

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11814	11678	11746	11791	11859	11904	Buy	Neutral	Buy
Sensex	40261	39788	40024	40190	40426	40591	Buy	Neutral	Buy
Nifty Futures	11823	11687	11755	11800	11868	11912	Buy	Neutral	Buy
Bank Nifty	25683	24835	25259	25510	25934	26185	Buy	Buy	Neutral
CNX IT	20736	20473	20604	20811	20943	21150	Neutral	Neutral	Buy
CNX Midcap	17255	17177	17216	17258	17297	17339	Buy	Buy	Neutral
CNX Small Cap	5733	5684	5708	5747	5772	5811	Neutral	Neutral	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	40261.13	503.55	1.27
NIFTY	11813.50	144.35	1.24
MIDCAP	15021.01	62.30	0.42
SMLCAP	14834.27	52.38	0.35
BSEFMC	10942.65	29.34	0.27
AUTO	17732.49	270.31	1.55
POWER	1742.19	-1.38	-0.08
REALTY	1813.75	-41.77	-2.25
BSE IT	20889.20	-25.71	-0.12
BANKEX	29447.94	916.73	3.21
OILGAS	11803.75	-16.66	-0.14
METAL	8359.80	169.73	2.07

Currency Futures	Close	Pre. Pts	% Chg
25-Nov-20 USD-INR	74.53	-0.06	-0.08
25-Nov-20 EUR-INR	87.24	0.32	0.37
25-Nov-20 GBP-INR	96.80	0.48	0.50
25-Nov-20 JPY- INR	71.12	-0.08	-0.11

Advance/ Decline	Adv	Dec	Un Ch.
NSE	985	861	112
BSE	1410	1229	191

FII/DII Capital Mkt*	Buy	Sell	Net
DII	4316	5417	(1101)
FII	8481	6207	2274

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Bulls held a tight grip over the Dalal Street on Tuesday, with both Sensex and Nifty ending on a strong note. Key indices made a positive start of the day and remained in green for the whole day, taking support with the economic think-tank NCAER's statement that its Business Confidence Index (BCI) rose 41.1 per cent in the July-September 2020 period, indicating signs of improvement. Some support also came in as the Finance Ministry released Rs 6,000 crore as the second tranche to 16 States and three Union territories under its special window to states for meeting the GST compensation cess shortfall.

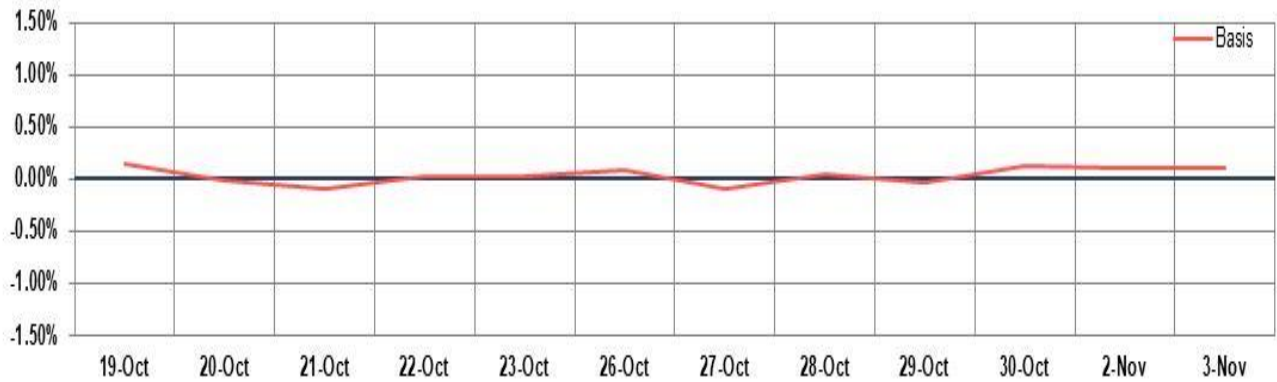
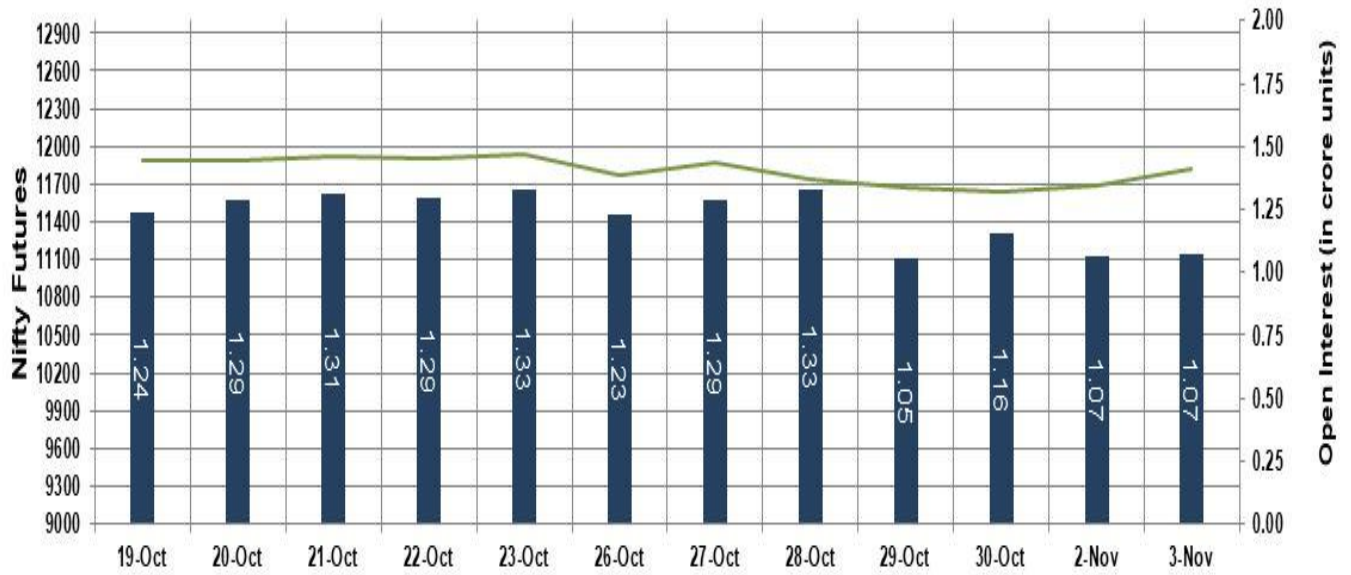
Markets extended gains in afternoon deals and finally ended the trading session with strong gains, on the back of positive cues from other Asian markets. Traders were seen taking a note of reports that the Reserve Bank of India extended the deadline for banks to comply with new guidelines with respect to existing current accounts. Current accounts are widely used by businesses for their daily activities. A Frequently Asked Questions (FAQ) document will be issued to address all the issues raised by banks regarding implementation of the guidelines for existing current account.

On the global front, European markets were trading higher with investors putting coronavirus worries on the back burner for now as attention turned to the U.S. presidential election. Asian markets finished mostly higher on Tuesday, after consumer prices in South Korea were up just 0.1 percent on year in October. The Statistics Korea said that was well shy of forecasts for an increase of 0.7 percent and down sharply from 1.0 percent in September. On a monthly basis, consumer prices tumbled 0.6 percent versus forecasts suggesting an increase of 0.5 percent following the 0.7 percent gain in the

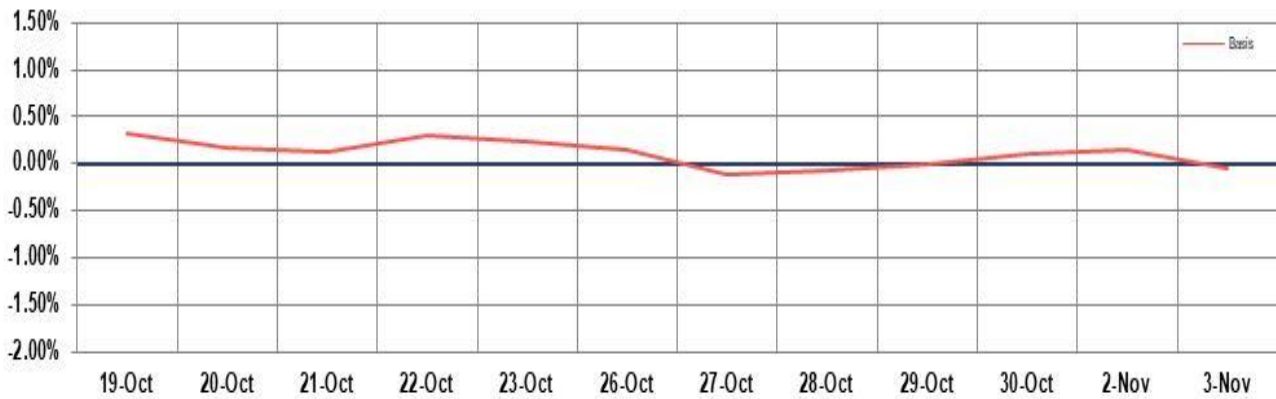
Market TO	Current	Previous	Net%
BSE CASH	2654	2619	1
NSE CASH	58201	55466	5
NSE FO	1508266	1503832	0

FII Derivatives	Buy	Sell	Net
Ind. Futures	3746.19	3266.33	480
Ind. Options	176210	174436	1031
Stk. Futures	21653	21305	745
Stk. Options	6538.20	6565.66	(27)

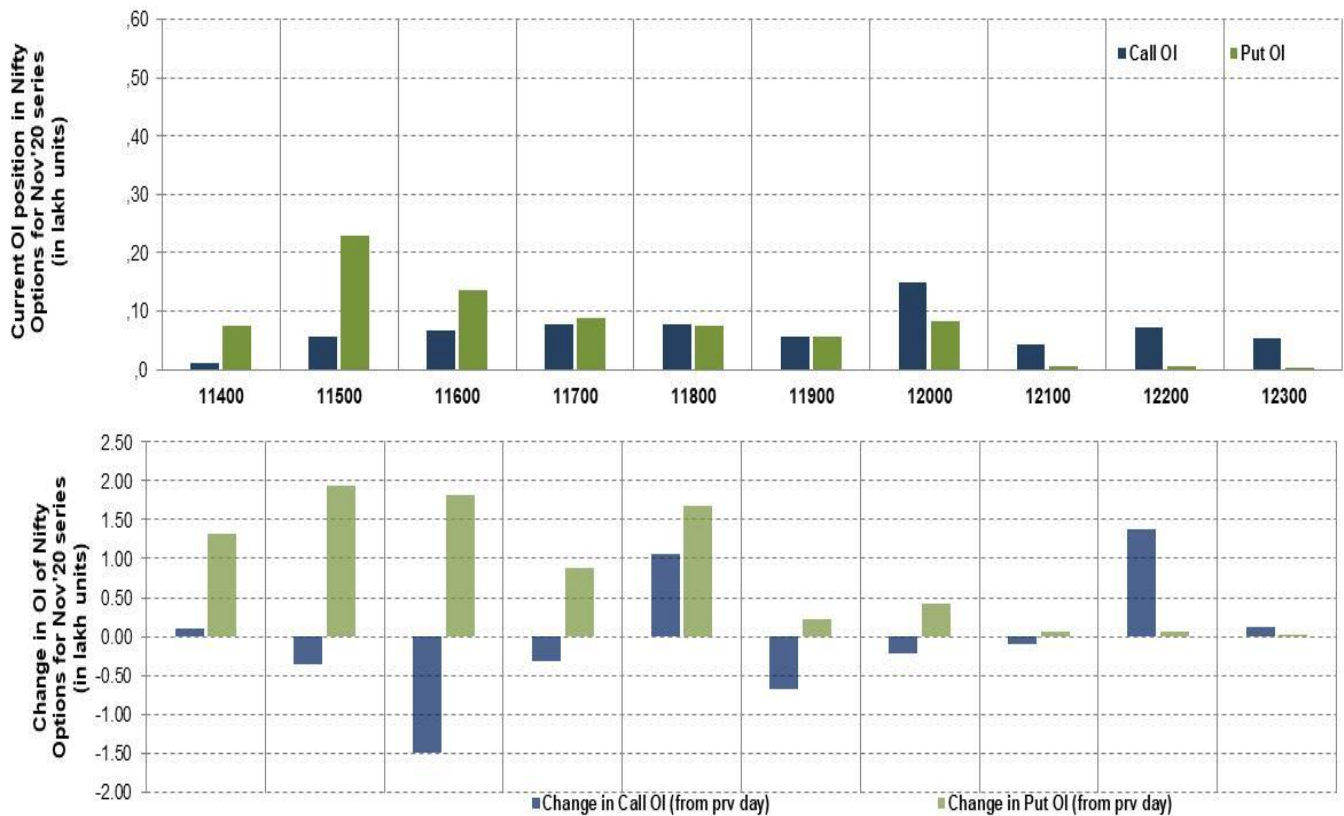
Nifty Futures



Bank Nifty Futures



Nifty Options

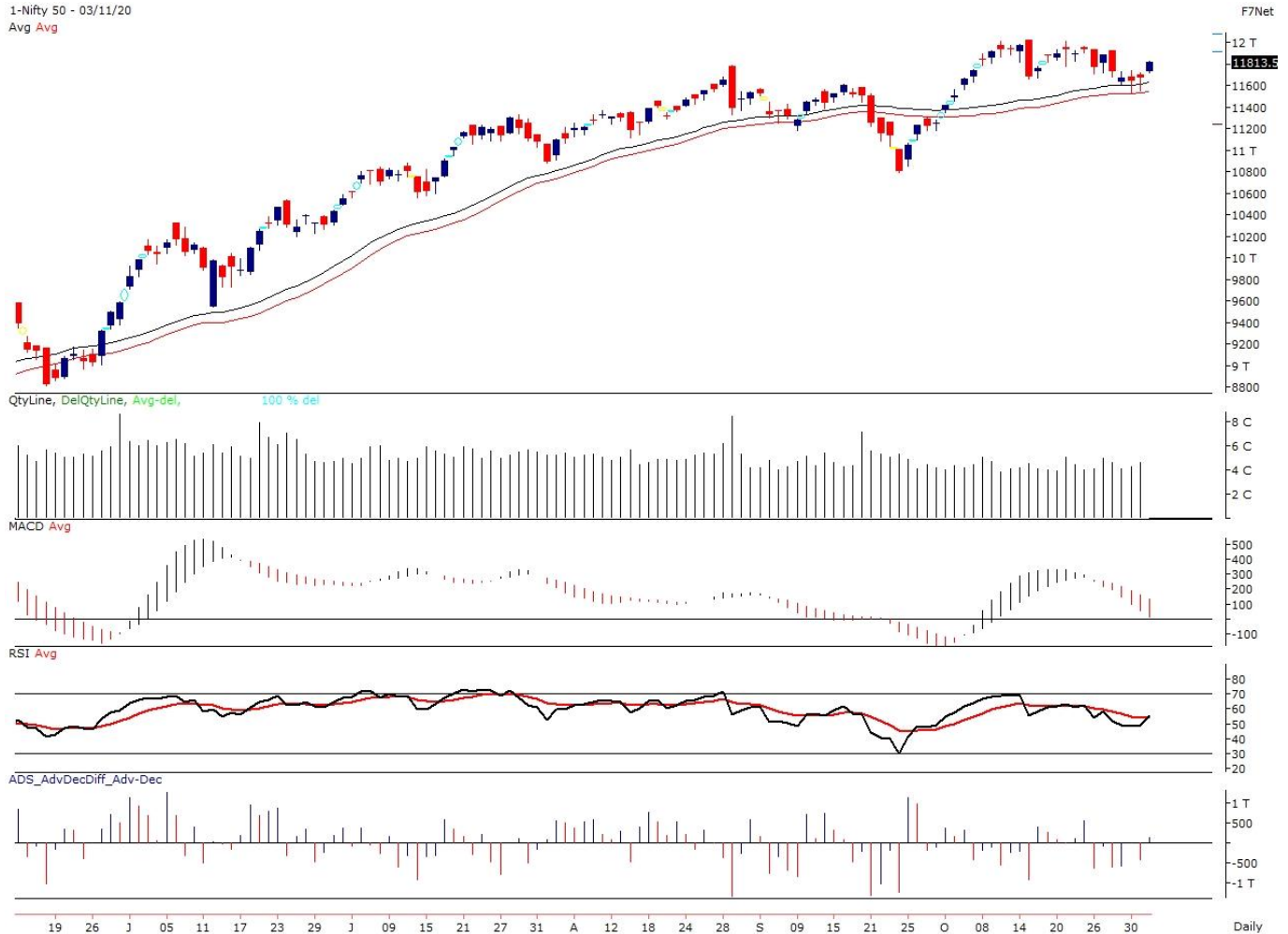


Note – Change in OI of Nifty Options refers to change from previous trading day
 Source-NSE, SIHL Derivatives Research (Institutional Equities)

- Among Nifty calls 12,000 SP from the Nov month expiry was the most active call with a reduction of 0.02 million in open interests.
- Among Nifty puts 11,500 SP from the Nov month expiry was the most active put with an addition of 0.20 million in open interests.
- The maximum OI outstanding for Calls was at 12,000 SP (1.50mn) and that for Puts was at 11,500 SP (2.30mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 03/11/20
Avg Avg



Nifty Cash prices have settled at 11813.50 Up by 1.24 percent from the previous close. On the upper side it has resistance of 11970 and 12110 levels, while lower side it has support of 11660 and 11550 levels. Intraday traders should be cautious and take position accordingly.

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