

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	12120	11990	12055	12093	12158	12197	Buy	Neutral	Buy
Sensex	41340	40906	41123	41247	41464	41588	Buy	Neutral	Buy
Nifty Futures	12152	11989	12070	12113	12195	12238	Buy	Neutral	Buy
Bank Nifty	26313	25854	26084	26229	26459	26605	Buy	Buy	Neutral
CNX IT	21386	21111	21248	21422	21560	21733	Buy	Neutral	Buy
CNX Midcap	17677	17372	17525	17610	17762	17848	Buy	Buy	Neutral
CNX Small Cap	5825	5767	5796	5813	5842	5859	Neutral	Neutral	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	41340.16	724.02	1.78
NIFTY	12120.30	211.80	1.78
MIDCAP	15349.03	262.85	1.74
SMLCAP	15136.47	253.28	1.70
BSEFMC	11169.56	193.07	1.76
AUTO	18057.50	215.65	1.21
POWER	1765.83	29.33	1.69
REALTY	1769.49	-9.79	-0.55
BSE IT	21556.65	285.91	1.34
BANKEX	30186.81	631.99	2.14
OILGAS	12259.30	378.92	3.19
METAL	8674.45	367.71	4.43

Currency Futures	Close	Pre. Pts	% Chg
25-Nov-20 USD-INR	74.23	-0.55	-0.74
25-Nov-20 EUR-INR	87.65	0.14	0.16
25-Nov-20 GBP-INR	96.97	-0.23	-0.24
25-Nov-20 JPY- INR	71.23	-0.26	-0.36

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1340	524	117
BSE	1746	912	170

FII/DII Capital Mkt*	Buy	Sell	Net
DII	3589	5797	(2208)
FII	9963	4594	5368

*NOTE: - FII AND DII data figure is provisional

Market Commentary

After a positive start of the day, key indices remained higher for the whole trading session, as the finance ministry has said the economy has been recovering at a fast pace and would likely to reach pre-Covid-19 levels by the end of the current fiscal year. Further, some support also came after the Directorate DGFT has said while October data looked promising for exports, the situation will improve further in the coming months due to collaborative efforts of all the stakeholders. Director General of Foreign Trade Amit Yadav has said since April, when there was a huge downfall in exports, it has made good progress and is going to rise in the coming months.

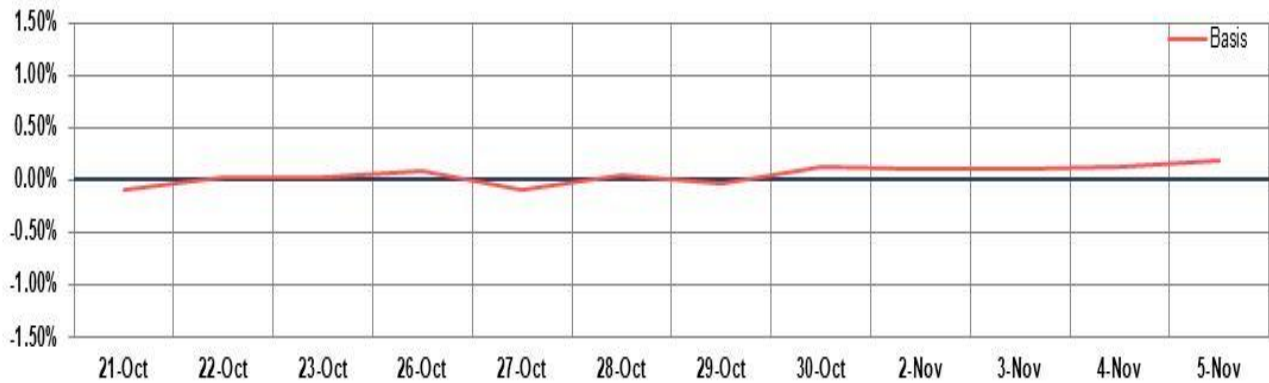
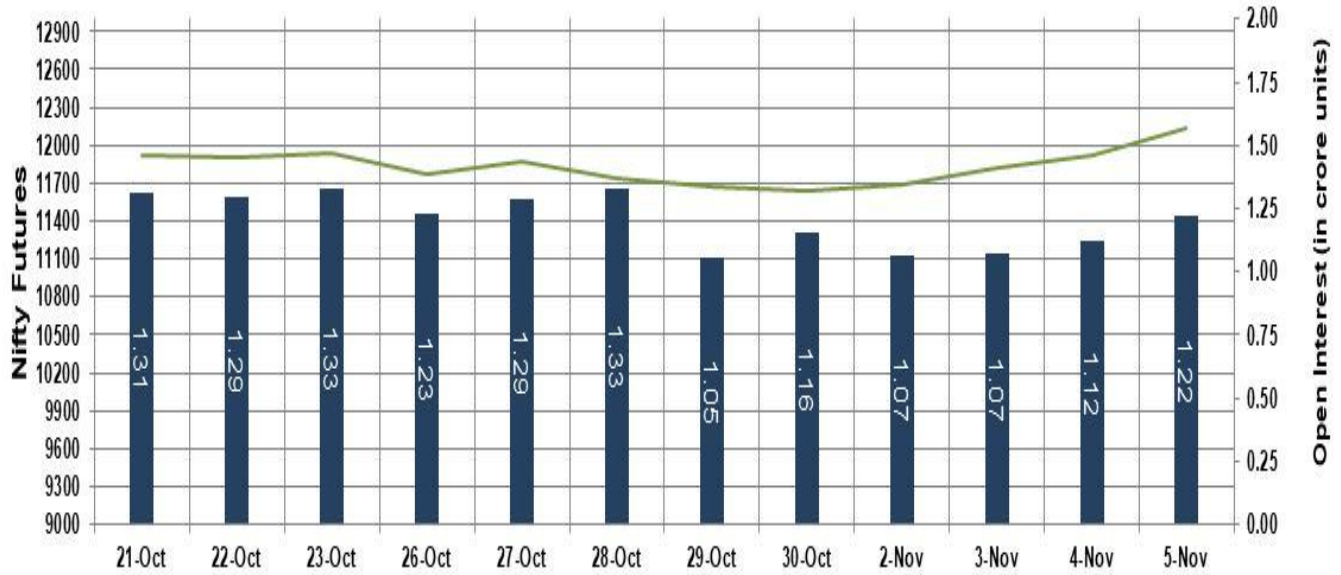
Markets extended their gains in the second half of the session, taking support with union minister Prakash Javadekar's statement that the pandemic-hit economy is coming back on rails at more speed than expected. He also said that an increase in rail freight collection, higher goods and services tax mop-up, rise in power demand and improved FDI inflows indicate that the economy was doing better in the second quarter of the current financial year

On the global front, European markets were trading higher supported by a handful of strong earnings reports, more stimulus for Britain's economy, and a surge in Wall Street stocks as the U.S. presidential election race came down to the wire. Asian markets ended higher on Thursday, even after the coronavirus pandemic, Indonesia's economy slipped into a recession for the first time since the Asian financial crisis in 1998. The data released by the statistics bureau revealed that gross domestic product fell 3.49 percent on a yearly basis in the third quarter after shrinking 5.32 percent in the second quarter. Technical recession is defined as two consecutive quarters of negative growth in real GDP..

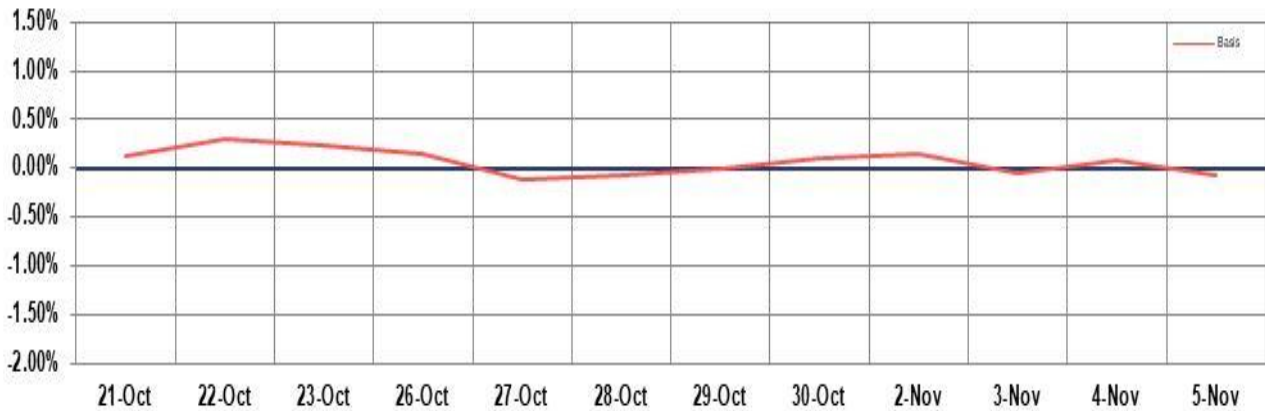
Market TO	Current	Previous	Net%
BSE CASH	3325	4136	(20)
NSE CASH	55976	56932	(2)
NSE FO	4533245	2497876	81

FII Derivatives	Buy	Sell	Net
Ind. Futures	7194.15	3753	3441
Ind. Options	176210	174436	2907
Stk. Futures	21653	21305	588
Stk. Options	5387.08	5403.18	(16)

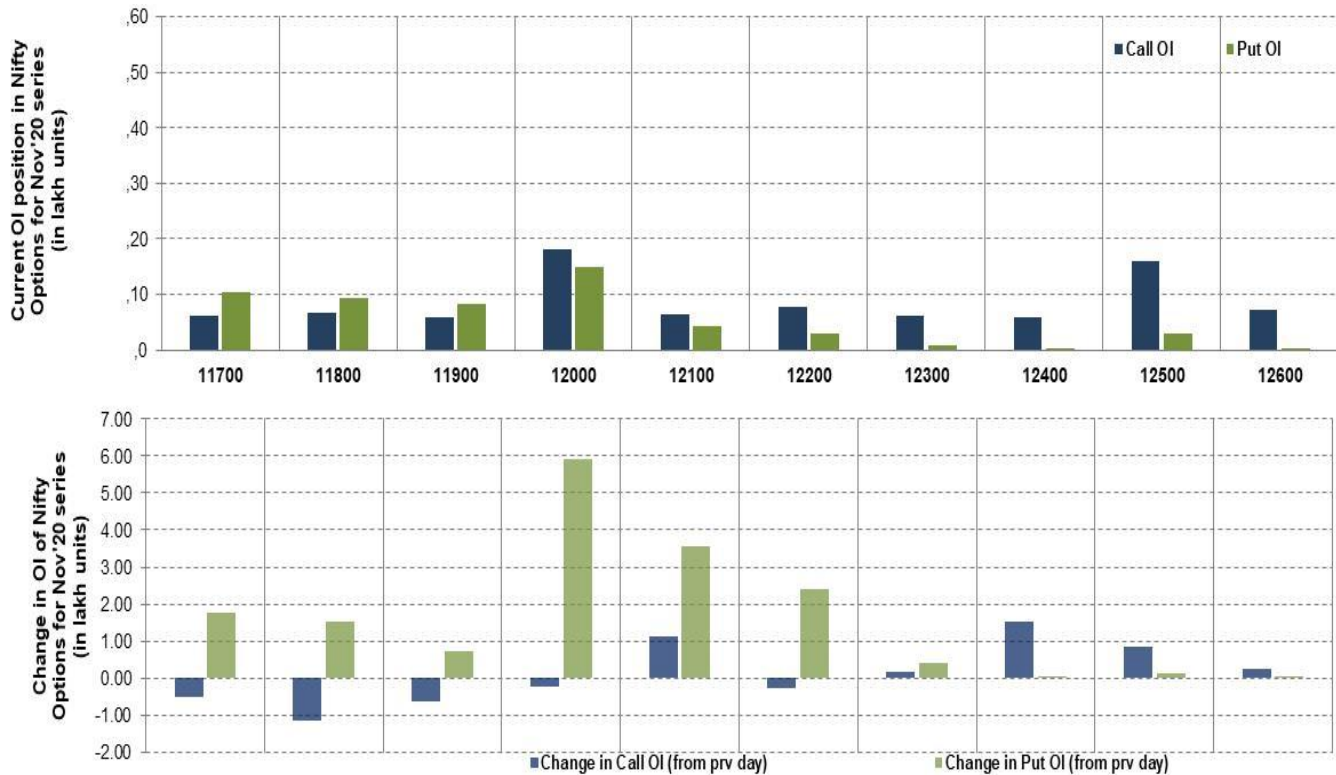
Nifty Futures



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 12,000 SP from the Nov month expiry was the most active put with an addition of 0.60 million in open interests.
- The maximum OI outstanding for Calls was at 12,000 SP (1.81mn) and that for Puts was at 12,000 SP (1.49mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 05/11/20
Avg Avg



Nifty Cash prices have settled at 12120.30 Up by 1.78 percent from the previous close. On the upper side it has resistance of 12230 and 12360 levels, while lower side it has support of 12020 and 11930 levels. Intraday traders should be cautious and take position accordingly.

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