

## Daily Derivatives &amp; Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11889	11661	11775	11837	11951	12013	Buy	Buy	Buy
Sensex	40522	39775	40148	40352	40726	40929	Buy	Buy	Buy
Nifty Futures	11875	11660	11767	11831	11938	12001	Buy	Buy	Buy
Bank Nifty	24770	23616	24193	24501	25078	25387	Buy	Buy	Sell
CNX IT	21023	20670	20847	21109	21286	21548	Neutral	Buy	Buy
CNX Midcap	17217	16734	16975	17109	17351	17485	Buy	Neutral	Neutral
CNX Small Cap	5951	5828	5890	5926	5988	6025	Buy	Buy	Neutral

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	40522.10	376.60	0.94
NIFTY	11889.40	121.65	1.03
MIDCAP	14953.72	243.07	1.65
SMLCAP	15090.43	89.72	0.60
BSEFMC	11196.61	139.87	1.27
AUTO	17922.53	255.63	1.45
POWER	1718.30	34.74	2.06
REALTY	1805.85	-11.75	-0.65
BSE IT	21262.68	-314.72	-1.46
BANKEX	28380.50	967.29	3.53
OILGAS	12042.99	36.96	0.31
METAL	8315.94	-38.38	-0.46

Currency Futures	Close	Pre. Pts	% Chg
25-Nov-20 USD-INR	73.85	-0.32	-0.44
25-Nov-20 EUR-INR	87.29	-0.35	-0.40
25-Nov-20 GBP-INR	96.28	-0.52	-0.53
25-Nov-20 JPY- INR	70.57	-0.11	-0.16

Advance/ Decline	Adv	Dec	Un Ch.
NSE	860	979	127
BSE	1280	1374	181

FII/DII Capital Mkt*	Buy	Sell	Net
DII	4310	5880	(1570.80)
FII	11020	7506	3514.89

\*NOTE: - FII AND DII data figure is provisional

## Market Commentary

After a cautious start of the day, key indices traded higher for the most part of the session, amid a report that in what could be a healthy sign of economic recovery, goods and services tax (GST) collections recorded in the month of October are likely to cross Rs 1 lakh crore for the first time this fiscal. Some support also came in with British drug maker AstraZeneca Plc stating that the Covid-19 vaccine being developed by the University of Oxford produced an immune response in both elderly and young people and adverse reactions were lower among the elderly.

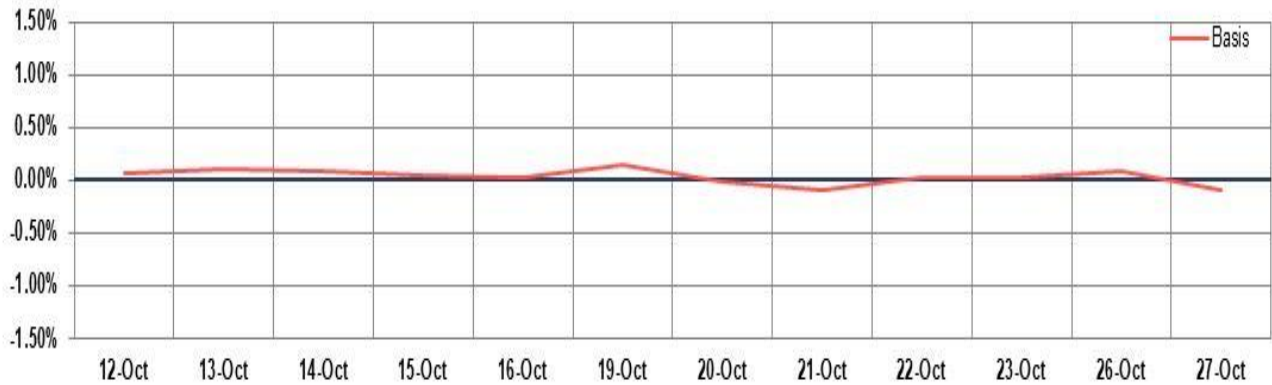
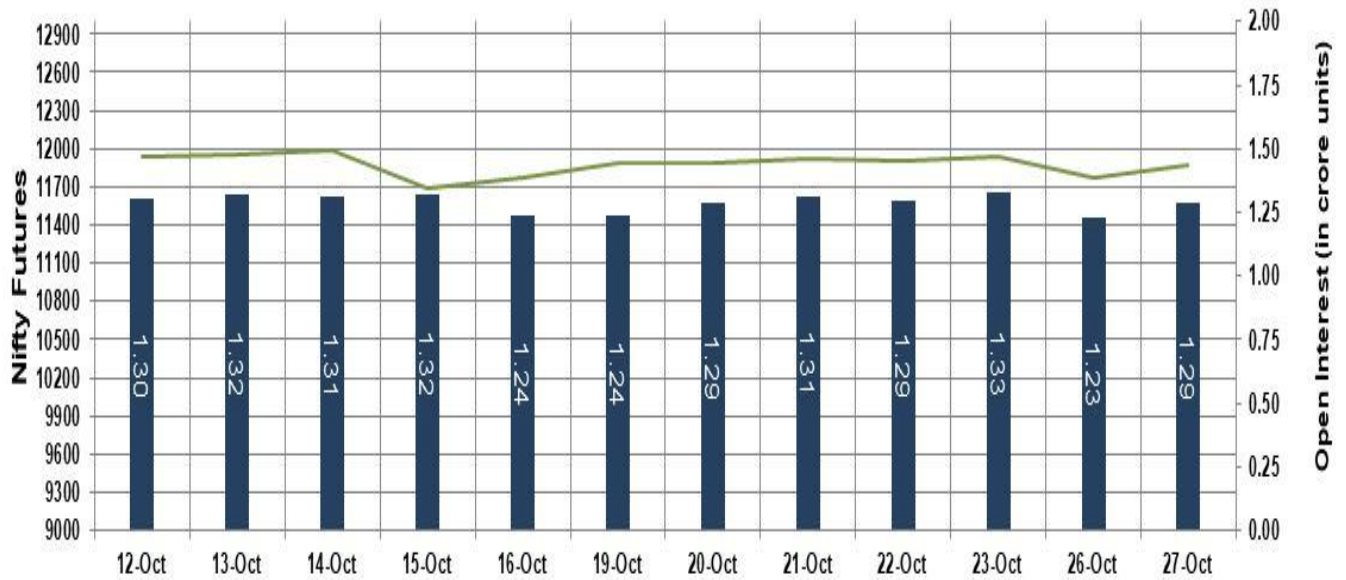
Sentiments remained positive during a day, after the Reserve Bank asked all lending institutions, including non-banking financial companies, to implement the waiver of interest on interest for loans up to Rs 2 crore for the six months moratorium period beginning March 1, 2020. On October 23, the government had announced the scheme for grant of ex-gratia payment of difference between compound interest and simple interest for six months to borrowers in specified loan accounts.

On the global front, European markets were trading lower as weakness in miners and automakers offset upbeat results from UK blue-chip companies HSBC and BP. Asian markets ended mostly lower on Tuesday, even after China's industrial profits increased for the fifth straight month in September. The data from the National Bureau of Statistics showed that industrial profits grew 10.1 percent on a yearly basis but slower than the 19.1 percent increase posted in August. This was the fifth consecutive rise. The statistical office cited falling factory gate prices and rising raw material prices as major reason for the slowdown in industrial profits.

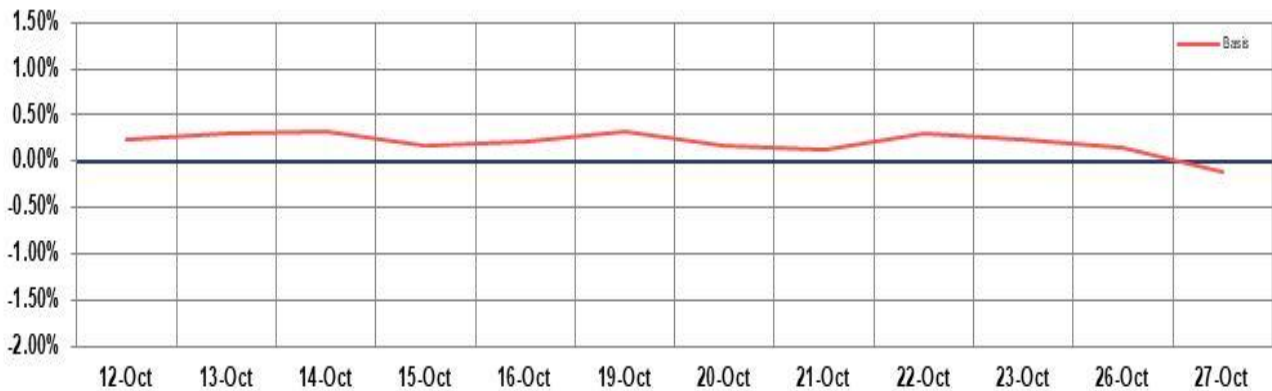
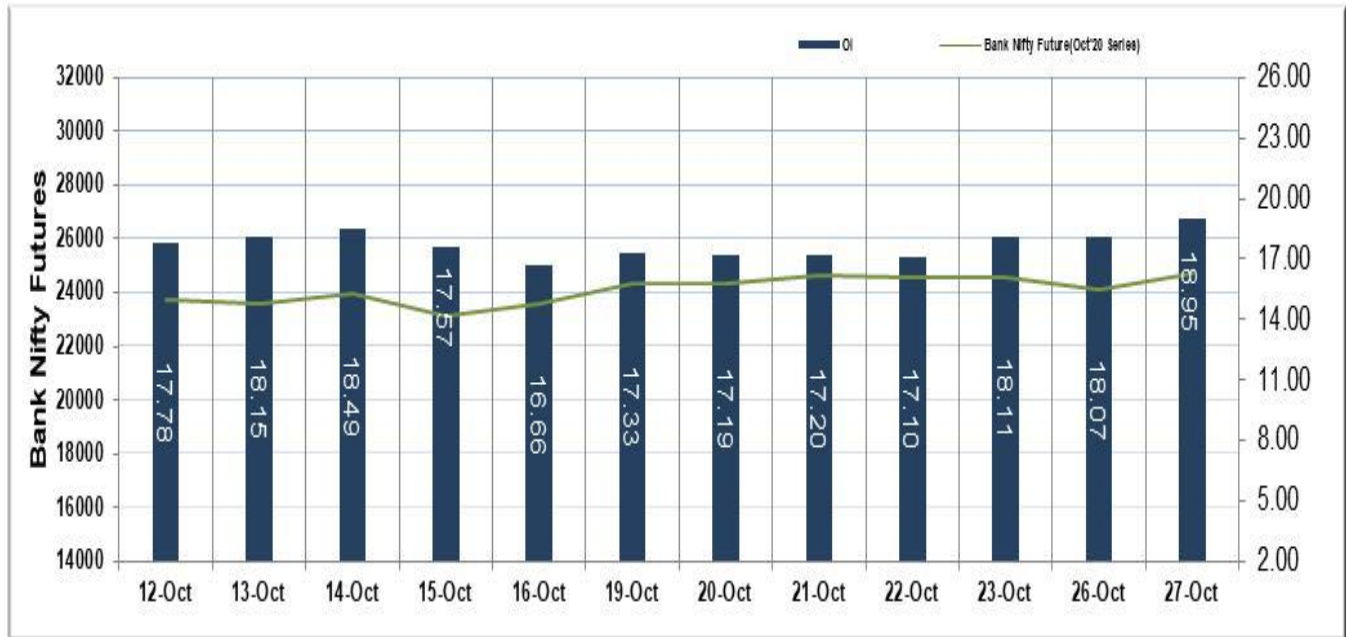
Market TO	Current	Previous	Net%
BSE CASH	2511	2675	(6)
NSE CASH	59919	49691	21
NSE FO	2154121	1829728	18

FII Derivatives	Buy	Sell	Net
Ind. Futures	5516.46	6632.23	(1116)
Ind. Options	176210	174436	(185)
Stk. Futures	21653	21305	2442
Stk. Options	8679.67	8616.13	64

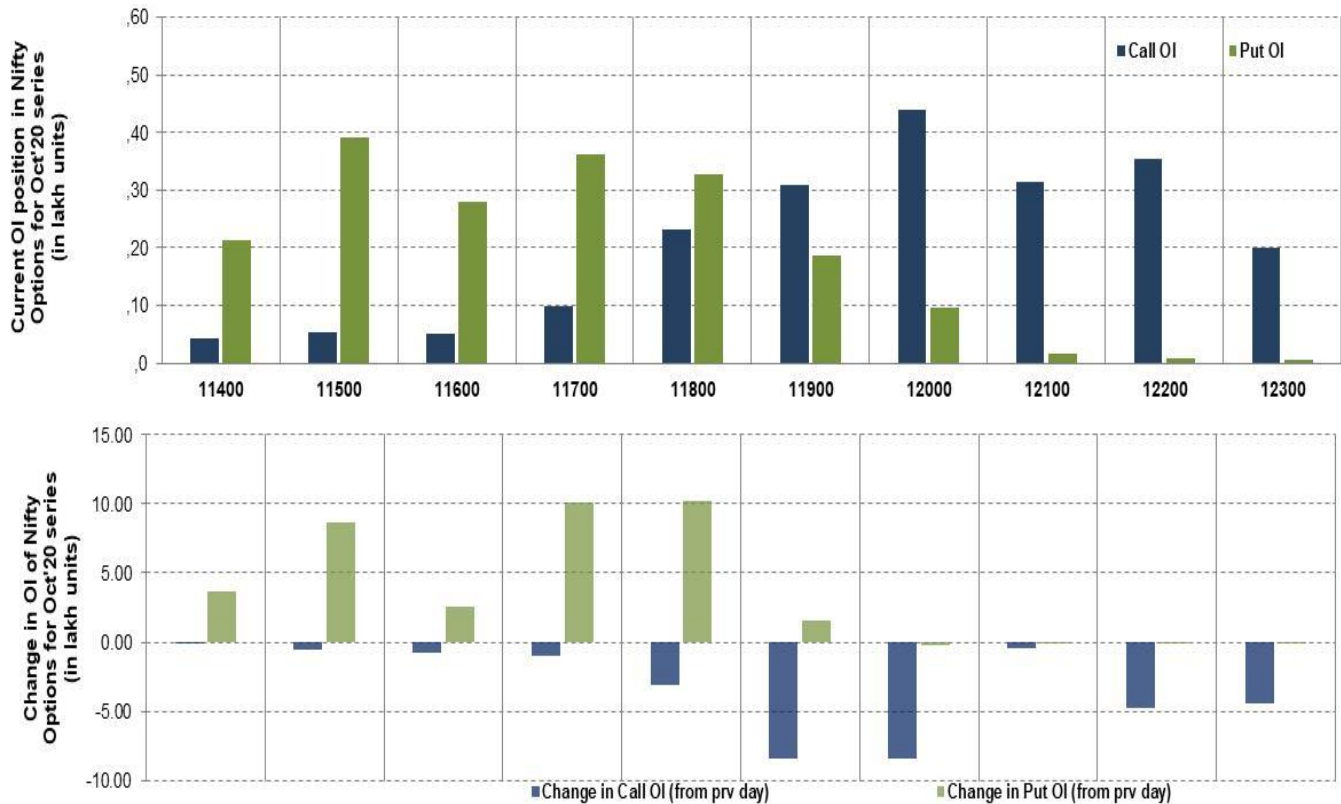
# Nifty Futures



# Bank Nifty Futures



## Nifty Options

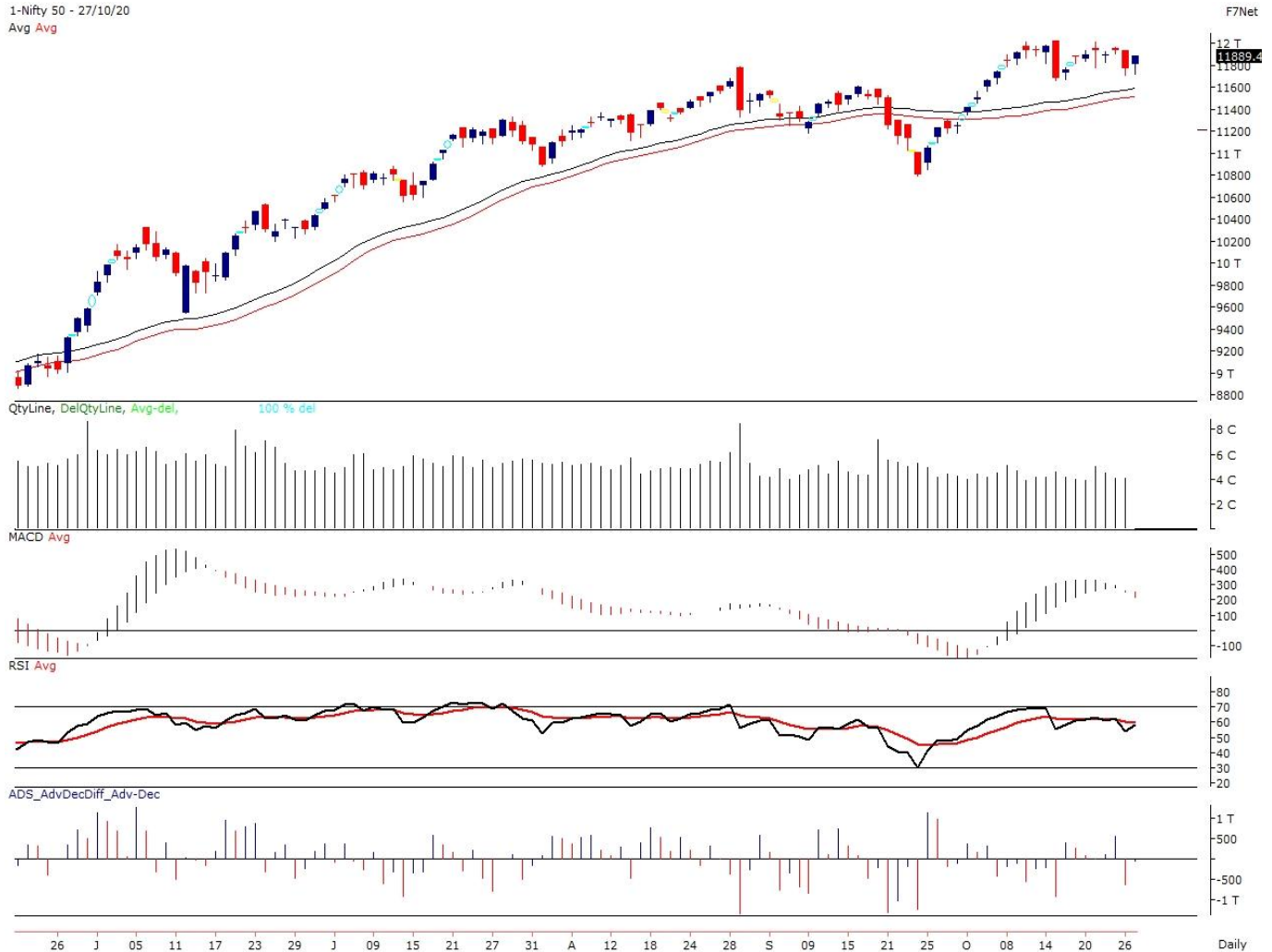


Note – Change in OI of Nifty Options refers to change from previous trading day  
 Source-NSE, SIHL Derivatives Research (Institutional Equities)

- Among Nifty calls 12,000 SP from the Oct month expiry was the most active call with a reduction of 0.84 million in open interests.
- Among Nifty puts 11,500 SP from the Oct month expiry was the most active put with an addition of 0.86 million in open interests.
- The maximum OI outstanding for Calls was at 12,000 SP (4.40mn) and that for Puts was at 11,500 SP (3.90mn)

## Nifty Technical & Indices Levels

1-Nifty 50 - 27/10/20  
Avg Avg



Nifty Cash prices have settled at 11889.40 up by 1.03 percent from the previous close. On the upper side it has resistance of 11970 and 12050 levels, while lower side it has support of 11770 and 11630 levels. Intraday traders should be cautious and take position accordingly.

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