

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	13982	13893	13937	13981	14026	14069	Buy	Buy	Buy
Sensex	47751	47455	47603	47750	47898	48045	Buy	Buy	Buy
Nifty Futures	13983	13884	13934	13980	14030	14076	Buy	Buy	Buy
Bank Nifty	31264	30932	31098	31254	31420	31575	Buy	Buy	Neutral
CNX IT	24251	24071	24161	24228	24318	24386	Buy	Buy	Buy
CNX Midcap	20843	20639	20741	20813	20915	20987	Buy	Buy	Neutral
CNX Small Cap	7088	7029	7058	7090	7119	7150	Buy	Buy	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	47751.33	5.11	0.01
NIFTY	13981.75	-0.20	0.00
MIDCAP	17941.43	36.58	0.20
SMLCAP	18098.11	64.80	0.36
BSEFMC	12608.96	-67.54	-0.53
AUTO	20811.49	57.14	0.28
POWER	2062.13	0.37	0.02
REALTY	2478.14	28.86	1.18
BSE IT	24248.26	-19.64	-0.08
BANKEX	35888.42	-58.74	-0.16
OILGAS	14090.07	-23.19	-0.16
METAL	11599.41	60.39	0.52

Currency Futures	Close	Pre. Pts	% Chg
27-Jan-21 USD-INR	73.27	-0.13	-0.18
27-Jan-21 EUR-INR	89.82	-0.06	-0.07
27-Jan-21 GBP-INR	99.79	0.26	0.26
27-Jan-21 JPY- INR	70.95	-0.02	-0.03

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1110	791	99
BSE	1748	1282	140

FII/DII Capital Mkt*	Buy	Sell	Net
DII	4210	4467	(257)
FII	6855	5719	1136

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity benchmarks ended last trading day of Calendar Year 2020 on a flat note. The start of the day was in red terrain, as Finance ministry in its latest quarterly report on public debt management has said that total liabilities of the government increased to Rs 107.04 lakh crore at end of Q2 (July-September) of FY21 from Rs 101.3 lakh crore at end of Q1 (April-June) of FY21. This represented a quarter-on-quarter increase of 5.6 percent in Q2 FY21. Besides, India's current account surplus moderated to \$15.5 billion (2.4 per cent of Gross Domestic Product) in quarter ended September 2020 (Q2FY21) from \$19.2 billion (3.8 per cent of GDP) in (Q1FY21). The current account balance was in deficit to the tune of \$7.6 billion in Q2 of 2019-20 (1.1 per cent of GDP).

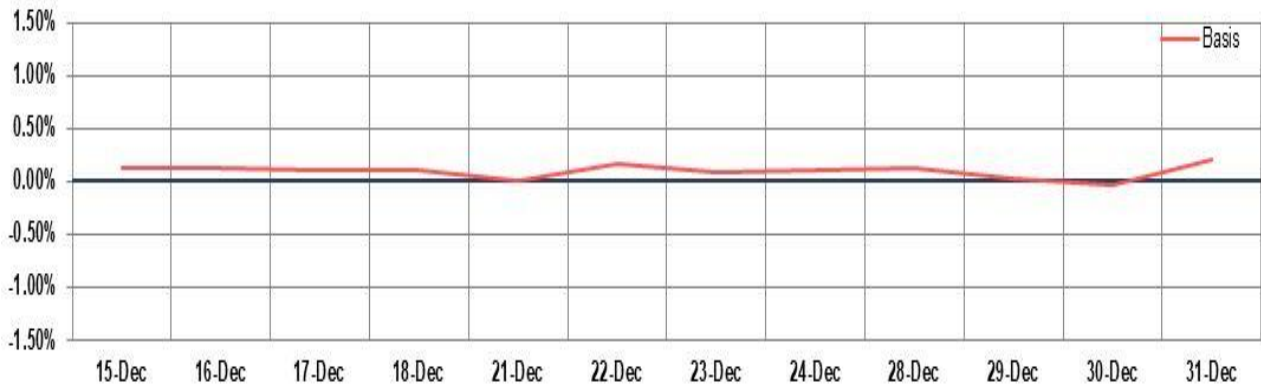
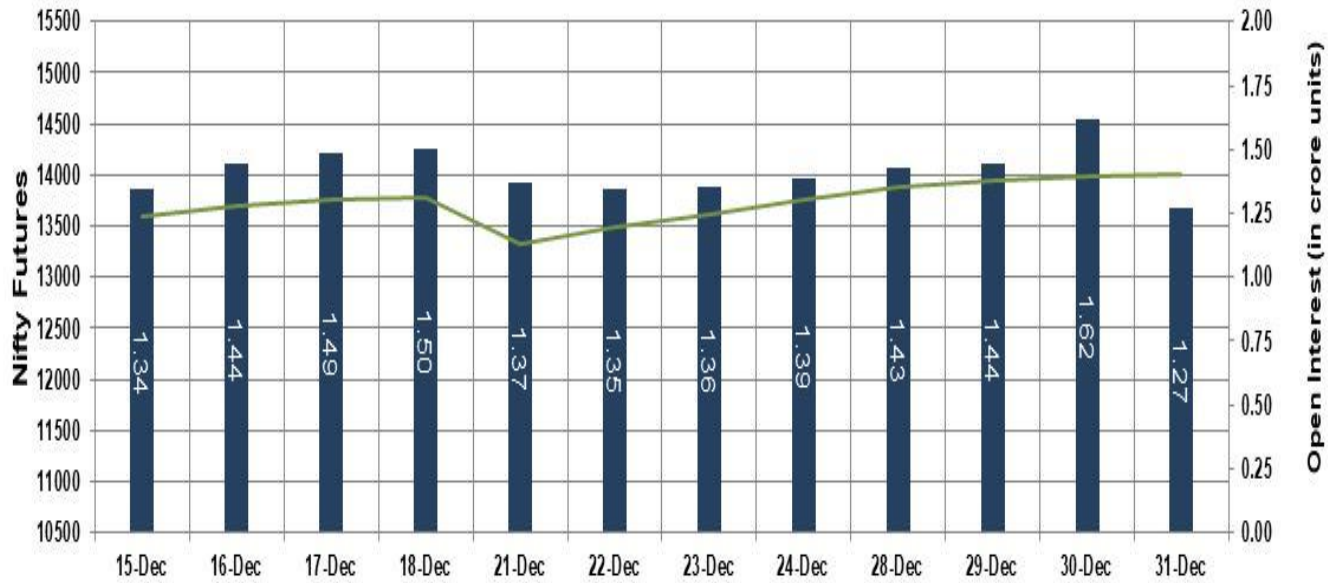
Key indices traded volatile during the whole trading session, however downside remained capped, amid reports that after being severely hit by the COVID-19 pandemic this year, the country's exports growth is expected to rebound in 2021 on the back of recovery in economic activities and demand worldwide. However, the uncertain global trade situation due to rising protectionism, which adversely impacted exports in 2019, could have a bearing on the country's outbound shipments in the coming months.

On the global front, European markets were trading lower on the final trading day of a rollercoaster year that will leave the region's main benchmark short of recouping all its losses from the pandemic. Asian markets ended mixed on Thursday, even after South Korea's inflation slowed marginally in December. The data from Statistics Korea revealed that consumer price inflation eased to 0.5 percent from 0.6 percent in November. The rate came in line with expectations. Excluding food and energy, core inflation also slowed to 0.5 percent from 0.6 percent. Month-on-month, consumer prices gained 0.2 percent, in contrast to a 0.1 percent drop in the previous month. At the same

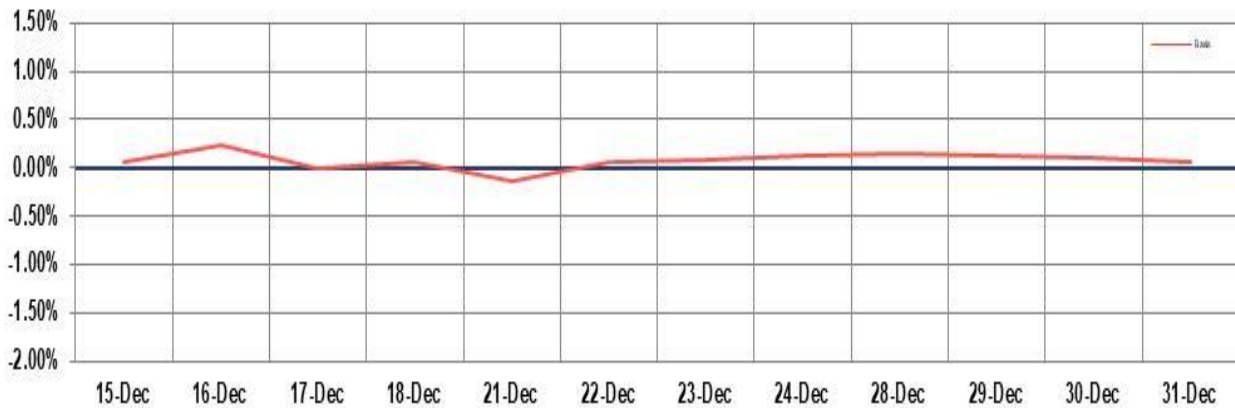
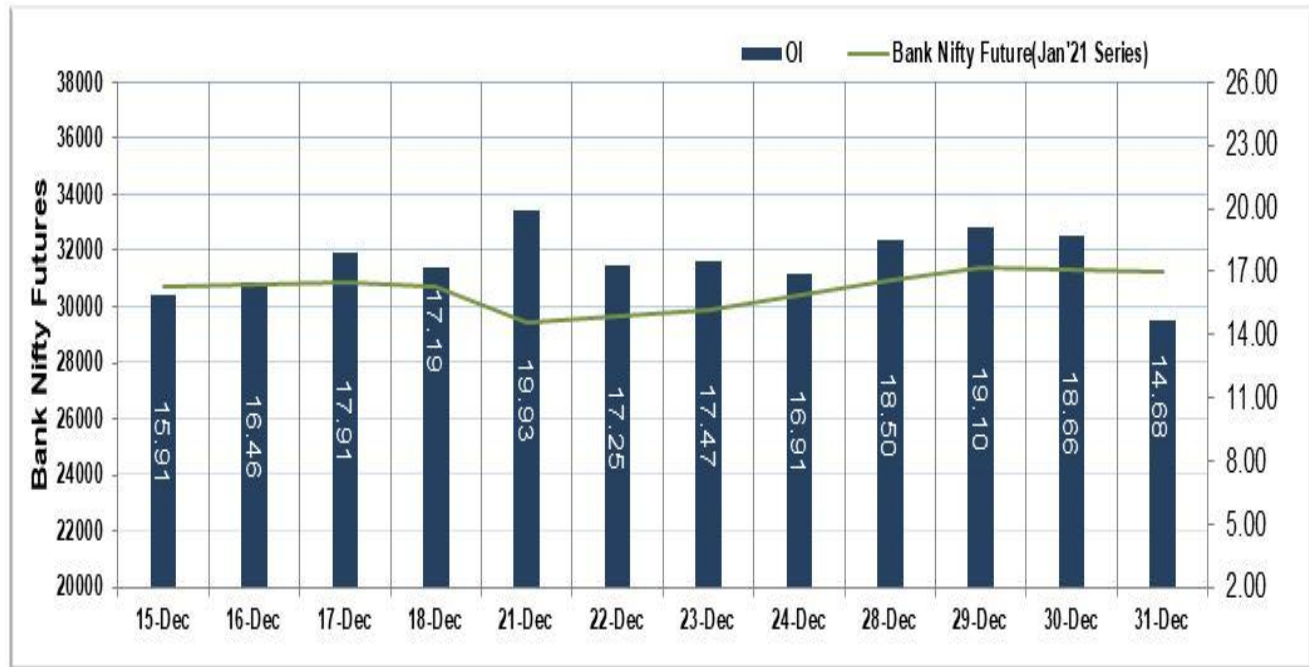
Market TO	Current	Previous	Net%
BSE CASH	3955	4330	(9)
NSE CASH	55074	51363	7
NSE FO	5782891	3084292	87

FII Derivatives	Buy	Sell	Net
Ind. Futures	8087.47	8068.17	19
Ind. Options	506307	507609	(1302)
Stk. Futures	23801	23453	348
Stk. Options	3096.81	2570.58	526

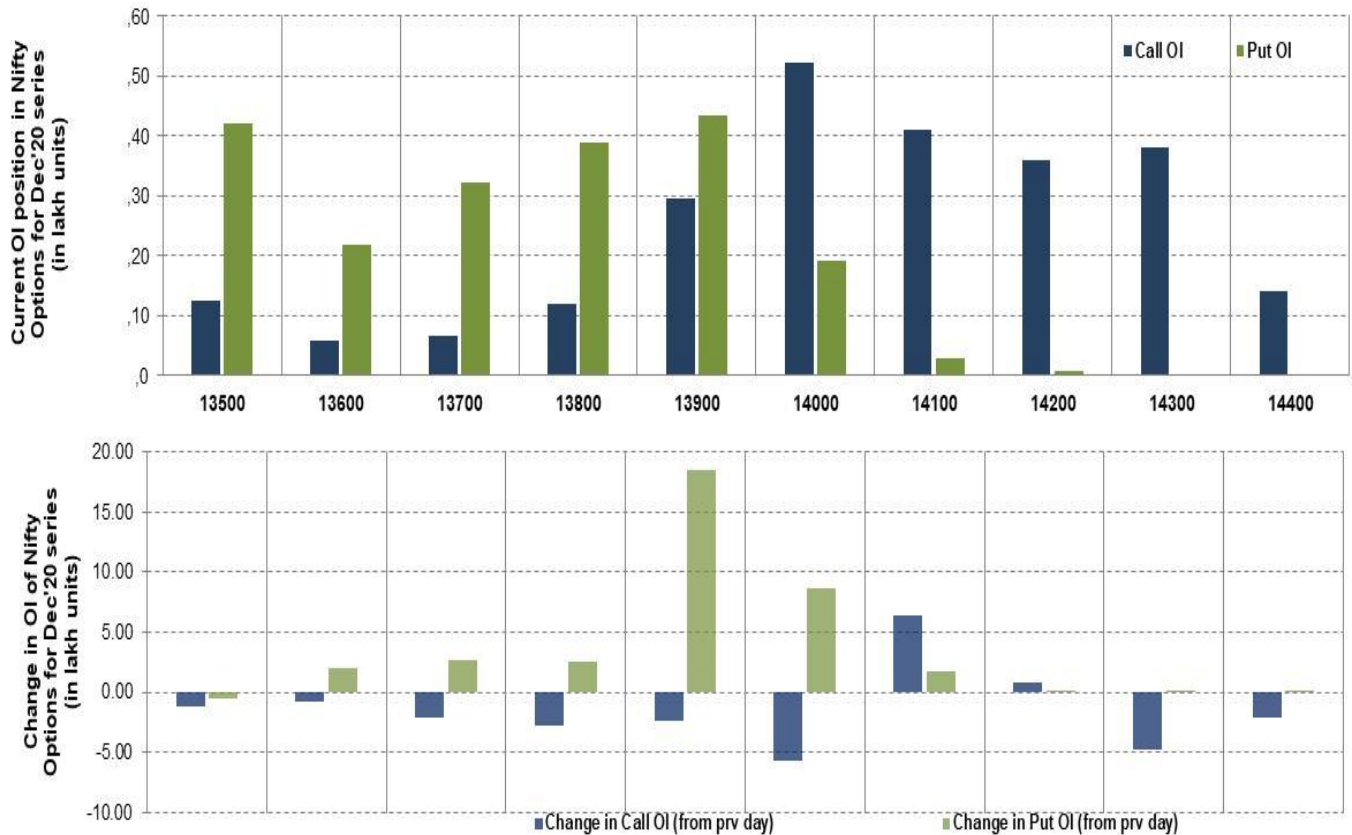
Nifty Futures



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 Jan month expiry was the most active call with an addition of 0.50 million in open interests.
- Among Nifty puts 14,000 SP from the Jan month expiry was the most active put with an addition of 0.50 million in open interests.
- The maximum OI outstanding for Calls was at 14,000 SP (1.90mn) and that for Puts was at 14,000 SP (1.20mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 31/12/20
Avg Avg



Nifty Cash prices have settled at 13981.75 unchanged 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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