

## Daily Derivatives &amp; Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11642	11429	11536	11642	11749	11856	Neutral	Neutral	Buy
Sensex	39614	38868	39241	39615	39988	40361	Neutral	Neutral	Buy
Nifty Futures	11640	11402	11521	11634	11752	11865	Neutral	Neutral	Buy
Bank Nifty	23901	23266	23583	23930	24248	24595	Neutral	Buy	Neutral
CNX IT	20917	20571	20744	20971	21144	21370	Neutral	Neutral	Buy
CNX Midcap	17067	16745	16906	17050	17211	17356	Buy	Buy	Neutral
CNX Small Cap	5819	5721	5770	5840	5889	5958	Neutral	Neutral	Neutral

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	39614.07	-135.78	-0.34
NIFTY	11642.40	-28.40	-0.24
MIDCAP	14904.62	92.37	0.62
SMLCAP	14888.08	-5.01	-0.03
BSEFMC	10922.64	-81.72	-0.74
AUTO	17517.08	-208.10	-1.17
POWER	1729.35	16.41	0.96
REALTY	1804.06	38.68	2.19
BSE IT	21058.79	-2.09	-0.01
BANKEX	27388.62	-255.19	-0.92
OILGAS	12126.12	173.75	1.45
METAL	8207.51	123.79	1.53

Currency Futures	Close	Pre. Pts	% Chg
25-Nov-20 USD-INR	74.61	-	-
25-Nov-20 EUR-INR	87.39	-	-
25-Nov-20 GBP-INR	96.71	-	-
25-Nov-20 JPY- INR	71.61	-	-

Advance/ Decline	Adv	Dec	Un Ch.
NSE	950	885	378
BSE	1334	1246	171

FII/DII Capital Mkt*	Buy	Sell	Net
DII	2694	2063	631
FII	6329	7200	(871)

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

## Market Commentary

After a cautious start of the trading day, key indices traded in green terrain during early morning deals, taking support with Prime Minister Narendra Modi's statement that the Indian economy is getting back on track faster than expected as a timely lockdown and various relief measures announced by the government helped address issues faced by all sections of society and all economic sectors due to the COVID-19 pandemic. Some support also came with Union Minister Nitin Gadkari's statement that MSMEs are the backbone of the Indian economy and can help in boosting exports.

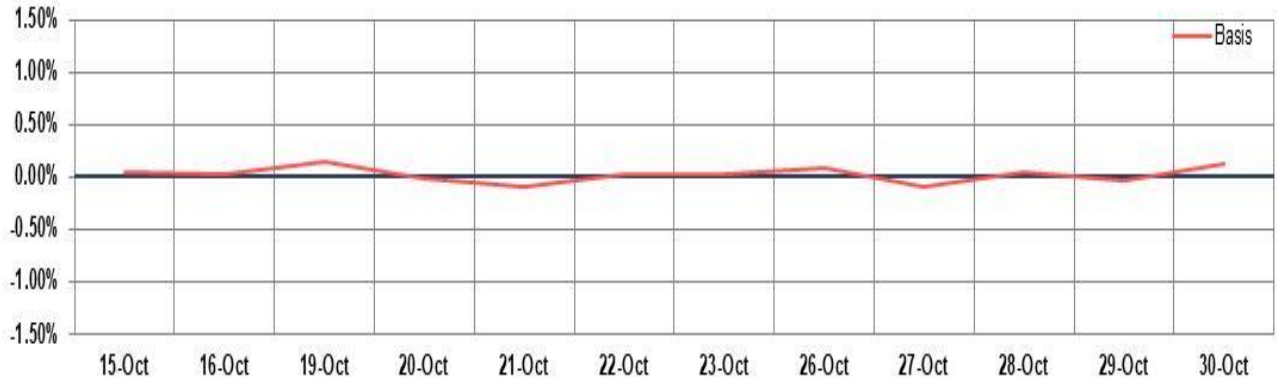
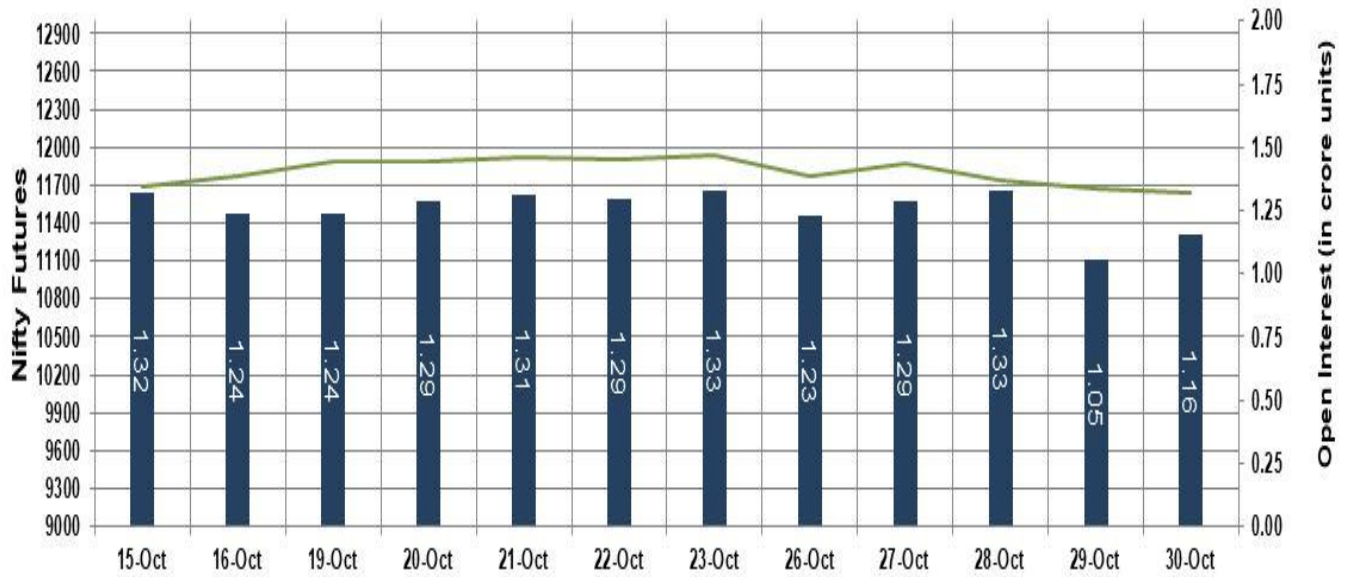
But, in late morning deals, benchmarks turned negative and remained lower till the end of the session, as the World Bank said remittances to India would fall this year by nine per cent to \$76 billion due to the ongoing coronavirus pandemic and global economic recession. India followed by China, Mexico, Philippines, and Egypt continue to be the top five countries in 2020 to receive foreign remittances. Cautiousness also came after the government data showed that contracting for the seventh consecutive month, the output of eight core infrastructure sectors dropped by 0.8 percent in September, mainly due to decline in production of crude oil, natural gas, refinery products and cement.

On the global front, European markets were trading lower. Asian markets ended lower on Friday, even after industrial output in Japan climbed a seasonally adjusted 4.0 percent on month in September. The Ministry of Economy, Trade and Industry said that exceeded expectations for a gain of 3.2 percent following the 1.0 percent increase in August. On a yearly basis, industrial production was down 9.0 percent - again beating expectations for a decline of 10.0 percent following the 13.8 percent fall in the previous month.

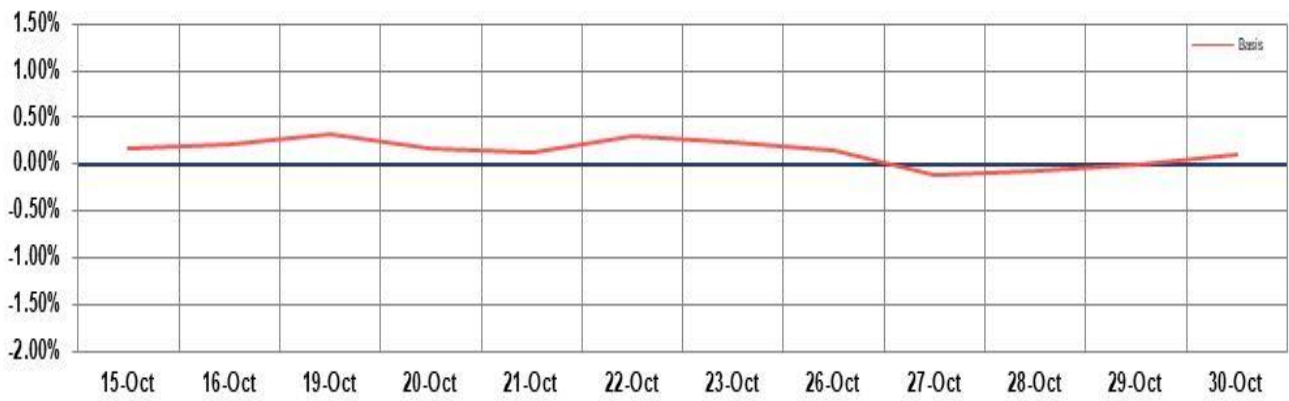
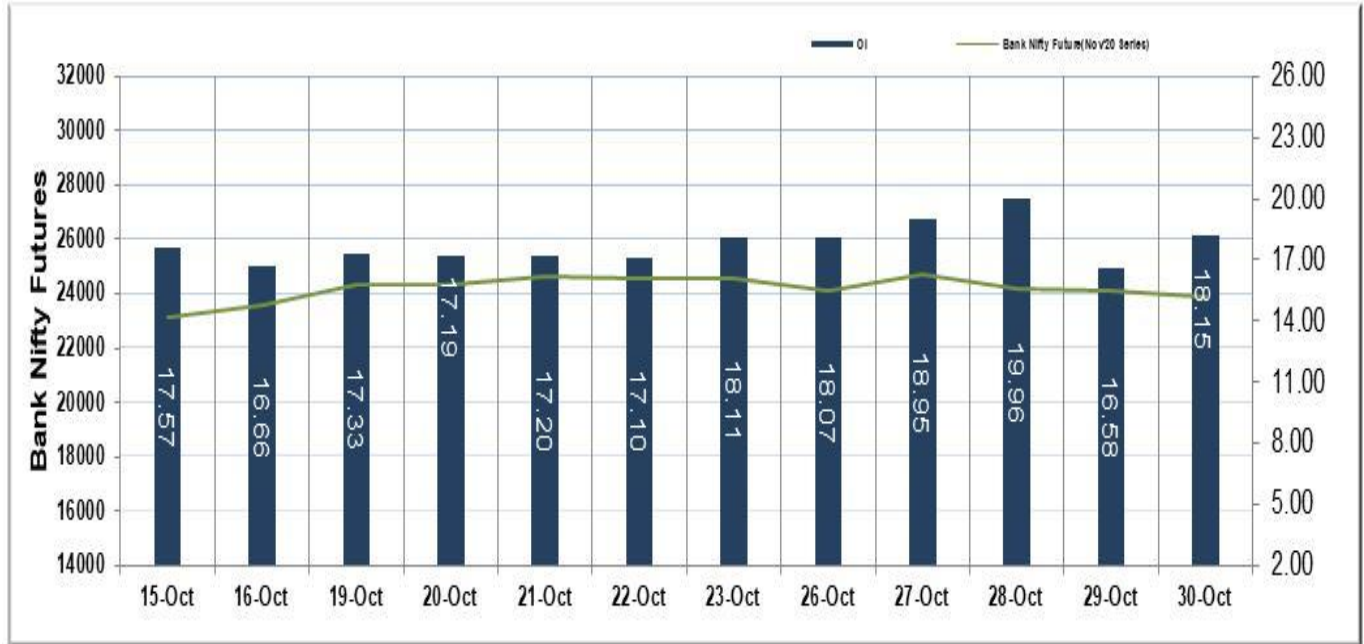
Market TO	Current	Previous	Net%
BSE CASH	2123	2502	(15)
NSE CASH	50643	49414	2
NSE FO	1267869	5428673	(77)

FII Derivatives	Buy	Sell	Net
Ind. Futures	4491.37	5457.29	(966)
Ind. Options	176210	174436	34
Stk. Futures	21653	21305	759
Stk. Options	5062.50	5003.72	59

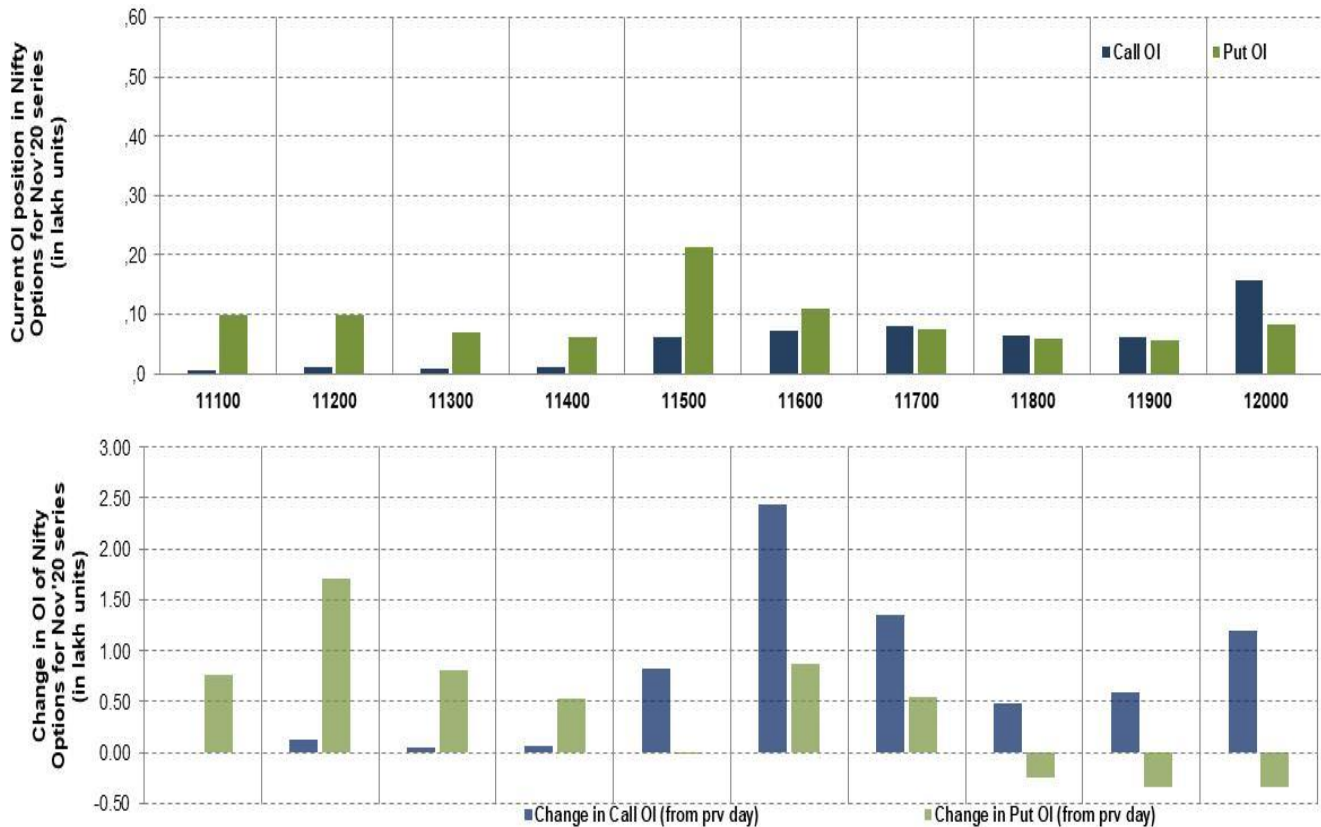
# Nifty Futures



# Bank Nifty Futures



## Nifty Options

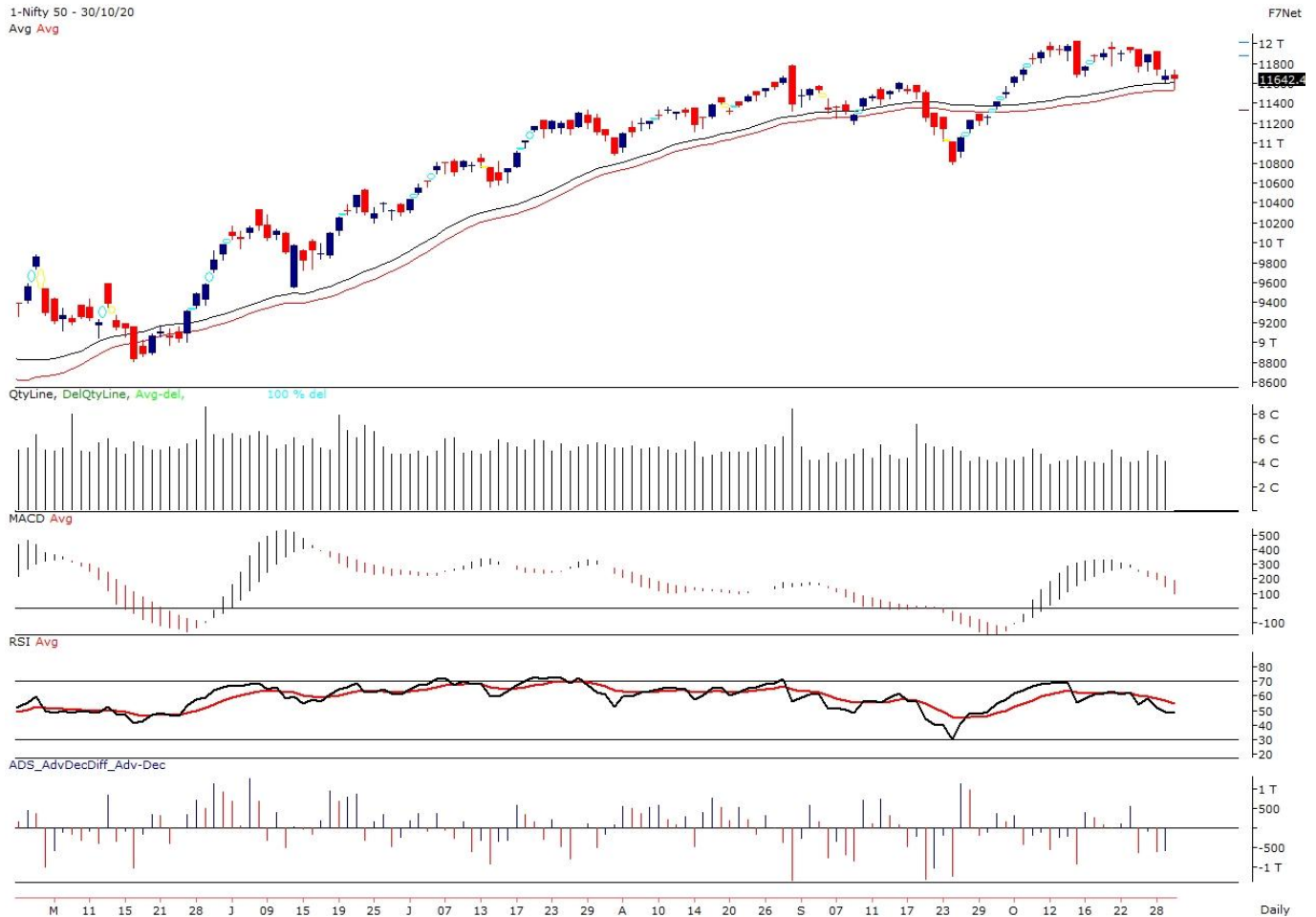


Note – Change in OI of Nifty Options refers to change from previous trading day  
 Source-NSE, SIHL Derivatives Research (Institutional Equities)

- Among Nifty calls 12,000 SP from the Nov month expiry was the most active call with an addition of 0.06 million in open interests.
- Among Nifty puts 11,500 SP from the Nov month expiry was the most active put with a reduction of 0.01 million in open interests.
- The maximum OI outstanding for Calls was at 12,000 SP (1.57mn) and that for Puts was at 11,500 SP (2.12mn)

## Nifty Technical & Indices Levels

1-Nifty 50 - 30/10/20  
Avg Avg



Nifty Cash prices have settled at 11642.40 down by 0.24 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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