

## Daily Derivatives &amp; Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11669	11482	11576	11651	11744	11819	Neutral	Neutral	Buy
Sensex	39758	39054	39406	39687	40039	40320	Neutral	Neutral	Buy
Nifty Futures	11673	11481	11577	11656	11752	11831	Neutral	Neutral	Buy
Bank Nifty	24893	23699	24296	24717	25314	25736	Buy	Buy	Neutral
CNX IT	20732	20462	20597	20805	20940	21148	Neutral	Neutral	Buy
CNX Midcap	17135	16940	17037	17104	17201	17268	Buy	Buy	Neutral
CNX Small Cap	5729	5649	5689	5759	5798	5868	Neutral	Neutral	Neutral

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	39757.58	143.51	0.36
NIFTY	11669.15	26.75	0.23
MIDCAP	14958.71	54.09	0.36
SMLCAP	14781.89	-106.19	-0.71
BSEFMC	10913.31	-9.33	-0.09
AUTO	17462.18	-54.90	-0.31
POWER	1743.57	14.22	0.82
REALTY	1855.52	51.46	2.85
BSE IT	20915.00	-143.79	-0.68
BANKEX	28531.21	1142.60	4.17
OILGAS	11820.41	-305.71	-2.52
METAL	8190.07	-17.44	-0.21

Currency Futures	Close	Pre. Pts	% Chg
25-Nov-20 USD-INR	74.58	-0.02	-0.03
25-Nov-20 EUR-INR	86.92	-0.50	-0.57
25-Nov-20 GBP-INR	96.31	-0.46	-0.47
25-Nov-20 JPY- INR	71.50	-0.43	-0.60

Advance/ Decline	Adv	Dec	Un Ch.
NSE	698	1145	128
BSE	1078	1586	147

FII/DII Capital Mkt*	Buy	Sell	Net
DII	3816	4350	(534)
FII	6825	6084	741

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

## Market Commentary

The start of the trading day was on a positive note, taking support with FICCI President Sangita Reddy's statement that India's strategy of dealing with the COVID-19 crisis has paid off and the country's economy is set to bounce back and emerge stronger. She said it was time to take bold actions and push the growth agenda vigorously. Adding some optimistic among traders, Ministry of Finance has said the GST revenue collections for the month of October 2020 were Rs 1,05,155 crore, which is 10 percent higher than October 2019. This made it the first time monthly revenues crossed the Rs 1 lakh crore mark in FY21.

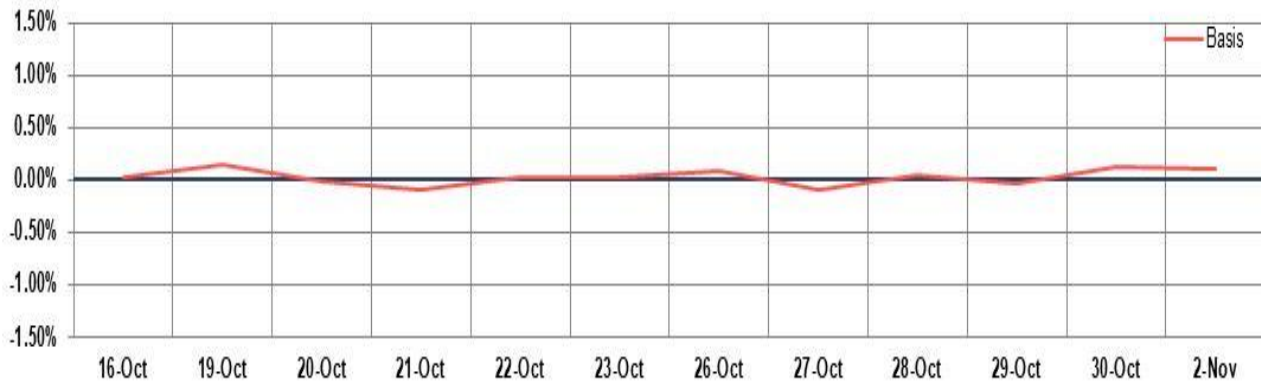
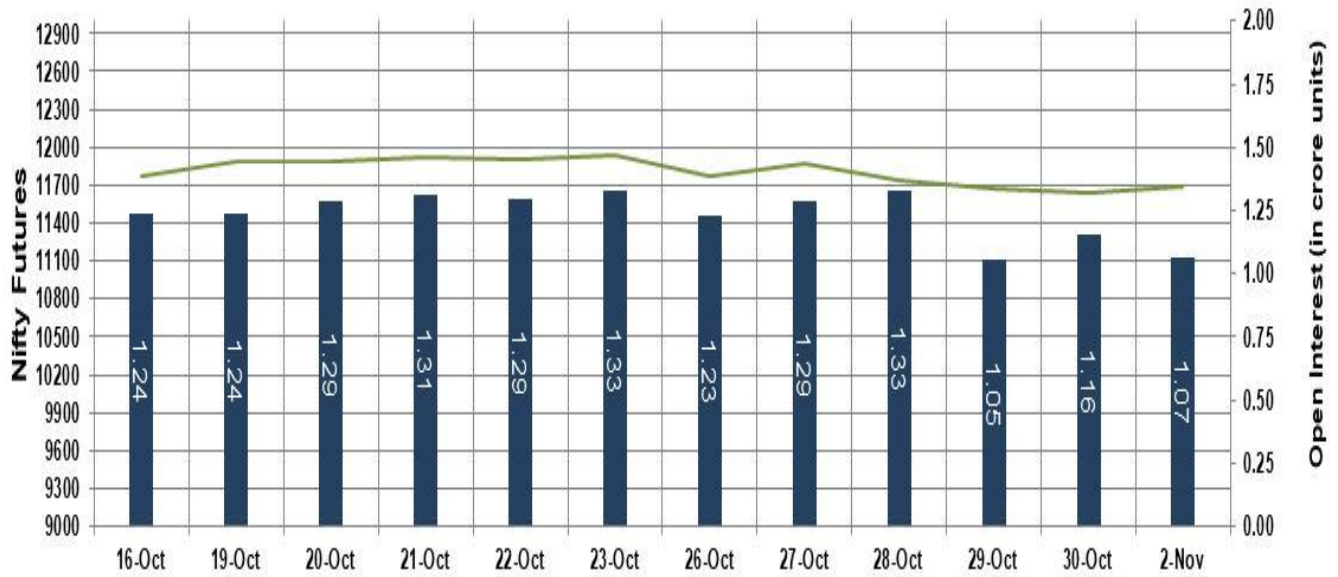
But soon, markets turned volatile and traded in red, amid a private report that the pandemic-induced growth contraction and additional spending to support the needy amounting to a little over 2 percent of the economy are likely to push the combined fiscal deficit to 13 percent of GDP this fiscal - nearly double of the past year. The headline seasonally adjusted IHS Markit India Manufacturing PMI rose from 56.8 in September to 58.9 in October, and pointed to the strongest improvement in the health of the sector in over a decade.

On the global front, European markets were trading higher. Asian markets settled mostly higher on Monday, after the manufacturing sector in China continued to expand in October, and at a faster rate, the latest survey from Caixin revealed on Monday with a manufacturing PMI score of 53.6. That's up from 53.0 in September and it moves further above the boom-or-bust line of 50 that separates expansion from contraction. Individually, October survey data pointed to a marked improvement in business conditions across China's manufacturing sector, with firms recording sharper rises in both output and total new work.

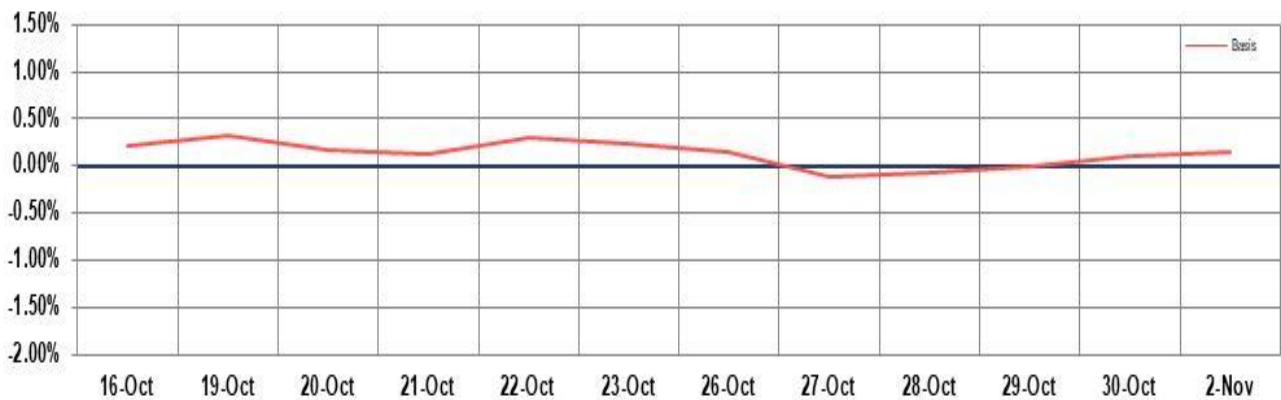
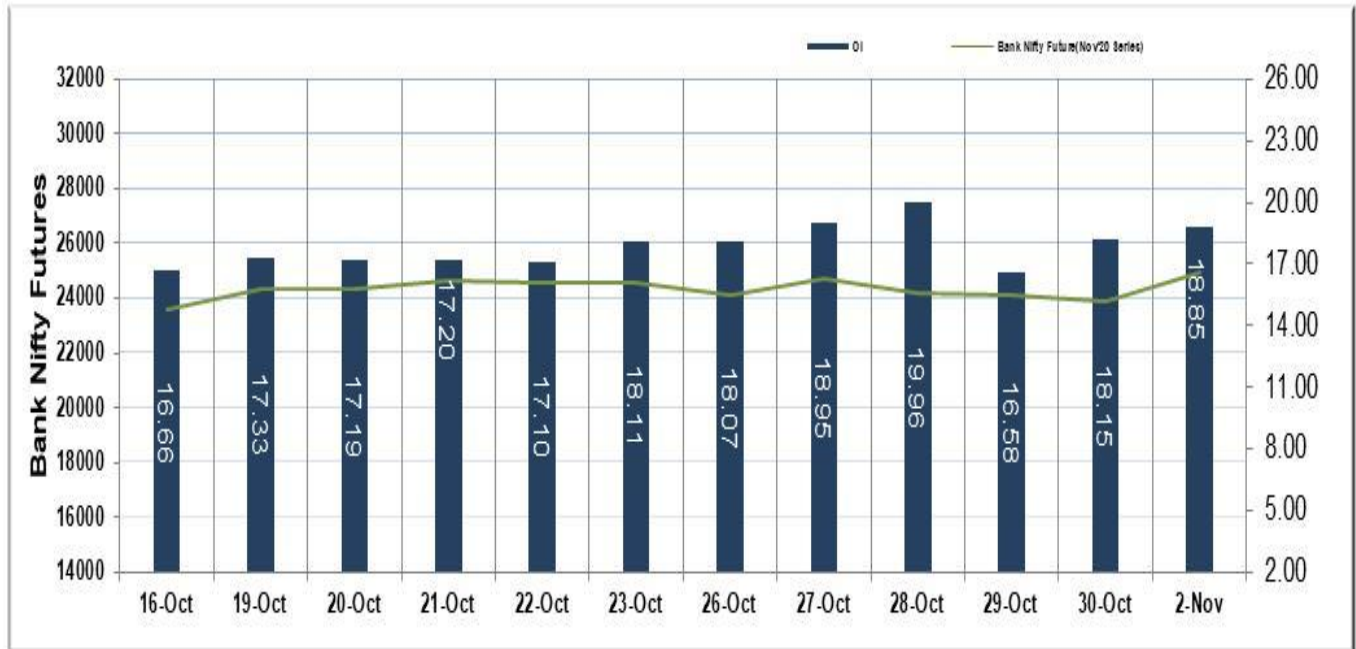
Market TO	Current	Previous	Net%
BSE CASH	2619	2123	23
NSE CASH	55466	50643	10
NSE FO	1503832	1267869	19

FII Derivatives	Buy	Sell	Net
Ind. Futures	5226.34	3999.75	1227
Ind. Options	176210	174436	(1754)
Stk. Futures	21653	21305	734
Stk. Options	7818.64	7724.15	94

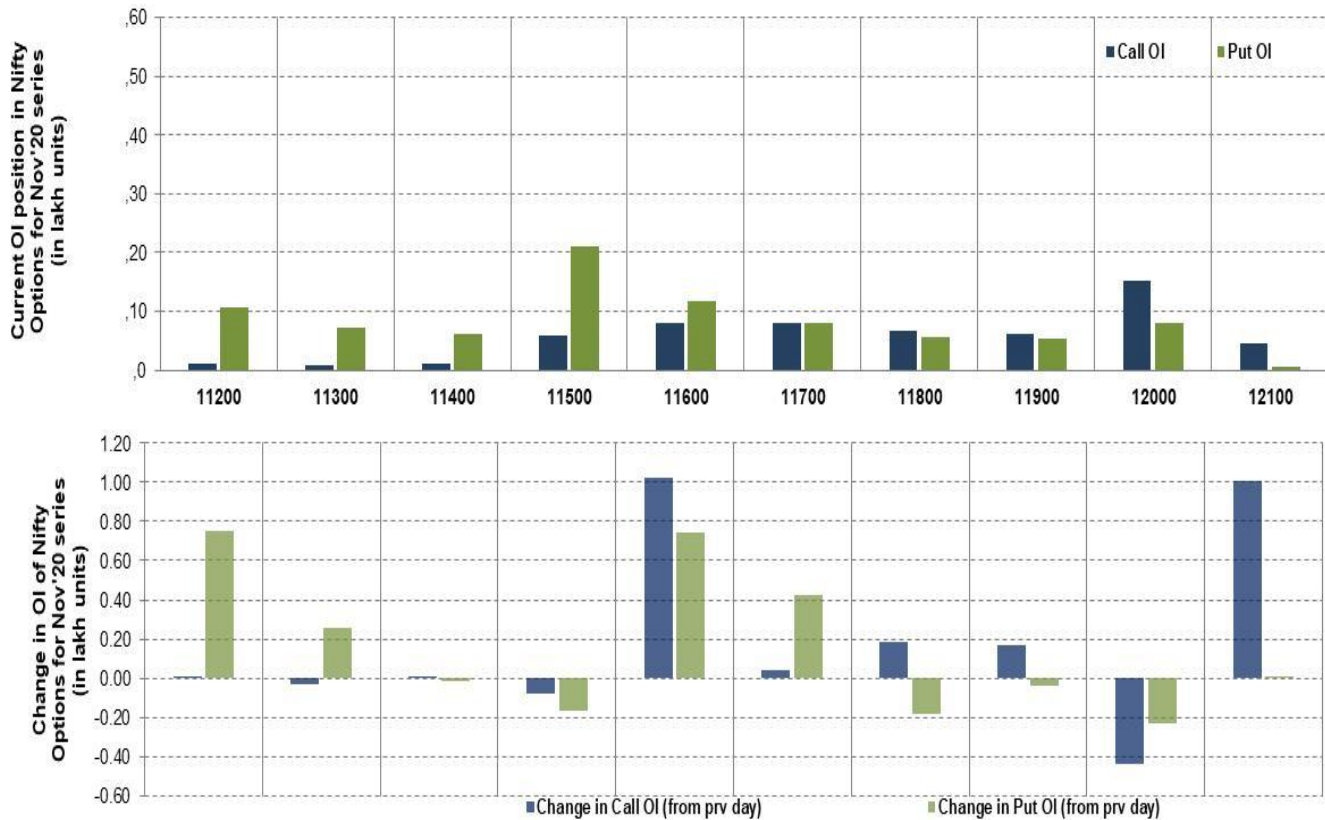
# Nifty Futures



# 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 a reduction of 0.04 million in open interests.
- Among Nifty puts 11,500 SP from the Nov month expiry was the most active put with a reduction of 0.02 million in open interests.
- The maximum OI outstanding for Calls was at 12,000 SP (1.53mn) and that for Puts was at 11,500 SP (2.11mn)

## Nifty Technical & Indices Levels

1-Nifty 50 - 02/11/20  
Avg Avg



Nifty Cash prices have settled at 11669.15 UP by 0.23 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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