

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	13873	13783	13828	13857	13902	13930	Buy	Buy	Buy
Sensex	47354	47044	47199	47303	47458	45561	Buy	Buy	Buy
Nifty Futures	13897	13766	13832	13868	13933	13969	Buy	Buy	Buy
Bank Nifty	30881	30392	30636	30783	31027	31174	Buy	Buy	Neutral
CNX IT	24100	23956	24028	24110	24182	24264	Buy	Buy	Buy
CNX Midcap	20719	20524	20621	20687	20785	20851	Buy	Buy	Neutral
CNX Small Cap	7018	6926	6972	7003	7049	7080	Buy	Buy	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	47353.75	380.21	0.81
NIFTY	13873.20	123.95	0.90
MIDCAP	17823.23	146.53	0.83
SMLCAP	17938.59	263.06	1.49
BSEFMC	12616.14	26.02	0.21
AUTO	20512.10	195.56	0.96
POWER	2069.99	20.00	0.98
REALTY	2423.38	62.57	2.65
BSE IT	24146.12	132.77	0.55
BANKEX	35448.83	522.29	1.50
OILGAS	14117.30	152.61	1.09
METAL	11549.15	254.58	2.25

Currency Futures	Close	Pre. Pts	% Chg
29-Dec-20 USD-INR	73.58	0.02	0.02
29-Dec-20 EUR-INR	89.74	0.04	0.05
29-Dec-20 GBP-INR	99.22	-0.80	-0.80
29-Dec-20 JPY- INR	71.01	0.00	0.00

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1381	578	92
BSE	1972	1046	179

FII/DII Capital Mkt*	Buy	Sell	Net
DII	2714	4100	(1386)
FII	3456	1867	1589

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity benchmarks ended at record closing highs on Monday. The start of the day was on a strong note, as India Ratings revised its projections for economic contraction to 7.8 per cent for 2020-21 from the earlier expectation of 11.8 per cent due to easing Covid-19 headwinds and better than expected numbers in the second quarter of the current financial year. Adding more optimism, an article on the state of economy in the RBI Bulletin stated that the economy is coming out of the COVID-19 pandemic's deep abyss faster than most of the predictions, and the growth will enter positive zone in the third quarter of the current financial year.

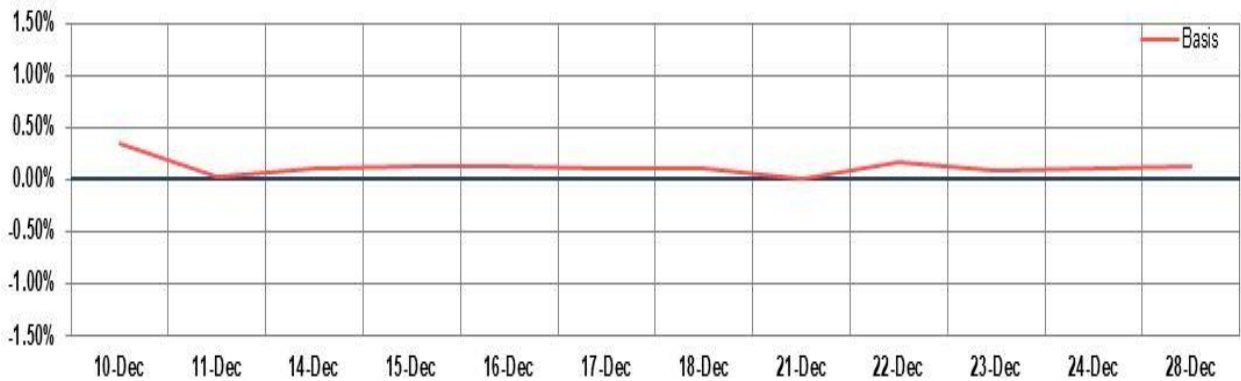
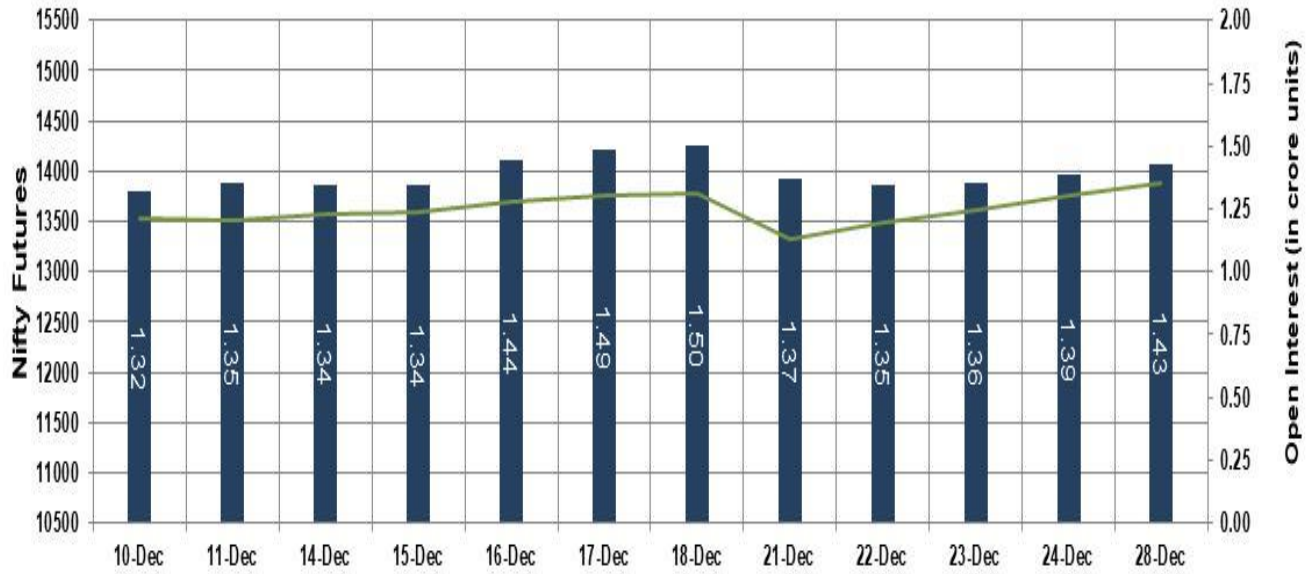
Key indices maintained their gaining rally in the second half of the trading session, taking support with Union Commerce and Industry Minister Piyush Goyal's statement that the focus on 'Vocal for Local' and manufacturing of value-added products in India can create job opportunities for the youth and boost the country's economic growth. Some support also came with the Centre for Economics and Business Research's (CEBR) report that India, which appears to have been pushed back to being the world's sixth biggest economy in 2020, will again overtake the UK to become the fifth largest in 2025 and race to the third spot by 2030.

On the global front, European markets were trading higher. Asian markets ended mostly higher on Monday, after Malaysia's exports rose sharply in November. The data from the Department of Statistics showed that exports rose 4.3 percent year-on-year to MYR 84.4 billion in November, after a 0.2 percent increase in October. Imports declined 9.0 percent annually to MYR 67.6 billion in November, following a 6.0 percent fall in the previous month. The trade surplus totaled MYR 16.8 billion in November, which was above the expected level of MYR 12.6 billion.

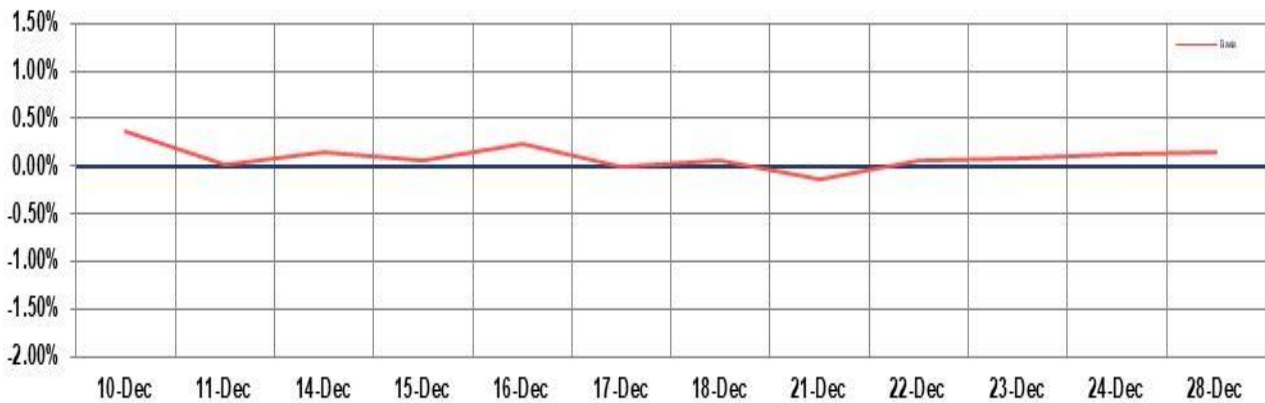
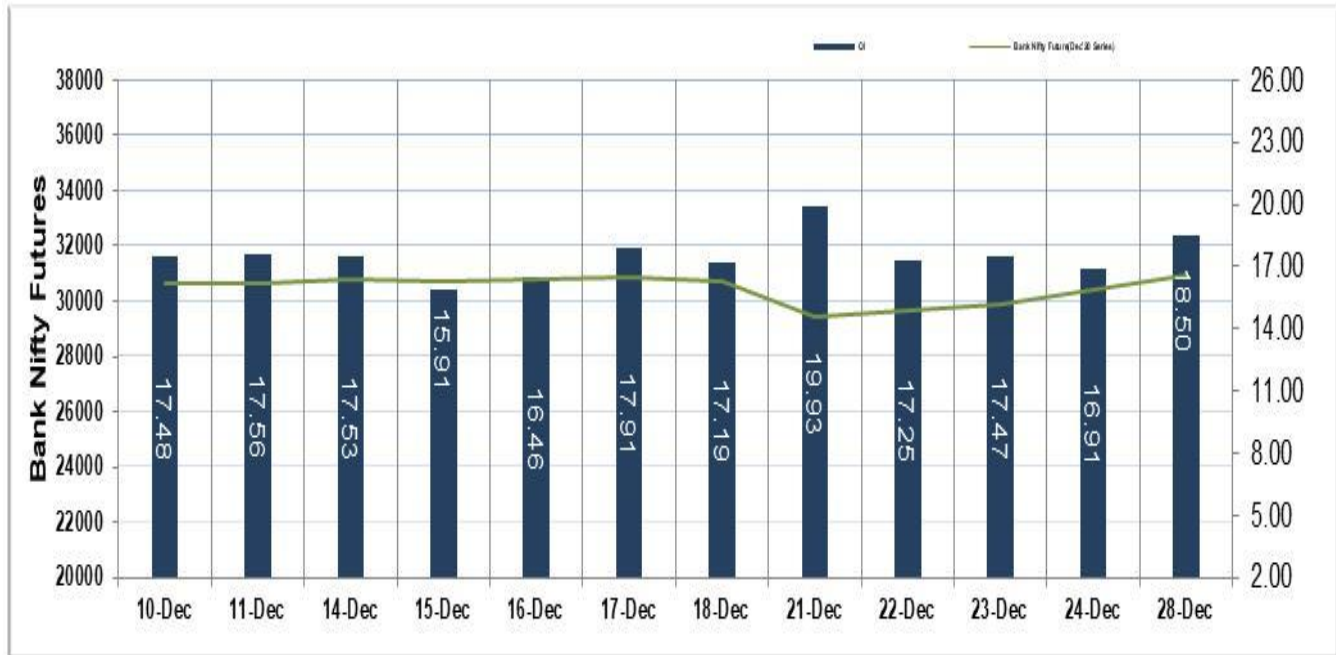
Market TO	Current	Previous	Net%
BSE CASH	3387	5945	(43)
NSE CASH	47895	58060	(18)
NSE FO	1639885	6117111	(73)

FII Derivatives	Buy	Sell	Net
Ind. Futures	4235.55	3803.09	432
Ind. Options	155724	152912	2812
Stk. Futures	32209	33233	(1025)
Stk. Options	6309.14	6155.42	154

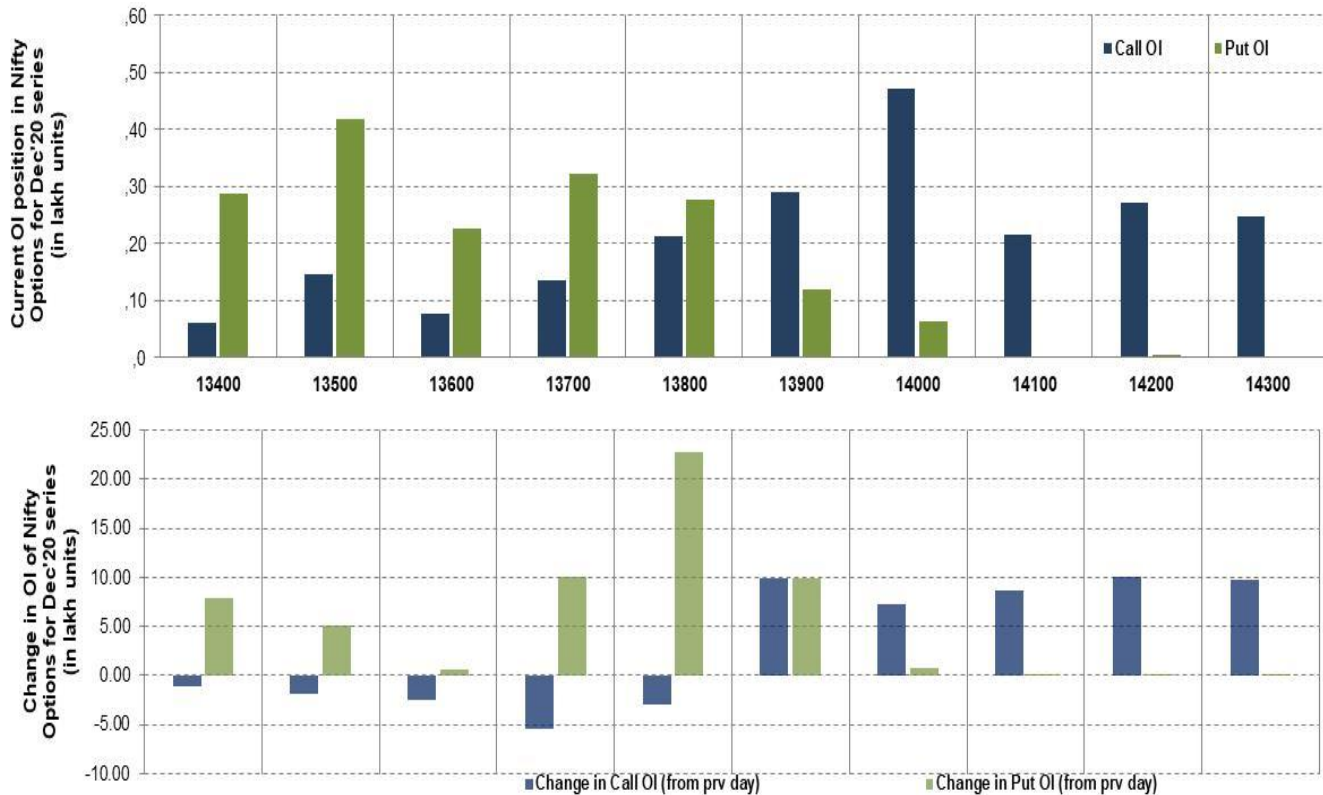
Nifty Futures



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 0.74 million in open interests.
- Among Nifty puts 13,500 SP from the Dec month expiry was the most active put with an addition of 0.52 million in open interests.
- The maximum OI outstanding for Calls was at 14,000 SP (4.71mn) and that for Puts was at 13,500 SP (4.20mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 28/12/20
Avg Avg



Nifty Cash prices have settled at 13873.20 up by 0.90 percent from the previous close. On the upper side it has resistance of 13960 and 14100 levels, while lower side it has support of 13750 and 13680 levels. Intraday traders should be cautious and take position accordingly.

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