

Daily Derivatives & Market Report

CONTENTS

Page No.	Particulars
2	Market Summary
3	Nifty Futures – Derivatives Snap
4	Bank Nifty Futures – Derivatives Snap
5	Activity in Nifty Options
6	What do Nifty Technical suggest
7	Disclaimer

Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	12264	12077	12170	12225	12319	12374	Buy	Buy	Buy
Sensex	41893	41172	41533	41744	42104	42315	Buy	Buy	Buy
Nifty Futures	12262	12082	12172	12226	12315	12369	Buy	Buy	Buy
Bank Nifty	26799	25878	26338	26596	27057	27314	Buy	Buy	Neutral
CNX IT	21492	21111	21302	21442	21632	21773	Buy	Buy	Buy
CNX Midcap	17803	17620	17711	17788	17879	17956	Buy	Buy	Neutral
CNX Small Cap	5859	5823	5841	5871	5889	5920	Neutral	Buy	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	41893.06	552.90	1.34
NIFTY	12263.55	143.25	1.18
MIDCAP	15404.76	55.73	0.36
SMLCAP	15218.01	81.54	0.54
BSEFMC	11152.20	-17.36	-0.16
AUTO	18066.16	8.66	0.05
POWER	1773.17	7.34	0.42
REALTY	1787.90	18.41	1.04
BSE IT	21707.47	150.82	0.70
BANKEX	30744.16	557.35	1.85
OILGAS	12347.83	88.53	0.72
METAL	8714.60	40.15	0.46

Currency Futures	Close	Pre. Pts	% Chg
25-Nov-20 USD-INR	74.27	0.04	0.05
25-Nov-20 EUR-INR	88.11	0.46	0.53
25-Nov-20 GBP-INR	97.52	0.57	0.59
25-Nov-20 JPY- INR	71.88	0.68	0.95

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1130	718	134
BSE	1477	1148	194

FII/DII Capital Mkt*	Buy	Sell	Net
DII	2951	5890	(2939)
FII	9450	4580	4870

*NOTE: - FII AND DII data figure is provisional

Market Commentary

The start of the day was on a positive note, as the RBI said it will continue to conduct open market operation (OMO) purchase auctions of Rs 20,000 crore, as well as OMOs in State Development Loans (SDLs) to support market sentiment and assure adequate liquidity. Sentiments remained up-beat as Prime Minister Narendra Modi wooed global investors by showcasing the recent agriculture and labour reforms and faster-than-anticipated reflation of the economy and asserted that the government will do whatever it takes to make India the engine of global growth resurgence.

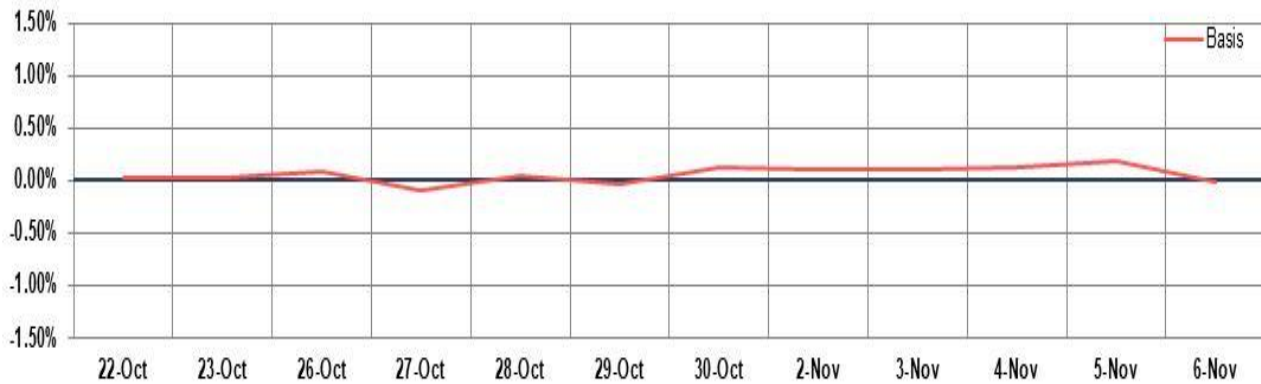
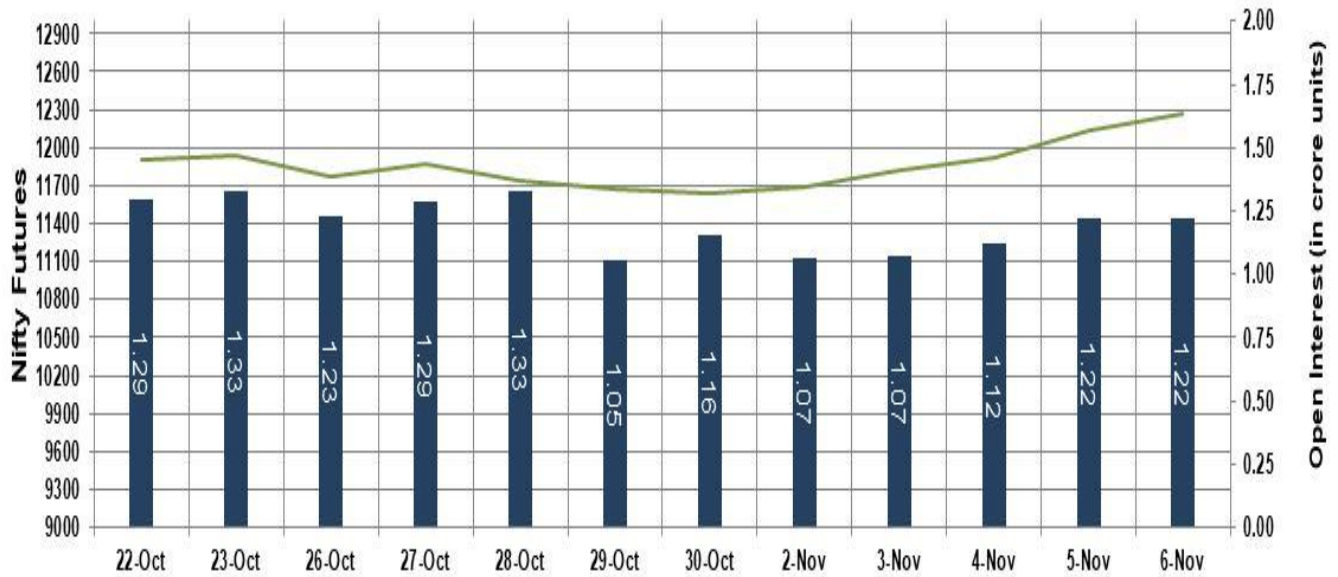
Markets remained higher for the whole trading session and extended their gains in the second half of the session to end higher, after External Affairs Minister S Jaishankar said that India's expectation is that the reforms undertaken by it in domains like labour, agriculture and education, when combined with making it easier to do business, create start-ups and promote skilling, will lead to much broader pathways for global collaboration. Jaishankar said given the hit taken by virtually every economy in the world in the wake of the COVID-19 pandemic, it is apparent that recovery is the primary focus.

On the global front, European markets were trading lower as investors await the outcome of the U.S. election and react to rising coronavirus cases and new restrictions across the continent. Asian markets ended mostly higher on Friday, after the average of household spending in Japan was down 10.2 percent on year in September, coming in at 269,863 yen. That beat forecasts for a decline of 10.7 percent following the 6.9 percent drop in August. The average of monthly income per household stood at 469,235 yen, up 2.6 percent on year. Individually, spending on furniture, clothing, medical care and recreation all were down sharply.

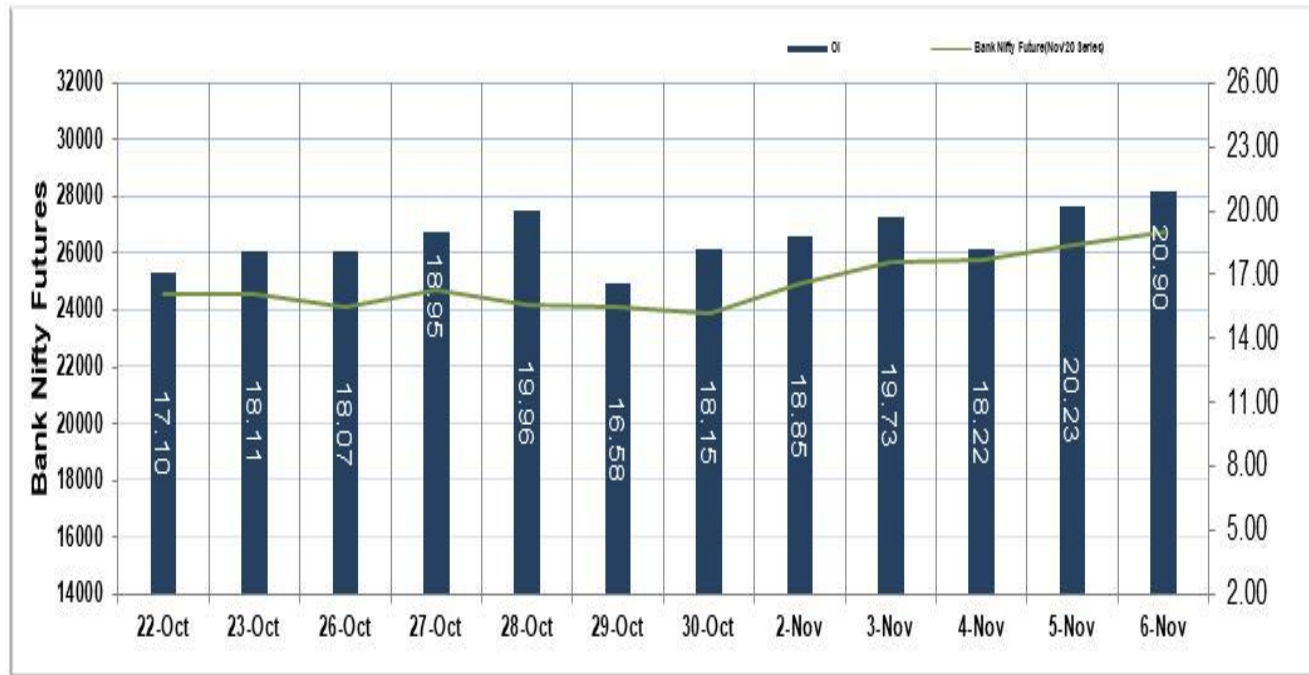
Market TO	Current	Previous	Net%
BSE CASH	3086	3325	(7)
NSE CASH	59430	55976	6
NSE FO	1451060	4533245	(68)

FII Derivatives	Buy	Sell	Net
Ind. Futures	4219.68	3698.32	521
Ind. Options	176210	174436	2570
Stk. Futures	21653	21305	(23)
Stk. Options	6954.31	6977.24	(23)

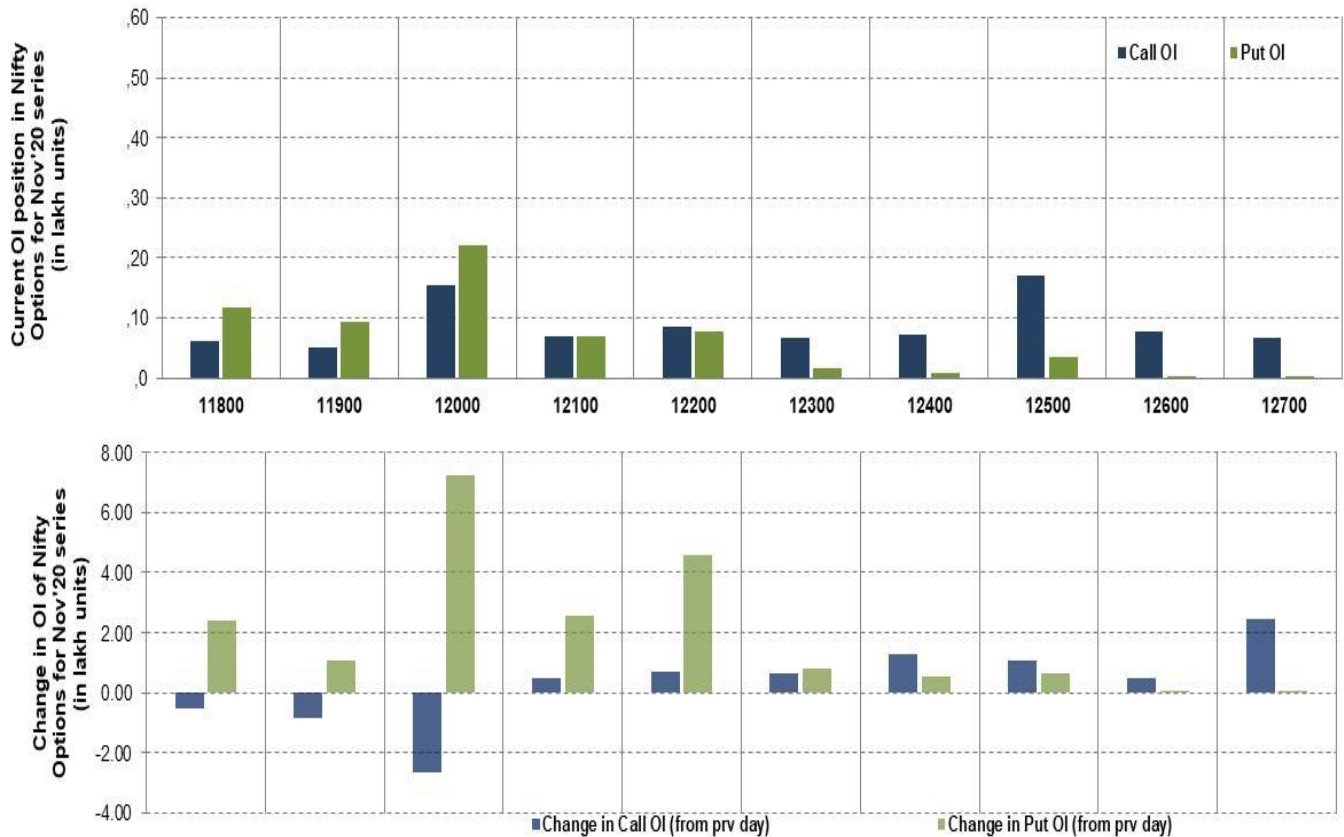
Nifty Futures



Bank Nifty Futures



Nifty Options

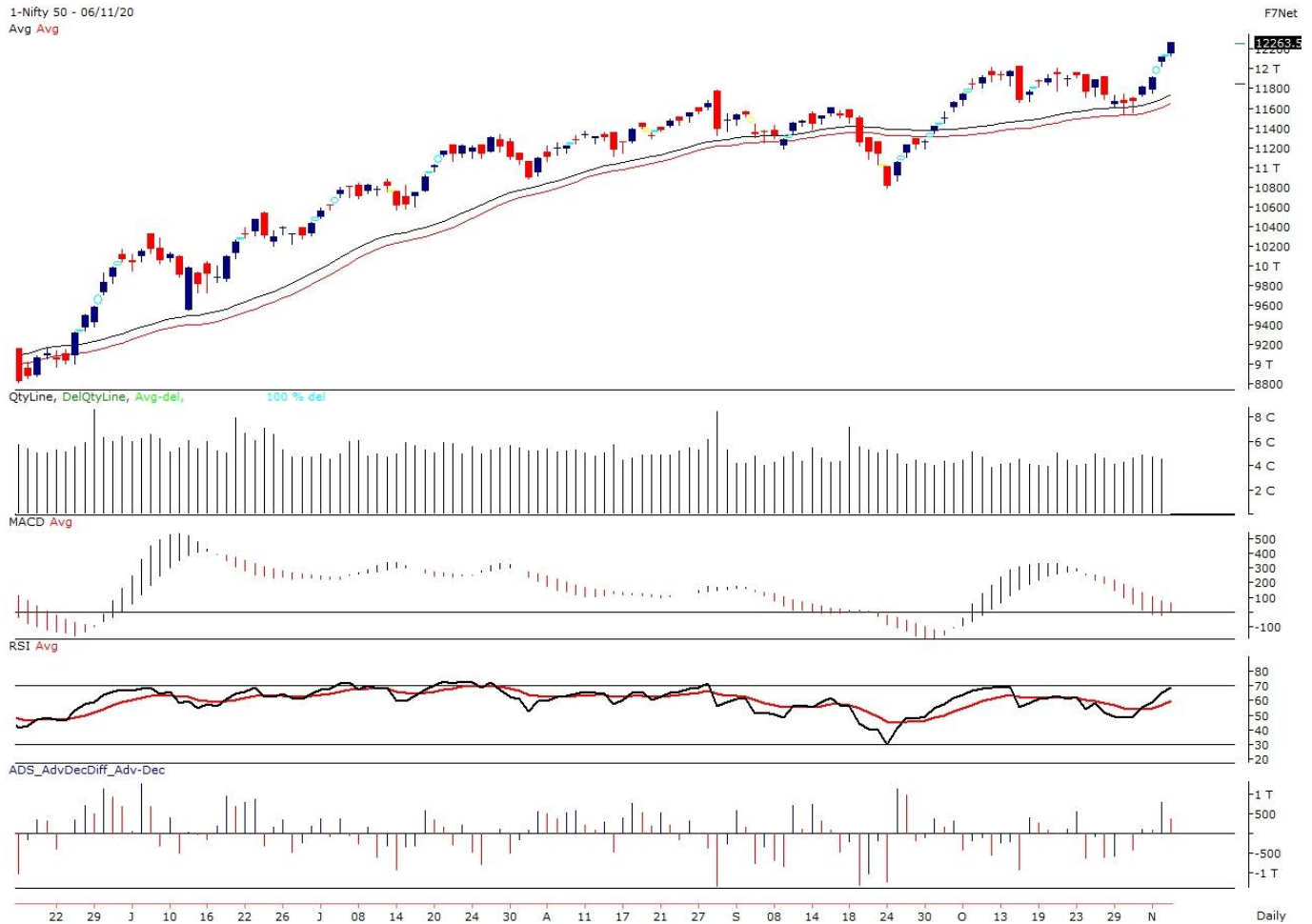


Note – Change in OI of Nifty Options refers to change from previous trading day
 Source-NSE, SIHL Derivatives Research (Institutional Equities)

- Among Nifty calls 12,500 SP from the Nov month expiry was the most active call with an addition of 0.11 million in open interests.
- Among Nifty puts 12,000 SP from the Nov month expiry was the most active put with an addition of 0.73 million in open interests.
- The maximum OI outstanding for Calls was at 12,500 SP (1.71mn) and that for Puts was at 12,000 SP (2.21mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 06/11/20
Avg Avg



Nifty Cash prices have settled at 12263.55 Up by 1.18 percent from the previous close. On the upper side it has resistance of 12360 and 12440 levels, while lower side it has support of 12110 and 12035 levels. Intraday traders should be cautious and take position accordingly.

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