

Daily Derivatives & Market Report

CONTENTS

Page No.	Particulars
2	Market Summary
3	Nifty Futures – Derivatives Snap
4	Bank Nifty Futures – Derivatives Snap
5	Activity in Nifty Options
6	What do Nifty Technical suggest
7	Disclaimer

Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11730	11537	11633	11781	11878	12026	Neutral	Buy	Buy
Sensex	39922	39231	39577	40120	40466	41010	Neutral	Buy	Buy
Nifty Futures	11720	11528	11624	11771	11867	12013	Neutral	Buy	Buy
Bank Nifty	24233	23634	23933	24357	24656	25080	Neutral	Buy	Sell
CNX IT	20810	20408	20609	20902	21103	21396	Neutral	Buy	Buy
CNX Midcap	17048	16837	16942	17122	17227	17406	Neutral	Neutral	Neutral
CNX Small Cap	5893	5827	5860	5920	5953	6013	Neutral	Buy	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	39922.46	-599.64	-1.48
NIFTY	11729.60	-159.80	-1.34
MIDCAP	14814.03	-139.69	-0.93
SMLCAP	14975.76	-114.67	-0.76
BSEFMC	11117.49	-79.12	-0.71
AUTO	17894.47	-28.06	-0.16
POWER	1716.05	-2.25	-0.13
REALTY	1770.16	-35.69	-1.98
BSE IT	21018.23	-244.45	-1.15
BANKEX	27733	-647.50	-2.28
OILGAS	11933.82	-109.17	-0.91
METAL	8137.38	-178.56	-2.15

Currency Futures	Close	Pre. Pts	% Chg
25-Nov-20 USD-INR	74.07	0.20	0.27
25-Nov-20 EUR-INR	87.02	-0.26	-0.30
25-Nov-20 GBP-INR	96.10	-0.14	-0.15
25-Nov-20 JPY- INR	71.04	0.48	0.68

Advance/ Decline	Adv	Dec	Un Ch.
NSE	597	1248	120
BSE	951	1681	155

FII/DII Capital Mkt*	Buy	Sell	Net
DII	3843	3842	1
FII	7833	8964	(1131)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

The start of the trading day was on a cautious note, impacted with the central bank's statement that Indian states are racking up more debt to fund the prospect of wider budget deficits as they step up spending to fight the virus pandemic. Key indices traded lower for the most part of the trading session, with Finance Minister Nirmala Sitharaman's statement that there were visible signs of revival in the economy but the GDP growth may be in the negative zone or near zero in the current fiscal (FY21). She also said the economy saw a contraction in the April-June quarter, but demand has picked up in the festival season.

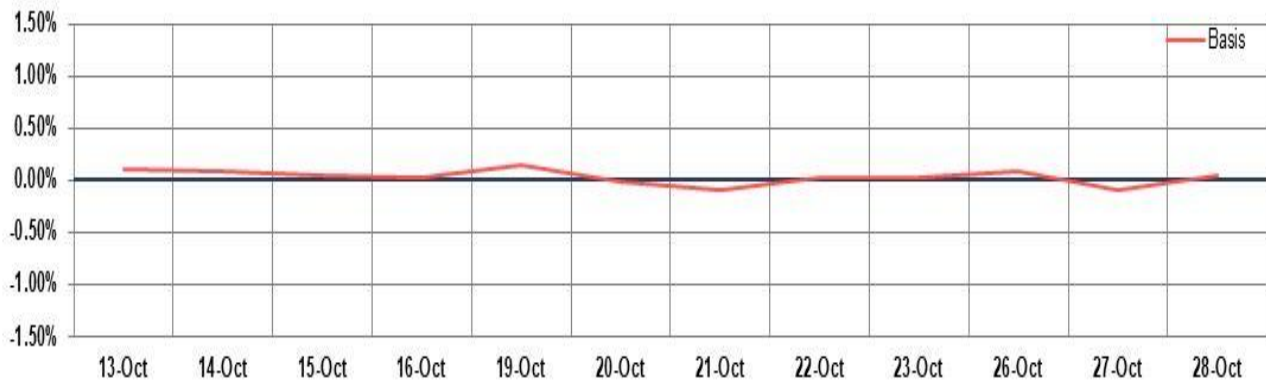
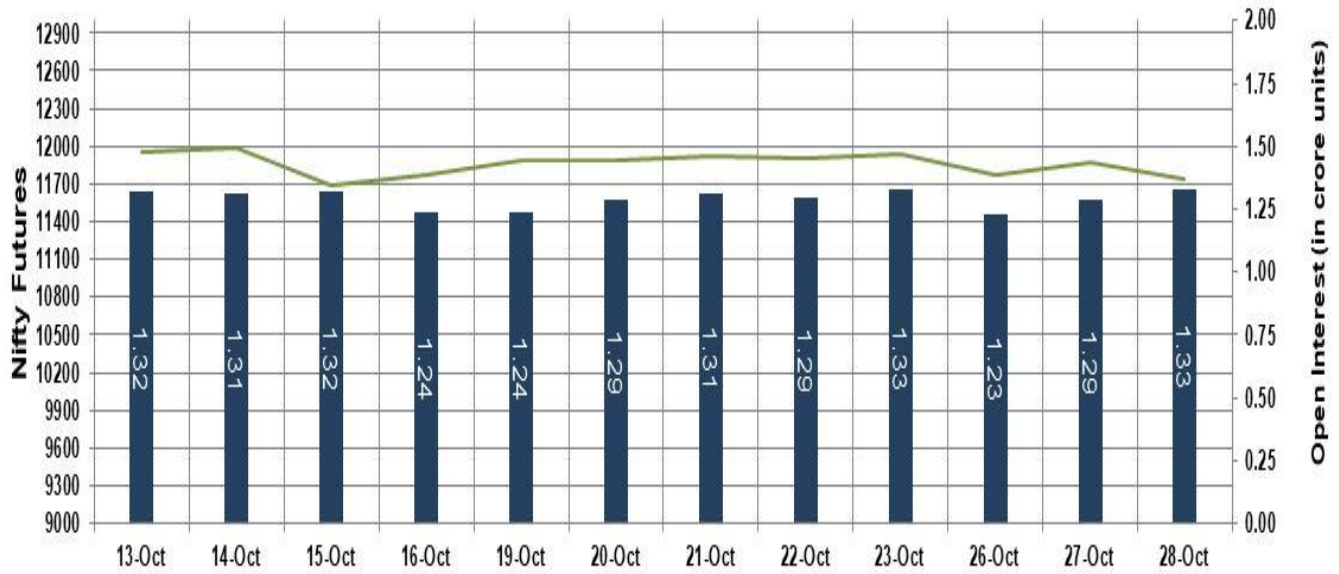
Markets extended their losses in the second half of the session, as sentiments remained down-beat after UNCTAD said that Global FDI flows fell 49% in the first half of 2020 compared to 2019 due to the economic fallout from COVID-19. Traders were negative, even after the government extended for the third time the deadline for making payment under the direct tax dispute settlement scheme 'Vivad Se Vishwas' by three months to March 31, 2021. As per a CBDT notification, declaration under the Vivad se Vishwas Scheme shall be required to be furnished latest by December 31, 2020.

On the global front, European markets were trading lower following a report France was mulling a month-long national lockdown to combat a surge in coronavirus infections. Asian markets settled mostly lower on Wednesday, even after consumer confidence in South Korea rebounded in October. The Bank of Korea said on Wednesday, as its latest index score jumped to 91.6 - up sharply from 79.4 in September. Consumer sentiment regarding current living standards was five points higher than in September, at 86, and that concerning the future outlook for living standards was six points higher than in the previous month, at 91.

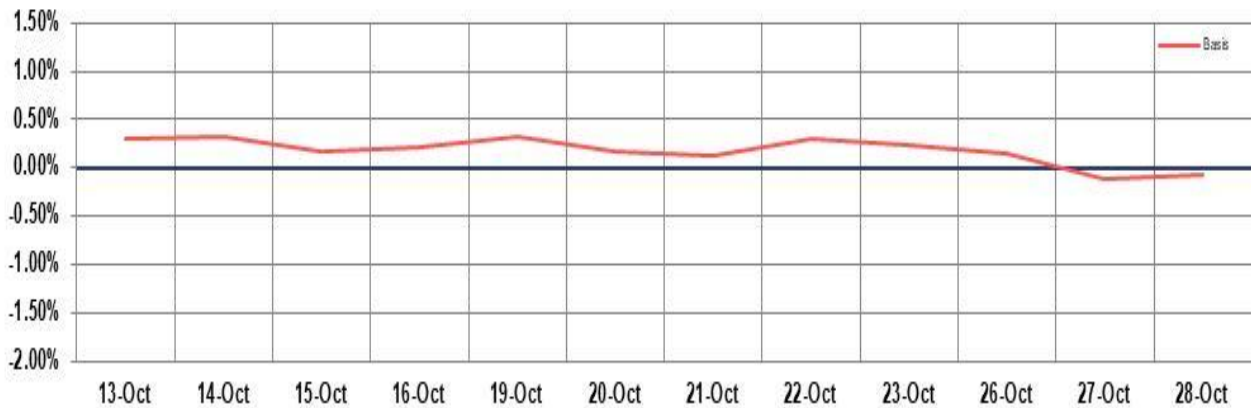
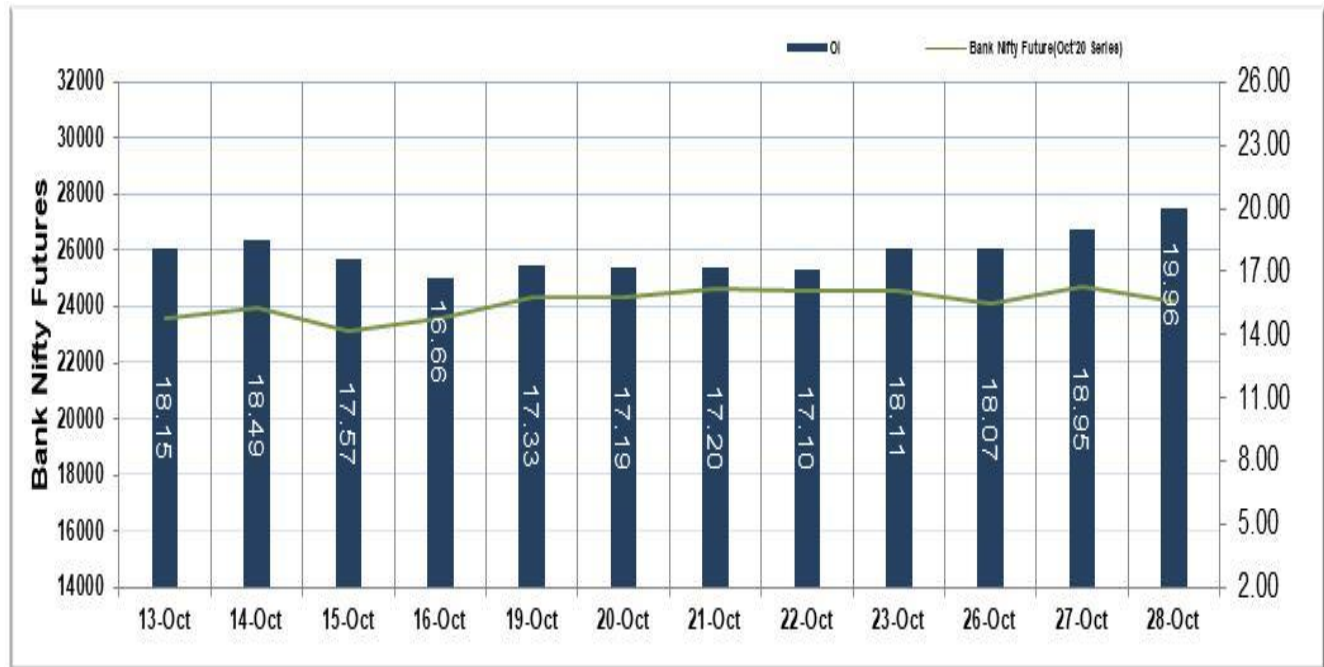
Market TO	Current	Previous	Net%
BSE CASH	4012	2511	60
NSE CASH	55982	59919	(7)
NSE FO	2901390	2154121	35

FII Derivatives	Buy	Sell	Net
Ind. Futures	6288.34	8193.66	(1905)
Ind. Options	176210	174436	(1925)
Stk. Futures	21653	21305	1350
Stk. Options	7427.03	7452.16	(25)

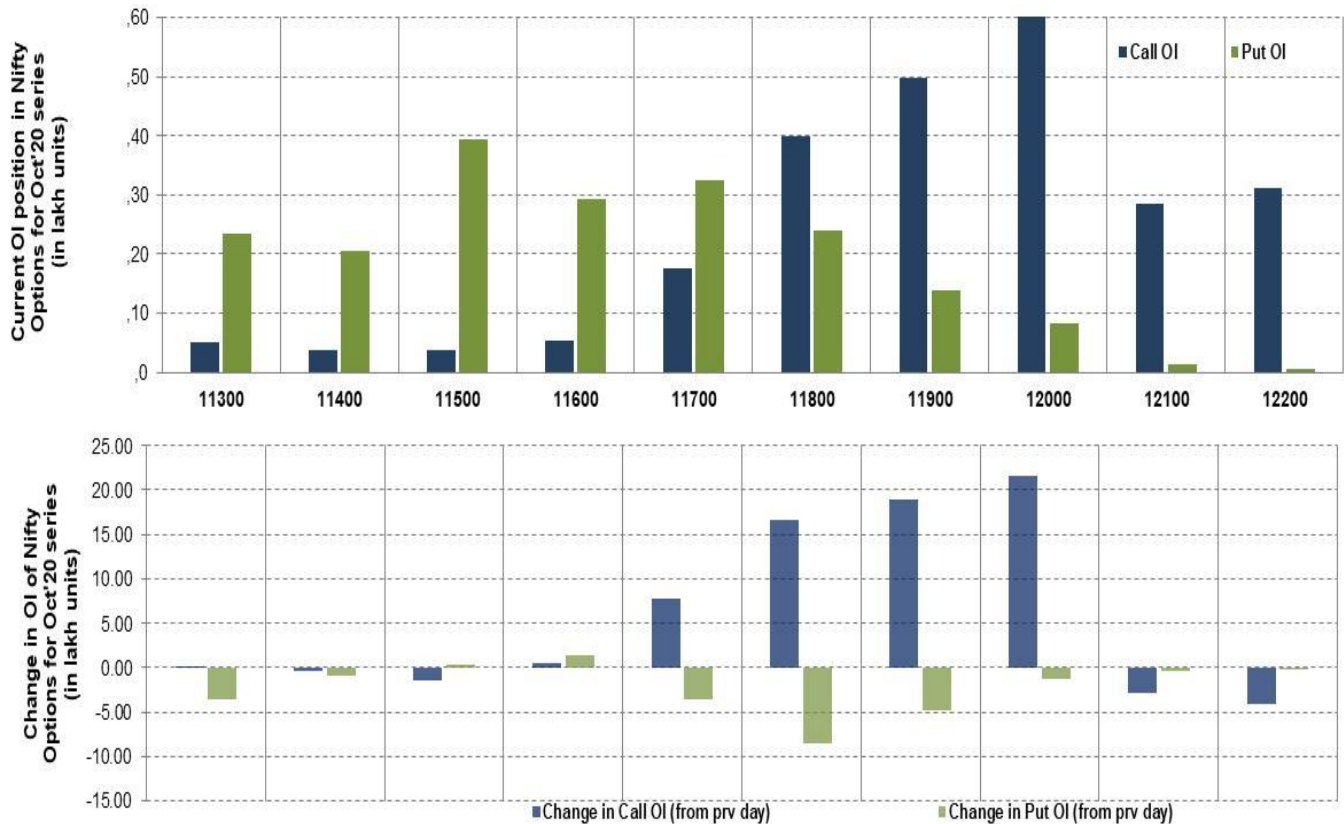
Nifty Futures



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 an addition of 2.20 million in open interests.
- Among Nifty puts 11,500 SP from the Oct month expiry was the most active put with an addition of 0.03 million in open interests.
- The maximum OI outstanding for Calls was at 12,000 SP (6.56mn) and that for Puts was at 11,500 SP (3.94mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 28/10/20
Avg Avg



Nifty Cash prices have settled at 11729.60 down by 1.34 percent from the previous close. On the upper side it has resistance of 11790 and 11880 levels, while lower side it has support of 11630 and 11550 levels. Intraday traders should be cautious and take position accordingly.

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