

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11671	11536	11603	11674	11741	11812	Neutral	Buy	Buy
Sensex	39750	39275	39512	39762	39999	40248	Neutral	Buy	Buy
Nifty Futures	11672	11526	11599	11670	11743	11815	Neutral	Buy	Buy
Bank Nifty	24092	23567	23830	24084	24347	24601	Neutral	Buy	Sell
CNX IT	20877	20383	20630	20795	21043	21208	Neutral	Buy	Buy
CNX Midcap	16974	16755	16865	16937	17046	17119	Neutral	Neutral	Neutral
CNX Small Cap	5839	5765	5802	5833	5870	5900	Neutral	Buy	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	39749.85	-172.61	-0.43
NIFTY	11670.80	-58.80	-0.50
MIDCAP	14812.25	-1.78	-0.01
SMLCAP	14893.09	-82.67	-0.55
BSEFMC	11004.36	-113.13	-1.02
AUTO	17725.18	-169.29	-0.95
POWER	1712.94	-3.11	-0.18
REALTY	1765.38	-4.78	-0.27
BSE IT	21060.88	42.65	0.20
BANKEX	27643.81	-429.91	-1.75
OILGAS	11952.37	18.55	0.16
METAL	8083.72	-53.66	-0.66

Currency Futures	Close	Pre. Pts	% Chg
25-Nov-20 USD-INR	74.61	0.54	0.72
25-Nov-20 EUR-INR	87.39	0.41	0.47
25-Nov-20 GBP-INR	96.71	0.62	0.65
25-Nov-20 JPY- INR	71.61	0.52	0.73

Advance/ Decline	Adv	Dec	Un Ch.
NSE	640	1243	99
BSE	1029	1560	187

FII/DII Capital Mkt*	Buy	Sell	Net
DII	3325.98	3579.39	(253.41)
FII	5606.53	6027.48	(420.95)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Markets made a negative start of the day, ahead of the expiry of October derivatives contracts. Sentiments were dampened with report that India has reported a daily jump of nearly 50,000 Covid-19 cases, even as the tally has soared past the 8-million mark. The country's death toll has mounted to 120,563. Traders failed to get respite with domestic credit rating agency Crisil's report that financial conditions in India have staged a speedy recovery from the harrowing abyss they had been sent flailing into by the coronavirus disease pandemic in April, 2020.

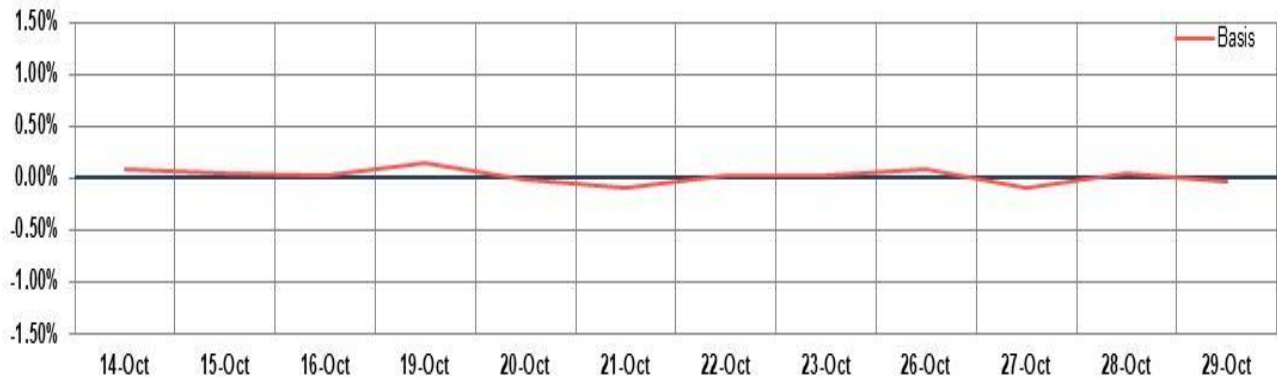
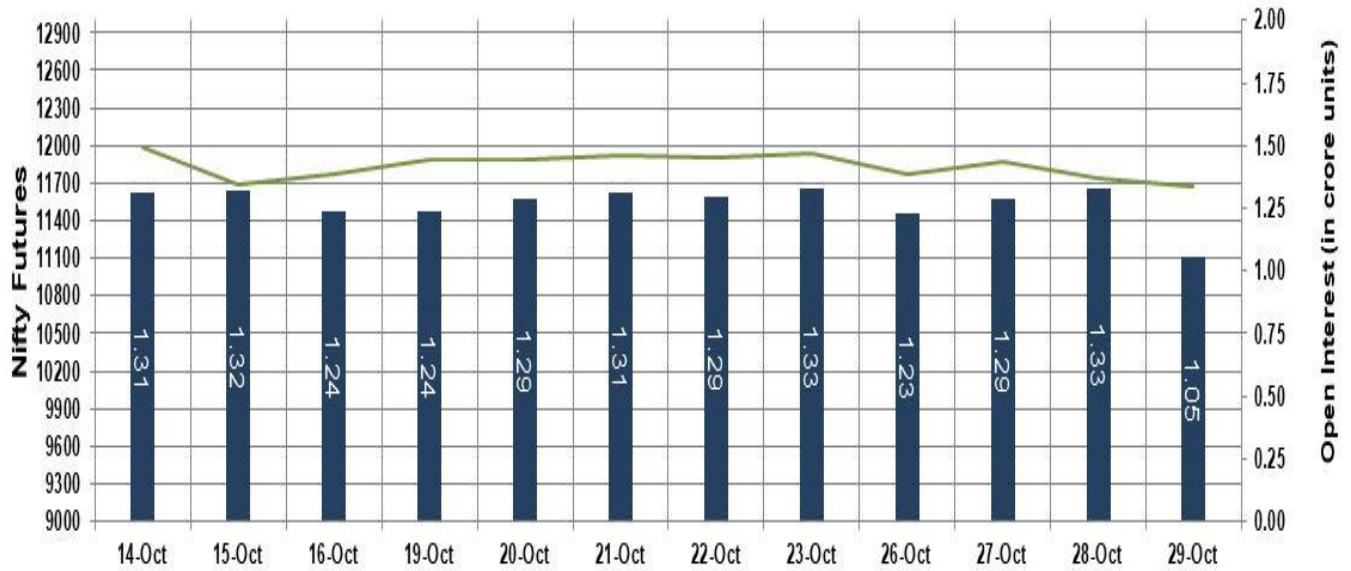
In early afternoon deals, key indices cut losses, after Union Finance Minister Nirmala Sitharaman said that she was closely monitoring the progress of Micro Small Medium Enterprises (MSMEs), whom she called as the growth engine of the country. Addressing the Tech Sparks 2020, Sitharaman said, 'We have changed the definition of MSMEs and expanded the scope of MSMEs. Because of this change, more MSMEs have come into the system, and they've benefited from the schemes given by the government.' But, markets again added losses towards end of the trading session and finally closed the day on a lower note.

On the global front, European markets were trading higher, though gains were modest as record coronavirus infection rates emerged across some of the world's biggest economies. Asian markets settled mostly lower on Thursday, even after Japan's central bank maintained its monetary policy easing as widely expected, and raised its growth projections. The Policy Board of the BoJ headed by Haruhiko Kuroda voted 8-1 to retain the interest rate at -0.1 percent on current accounts that financial institutions maintain at the central bank. The bank will continue to purchase necessary amount of Japanese government bonds without setting an upper limit so that 10-year JGB yields will remain at around zero percent.

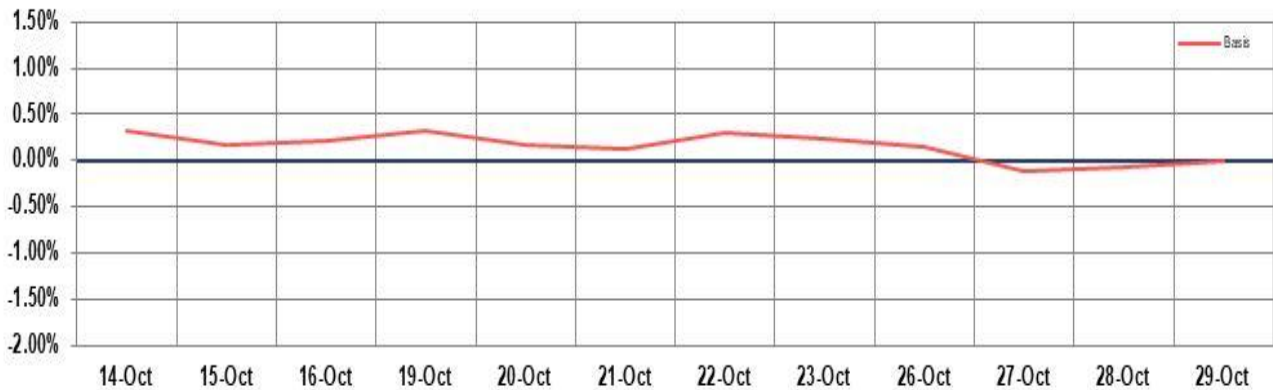
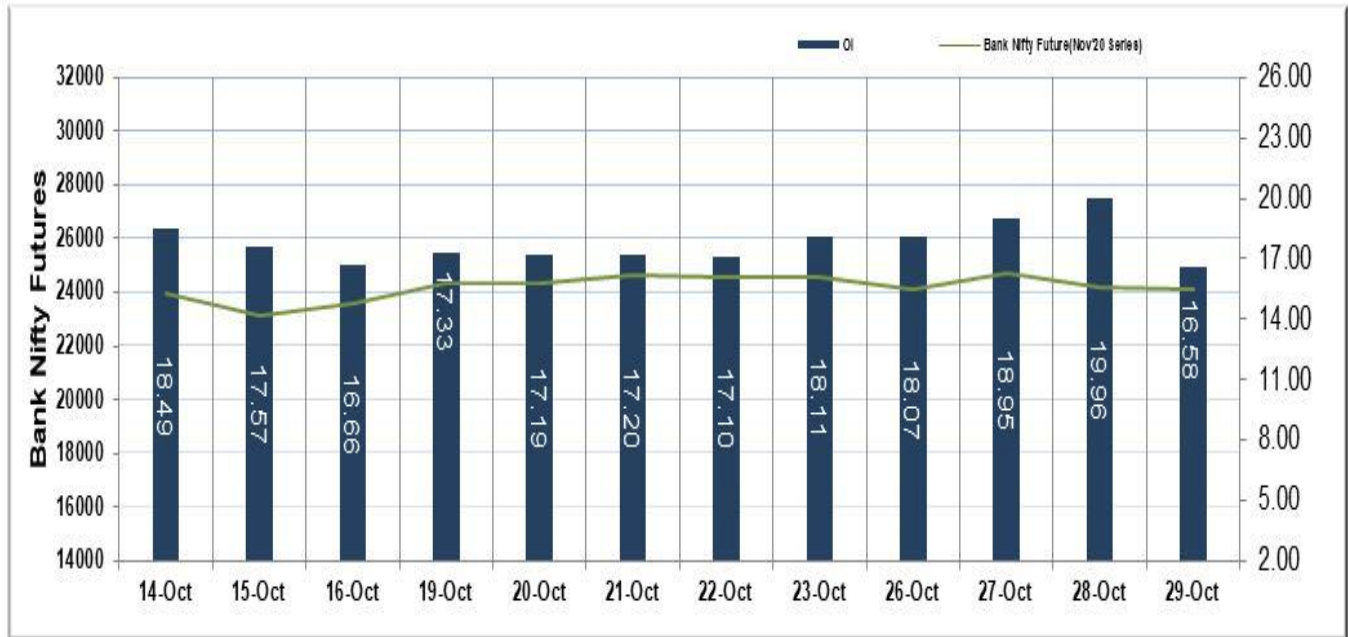
Market TO	Current	Previous	Net%
BSE CASH	2502	4012	(38)
NSE CASH	49414	55982	(12)
NSE FO	5428673	2901390	87

FII Derivatives	Buy	Sell	Net
Ind. Futures	7324.35	8983.53	(1659)
Ind. Options	176210	174436	5960
Stk. Futures	21653	21305	1468
Stk. Options	3028.68	2748.16	281

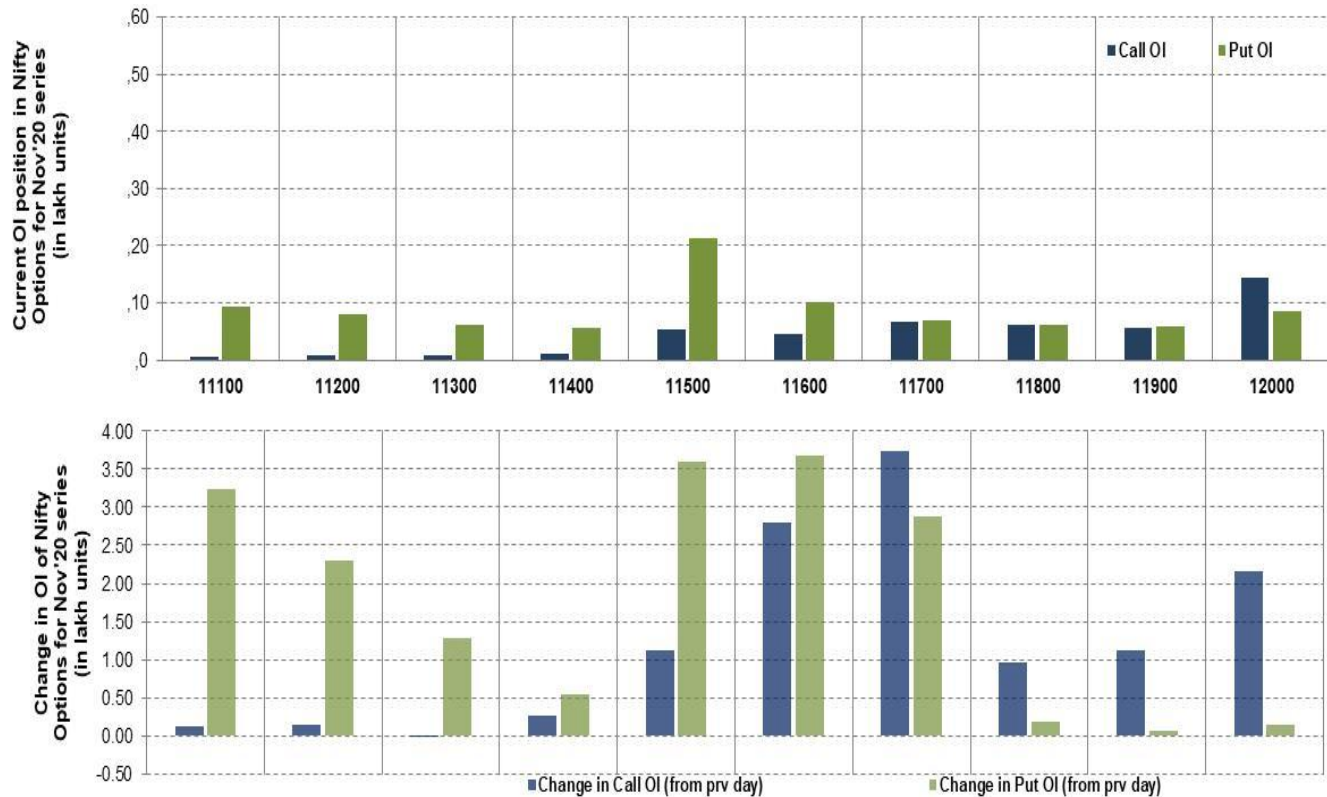
Nifty Futures



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 Nov month expiry was the most active call with an addition of 0.21 million in open interests.
- Among Nifty puts 11,500 SP from the Nov month expiry was the most active put with an addition of 0.40 million in open interests.
- The maximum OI outstanding for Calls was at 12,000 SP (1.45mn) and that for Puts was at 11,500 SP (2.13mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 29/10/20
Avg Avg



Nifty Cash prices have settled at 11670.80 down by 0.50 percent from the previous close. On the upper side it has resistance of 11790 and 11880 levels, while lower side it has support of 11550 and 11460 levels. Intraday traders should be cautious and take position accordingly.

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