

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11909	11692	11800	11865	11973	12038	Buy	Neutral	Buy
Sensex	40616	39845	40231	40462	40848	41079	Buy	Neutral	Buy
Nifty Futures	11908	11665	11786	11866	11987	12067	Buy	Neutral	Buy
Bank Nifty	25772	24853	25312	25602	26061	26351	Buy	Buy	Neutral
CNX IT	21105	20410	20757	21113	21460	21816	Buy	Neutral	Buy
CNX Midcap	17367	17114	17240	17311	17437	17507	Buy	Buy	Neutral
CNX Small Cap	5726	5662	5694	5737	5769	5812	Sell	Neutral	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	40616.14	355.01	0.88
NIFTY	11908.50	95.00	0.80
MIDCAP	15086.18	65.17	0.43
SMLCAP	14883.19	48.92	0.33
BSEFMC	10976.49	33.84	0.31
AUTO	17841.85	109.36	0.62
POWER	1736.50	-5.69	-0.33
REALTY	1779.28	-34.47	-1.90
BSE IT	21270.74	381.45	1.83
BANKEX	29554.92	106.98	0.36
OILGAS	11880.38	76.63	0.65
METAL	8306.74	-53.06	-0.63

Currency Futures	Close	Pre. Pts	% Chg
25-Nov-20 USD-INR	74.79	0.27	0.36
25-Nov-20 EUR-INR	87.49	0.27	0.31
25-Nov-20 GBP-INR	97.15	0.32	0.33
25-Nov-20 JPY- INR	71.47	0.34	0.49

Advance/ Decline	Adv	Dec	Un Ch.
NSE	965	868	133
BSE	1283	1310	202

FII/DII Capital Mkt*	Buy	Sell	Net
DII	4429	4437	(8)
FII	6303	6157	146

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Markets made a cautious start of the day but soon added gains, taking support with Tarun Bajaj's statement that Indian economy is recovering fast and will soon be back on rails as all the parameters have started showing improvement. Some support also came with private report stated that India has a unique opportunity to adopt a more inclusive and proactive role in leveraging its vast pool of skilled resources, competitive costing and developed eco-system for select sectors to get ahead in the global supply chain reconfiguration race.

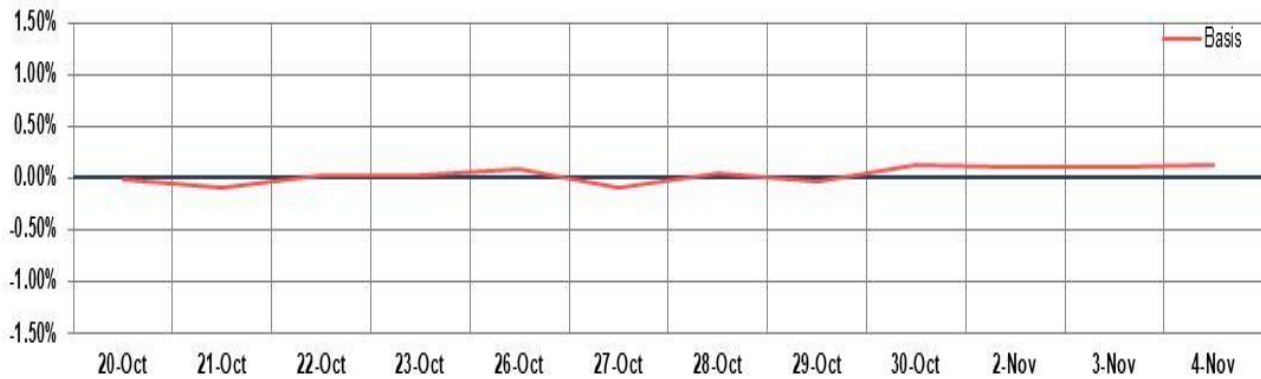
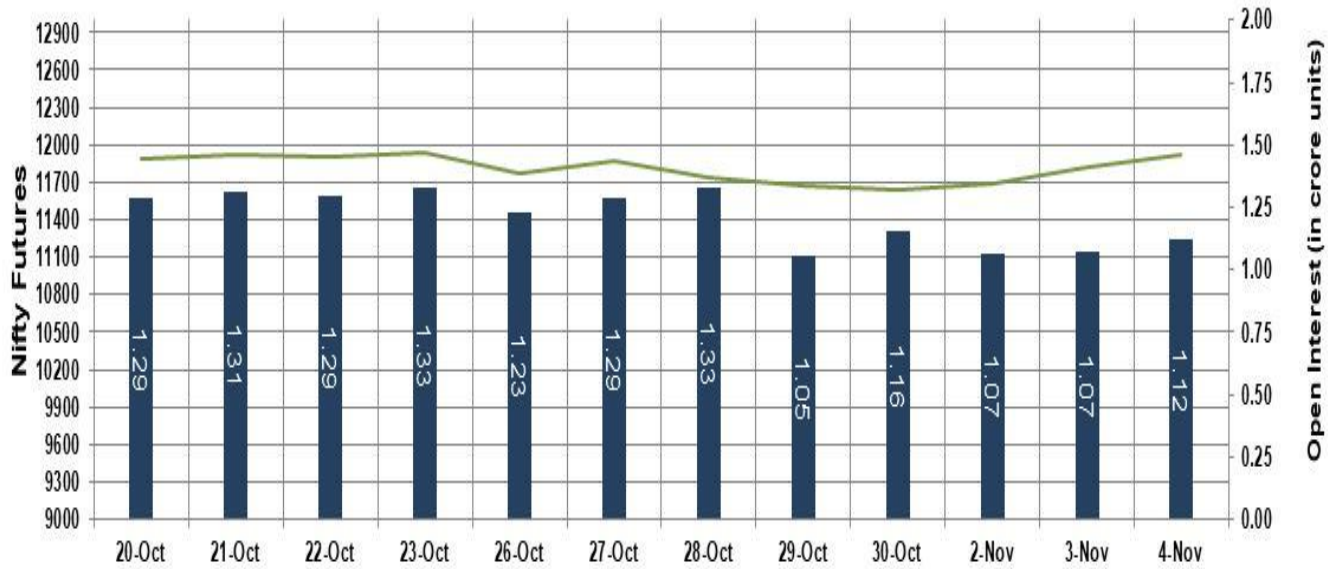
In noon deals, key indices turned negative, as the Commerce Ministry in its latest data has showed that India's merchandise exports fell by 5.4 percent to \$24.82 bln in Oct 2020 as compared to \$26.23 bln in the same month a year ago, on account of dip in shipments of petroleum products, gems and jewellery, leather, and engineering goods. Exports during Apr-Oct 2020-21 were \$150.07 bln, exhibiting a negative growth of 19.05 percent over the same period last year. However, markets came back in green terrain during late afternoon session, after India's services sector, hit severely by the over two-month long pandemic-induced lockdown, posted expansion in October for the first time since February supported by improved market conditions, with the PMI for services rising to 54.1 from 49.8 in Sept.

On the global front, European markets were trading mostly in red after Donald Trump prematurely claimed he had won the US election despite milns of votes remaining uncounted in a tight race. Asian markets ended mostly higher on Wednesday, after China's service sector expanded strongly in October signaling a sustained recovery from the Covid-19 related drops in activity seen earlier in the year. The survey results published by IHS Markit showed that the Caixin services Purchasing Managers' Index advanced to 56.8 in

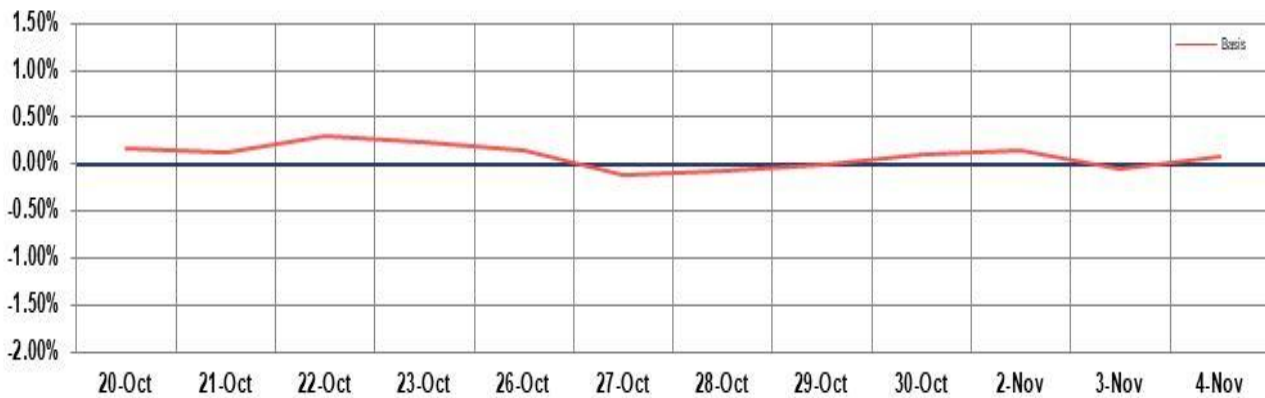
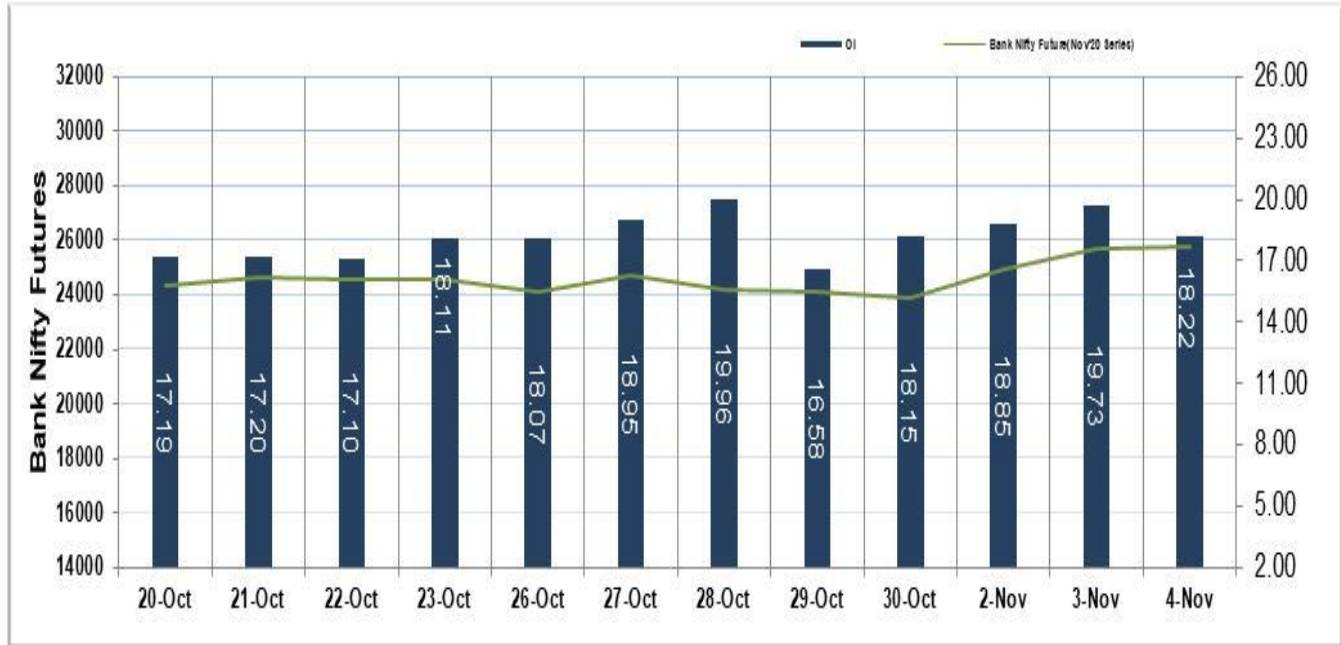
Market TO	Current	Previous	Net%
BSE CASH	4136	2654	56
NSE CASH	56932	58201	(2)
NSE FO	2497876	1508266	66

FII Derivatives	Buy	Sell	Net
Ind. Futures	4936.18	5225.87	(290)
Ind. Options	176210	174436	(136)
Stk. Futures	21653	21305	764
Stk. Options	7333.63	7400.28	(67)

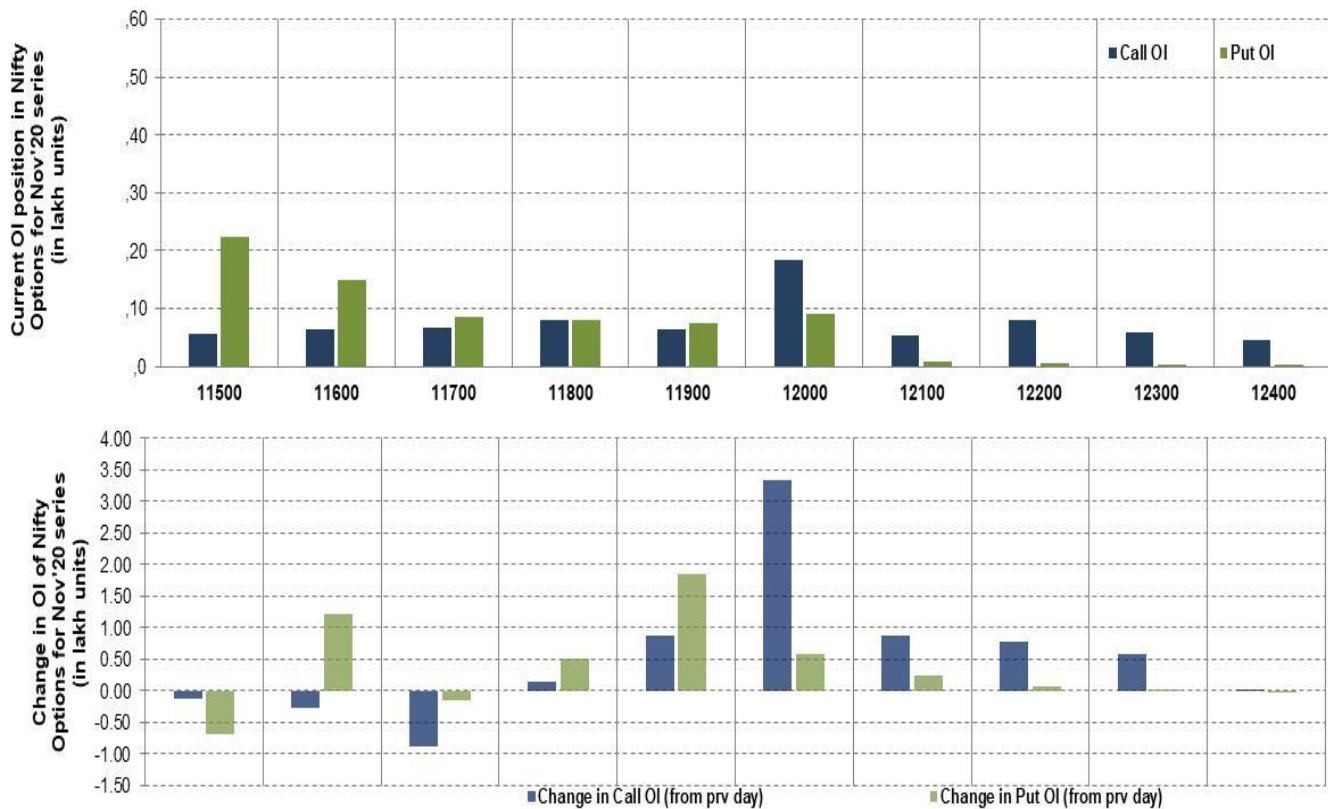
Nifty Futures



Bank Nifty Futures



Nifty Options

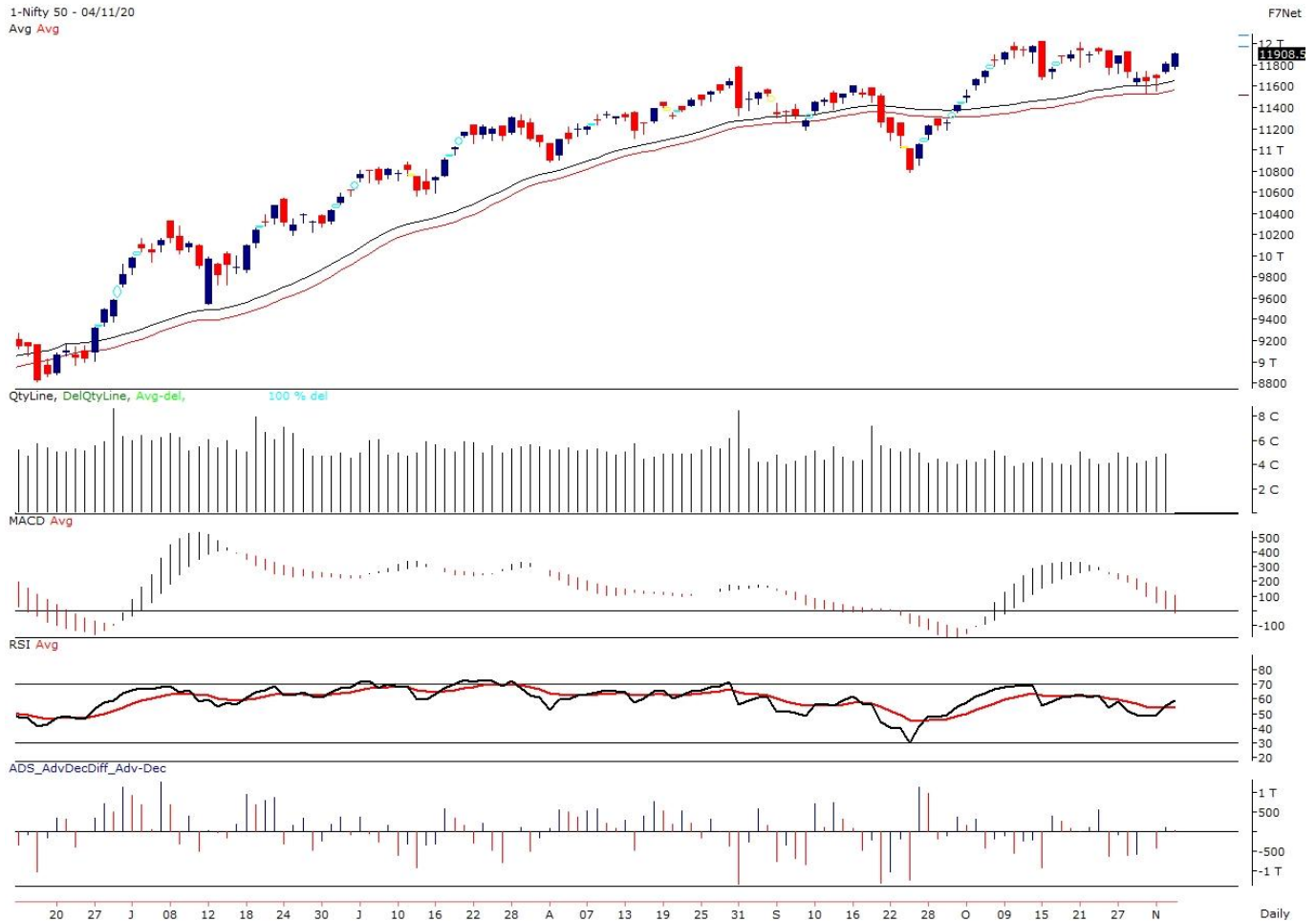


Note – Change in OI of Nifty Options refers to change from previous trading day
 Source-NSE, SIHL Derivatives Research (Institutional Equities)

- Among Nifty calls 12,000 SP from the Nov month expiry was the most active call with an addition of 0.33 million in open interests.
- Among Nifty puts 11,500 SP from the Nov month expiry was the most active put with a reduction of 0.07 million in open interests.
- The maximum OI outstanding for Calls was at 12,000 SP (1.84mn) and that for Puts was at 11,500 SP (2.23mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 04/11/20
 Avg Avg



Nifty Cash prices have settled at 11908.50 Up by 0.80 percent from the previous close. On the upper side it has resistance of 12050 and 12140 levels, while lower side it has support of 11830 and 11770 levels. Intraday traders should be cautious and take position accordingly.

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