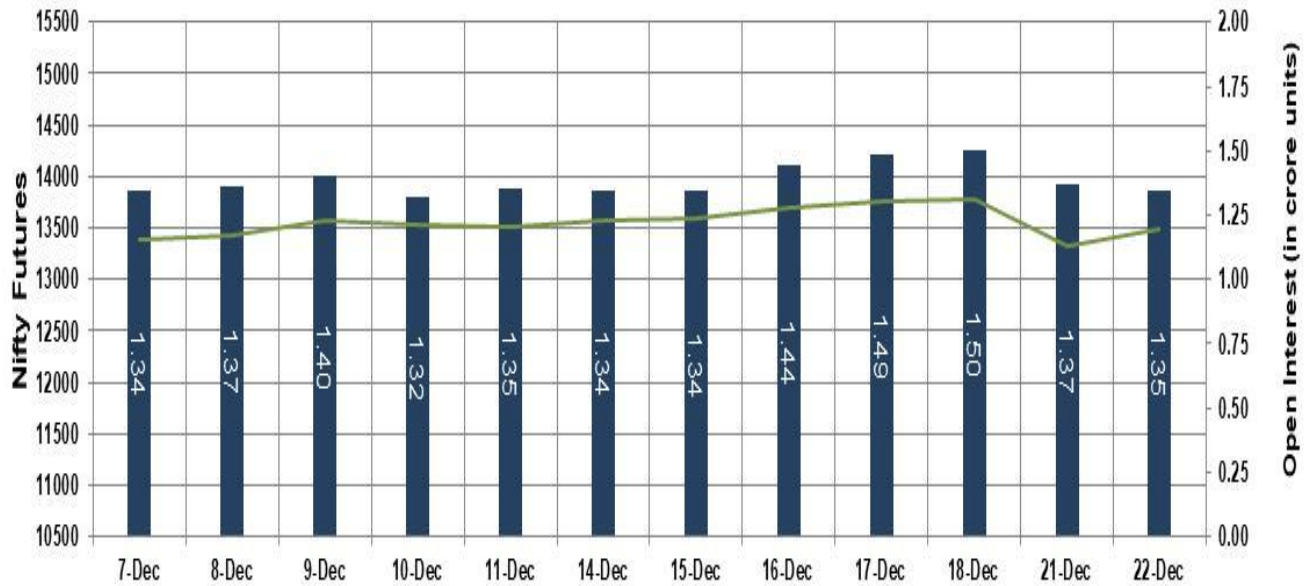
However, in the last hours of the trading session, markets came back in green terrain to end the day on a higher note, after the Ministry of Finance has released the 8th weekly installment of Rs 6,000 crore to the states. Out of this, an amount of Rs 5,516.60 crore has been released to 23 states and an amount of Rs 483.40 crore has been released to the 3 Union Territories (UT) with Legislative Assembly (Delhi, Jammu & Kashmir & Puducherry) who are members of the GST Council. Adding more relief among traders, rating agency – Crisil has said corporate profits rose 15 per cent to touch an all-time high in the September quarter as margins widened on softer input costs and better utilstaion levels.

On the global front, European markets were trading higher attempting to recover from a brutal sell-off in the previous session, as investors sentiment was shaken by a new coronavirus strain in the U.K. Asian markets ended lower on Tuesday, even after Taiwan's export orders rose more than expected in November. The data from the Ministry of Economic Affairs showed that export orders grew 29.7 percent year-on-year in November.

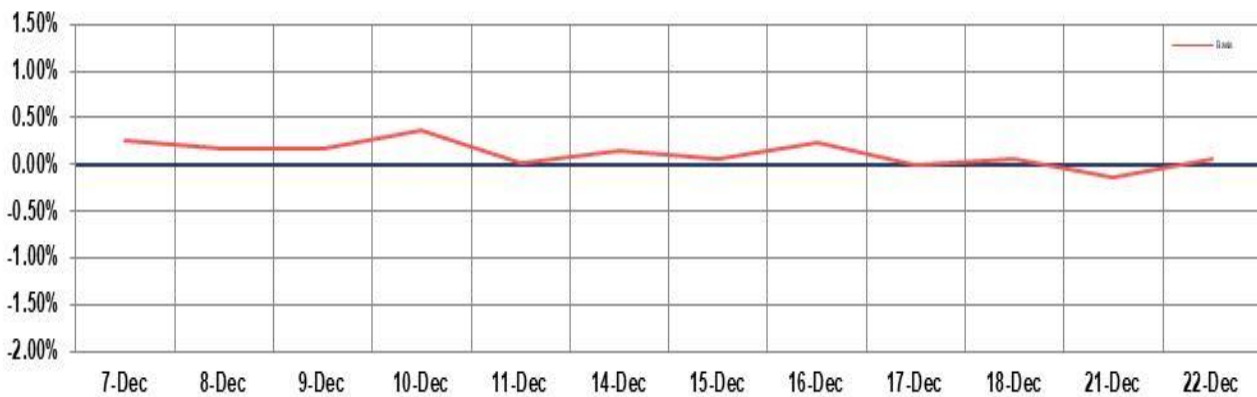
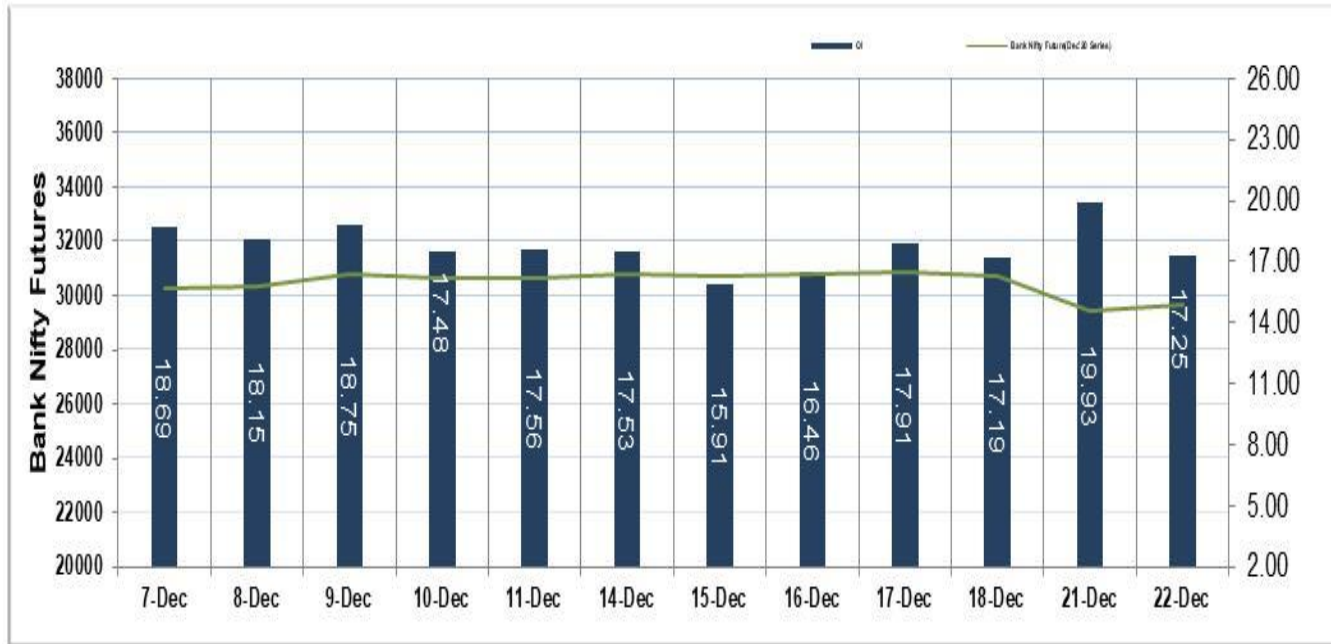
Market TO	Current	Previous	Net%
BSE CASH	5018	5955	(16)
NSE CASH	69740	76367	(9)
NSE FO	3471532	3311832	5

FII Derivatives	Buy	Sell	Net
Ind. Futures	6669.62	6080.14	589
Ind. Options	450423.	449206	1217
Stk. Futures	17224	16035	1190
Stk. Options	12309	12355	(46)

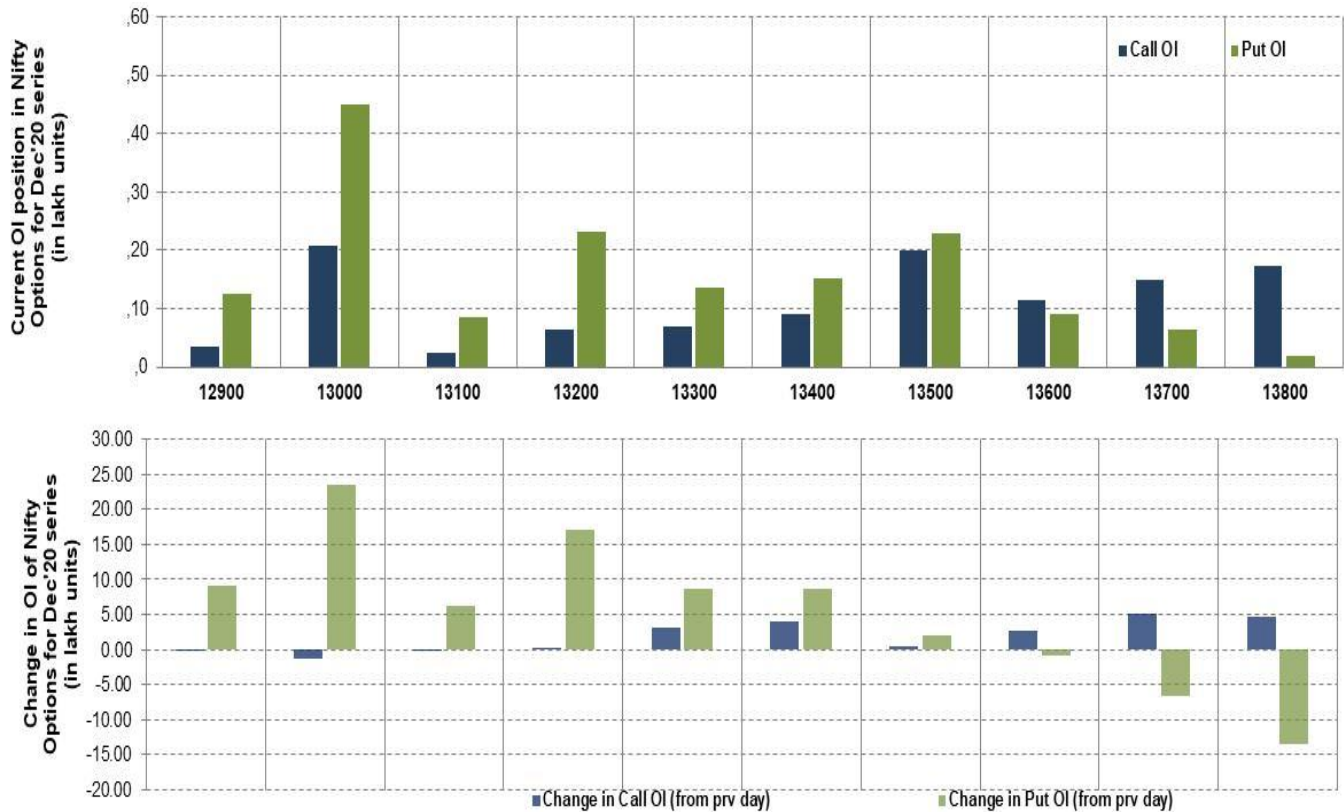
Nifty Futures



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 0.12 million in open interests.
- Among Nifty puts 13,000 SP from the Dec month expiry was the most active put with an addition of 2.35 million in open interests.
- The maximum OI outstanding for Calls was at 13,000 SP (2.08mn) and that for Puts was at 13,000 SP (4.50mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 22/12/20
Avg Avg



Nifty Cash prices have settled at 13466.30 up by 1.03 percent from the previous close. On the upper side it has resistance of 13570 and 13650 levels, while lower side it has support of 13370 and 13220 levels. Intraday traders should be cautious and take position accordingly.

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