

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	13982	13816	13899	13948	14031	14080	Buy	Buy	Buy
Sensex	47746	47188	47467	47637	47917	48087	Buy	Buy	Buy
Nifty Futures	13978	13831	13904	13945	14018	14059	Buy	Buy	Buy
Bank Nifty	31303	30770	31037	31273	31540	31777	Buy	Buy	Neutral
CNX IT	24330	24082	24206	24300	24424	24519	Buy	Buy	Buy
CNX Midcap	20742	20450	20596	20683	20829	20916	Buy	Buy	Neutral
CNX Small Cap	7066	6931	6999	7036	7103	7140	Buy	Buy	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	47746.22	133.14	0.28
NIFTY	13981.95	49.35	0.35
MIDCAP	17904.85	94.03	0.53
SMLCAP	18033.31	65.64	0.37
BSEFMC	12676.50	48.25	0.38
AUTO	20754.35	281.32	1.37
POWER	2061.76	8.49	0.41
REALTY	2449.28	31.59	1.31
BSE IT	24267.90	-36.01	-0.15
BANKEX	35947.16	-1.63	0.00
OILGAS	14133.26	6.16	0.04
METAL	11539.02	141.86	1.24

Currency Futures	Close	Pre. Pts	% Chg
27-Jan-21 USD-INR	73.42	-0.19	-0.26
27-Jan-21 EUR-INR	90.03	-0.09	-0.09
27-Jan-21 GBP-INR	99.62	0.26	0.26
27-Jan-21 JPY- INR	71.12	0.15	0.21

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1017	882	100
BSE	1650	1313	171

FII/DII Capital Mkt*	Buy	Sell	Net
DII	3372.4	3959.9	(587.43)
FII	5345.6	3521.1	1824.52

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Wednesday turned out to be a decent day of trade for Indian equity benchmarks where frontline gauges managed to end the session on positive note after trading between green and red terrain throughout the day. Soon after making a positive start, local bourses entered into red terrain as traders turned cautious on reports that India witnessed a slight rise in fresh Covid cases with 20,529 cases. India's caseload now stands at 10,245,326. India had reported six cases of new coronavirus variant. But the government said the existing vaccines for Covid-19 will protect against the new variants as there is no evidence to prove otherwise.

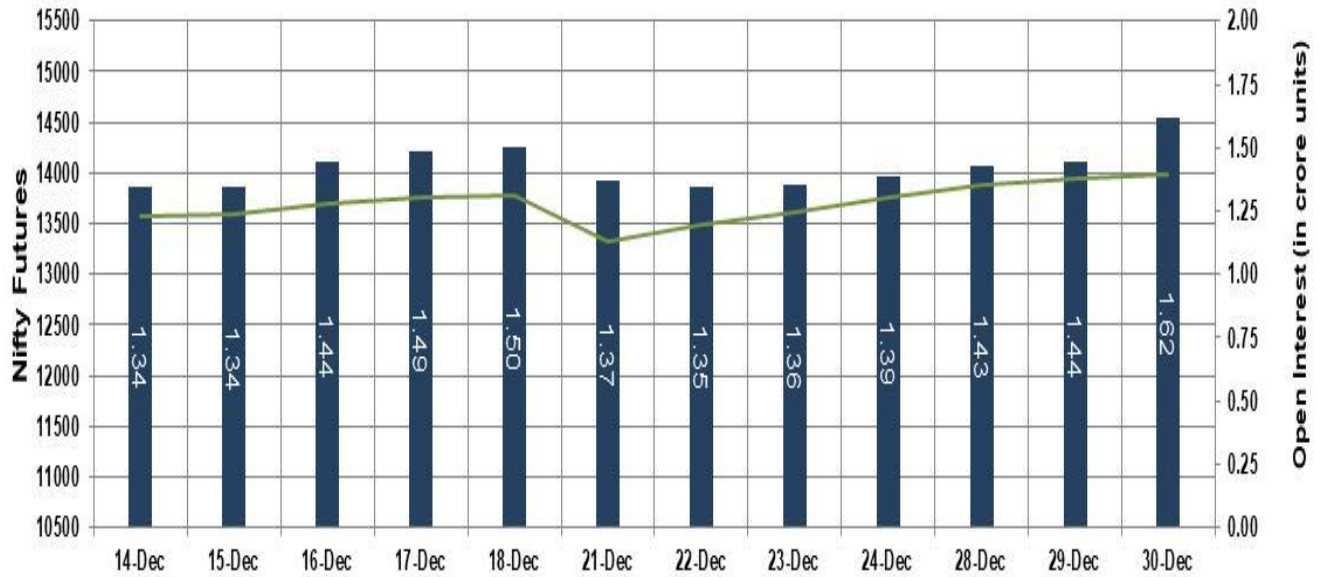
However, buying which emerged in last leg of trade helped markets to end in green as traders opted to buy beaten down but fundamentally strong stocks. Market participants took some support with Former RBI Governor Duvvuri Subbarao Rao's statement that though Covid -19 and the subsequent lockdown left a trail of economic devastation on most countries, India can potentially build upon three positive aspects- push in the rural economy, stronger federalism and a huge consumption base. Buying in auto metal and realty sector too provided strength to markets.

Positive global cues too supported domestic sentiments amid hopes countries would speed up coronavirus vaccinations. Most of the European counters were trading in green as Britain approved a COVID-19 vaccine developed by AstraZeneca and Oxford University, while bets of more U.S. fiscal aid and massive vaccination efforts spurred hopes of a strong global economic recovery next year. Asian markets ended mostly in green as investors are looking ahead to the New Year with optimism after a turbulent 2020.

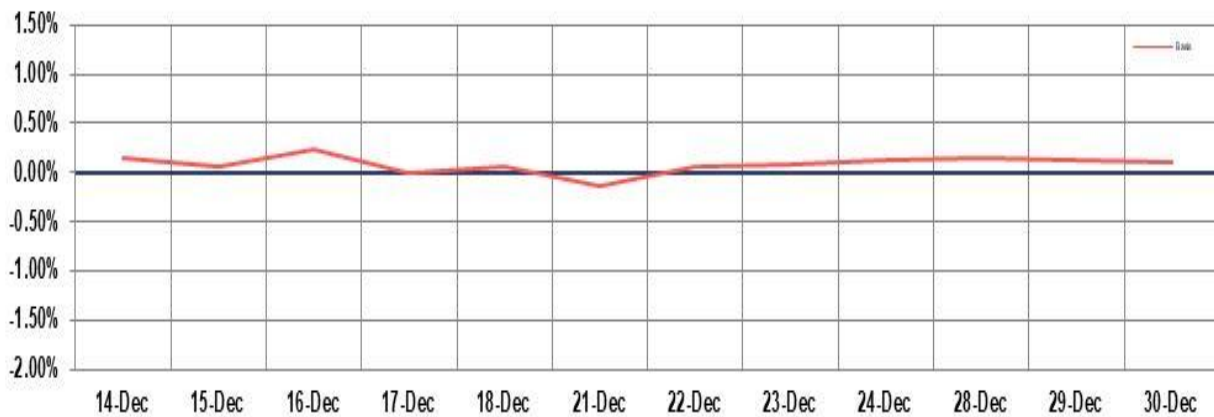
Market TO	Current	Previous	Net%
BSE CASH	4330	3531	23
NSE CASH	51363	51693	(1)
NSE FO	3084292	2391918	29

FII Derivatives	Buy	Sell	Net
Ind. Futures	6016.61	6484.96	(468)
Ind. Options	344157	341133	3023
Stk. Futures	26716	26447	270
Stk. Options	4663.51	4797.16	(134)

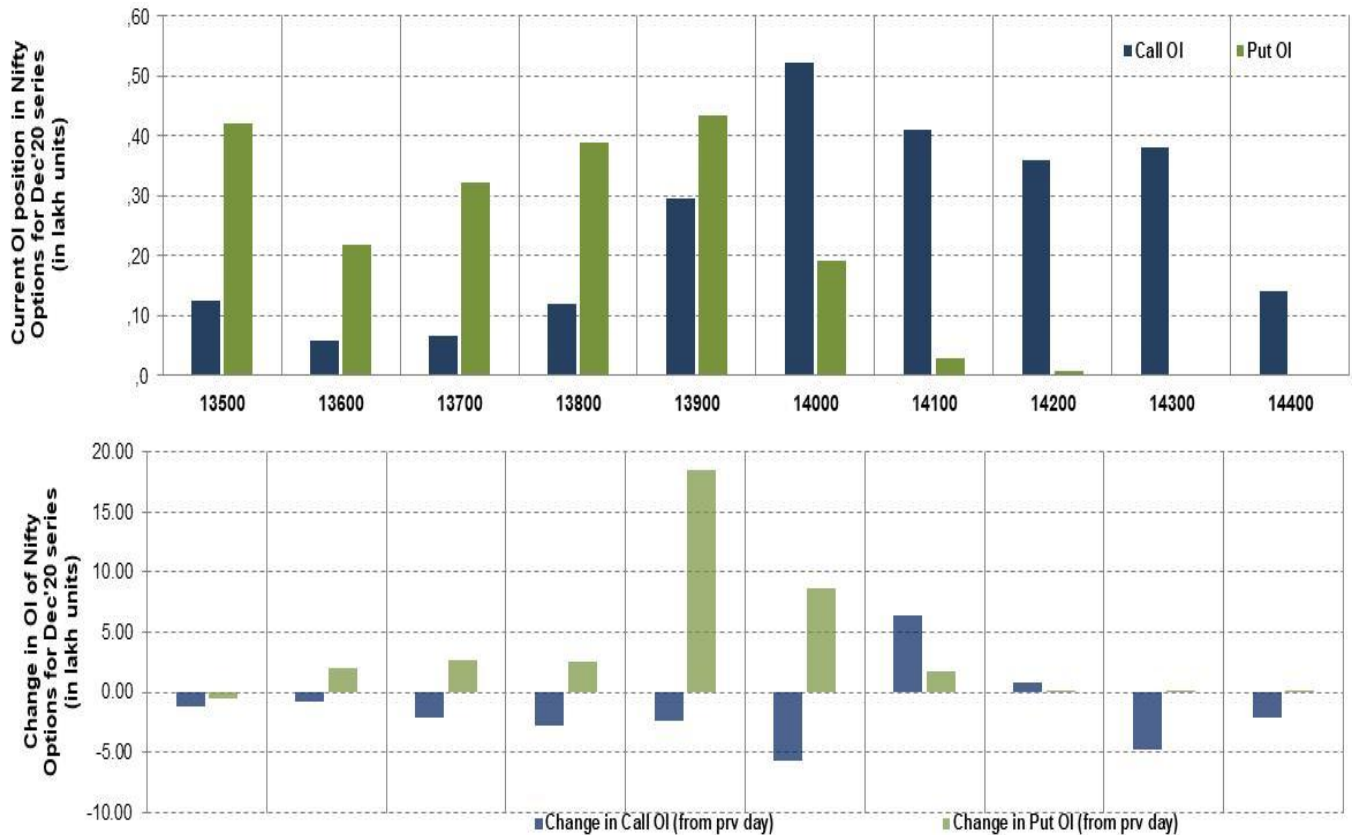
Nifty Futures



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 a reduction of 0.60 million in open interests.
- Among Nifty puts 13,900 SP from the Dec month expiry was the most active put with an addition of 1.85 million in open interests.
- The maximum OI outstanding for Calls was at 14,000 SP (5.21mn) and that for Puts was at 13,900 SP (4.34mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 30/12/20
Avg Avg



Nifty Cash prices have settled at 13981.95 up by 0.35 percent from the previous close. On the upper side it has resistance of 14130 and 14190 levels, while lower side it has support of 13880 and 13750 levels. Intraday traders should be cautious and take position accordingly.

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