

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	12461	12327	12394	12434	12501	12541	Buy	Buy	Buy
Sensex	42597	42120	42359	42502	42741	42884	Buy	Buy	Buy
Nifty Futures	12480	12339	12410	12447	12518	12555	Buy	Buy	Buy
Bank Nifty	27534	26873	27204	27399	27730	27925	Buy	Buy	Neutral
CNX IT	21820	21483	21652	21789	21958	22096	Buy	Buy	Buy
CNX Midcap	17957	17697	17827	17898	18028	18099	Buy	Buy	Neutral
CNX Small Cap	5878	5828	5853	5884	5909	5941	Buy	Buy	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	42597.43	704.37	1.68
NIFTY	12461.05	197.50	1.61
MIDCAP	15560.10	155.34	1.01
SMLCAP	15304.72	86.71	0.57
BSEFMC	11248.42	96.22	0.86
AUTO	18196.81	130.65	0.72
POWER	1813.76	40.59	2.29
REALTY	1815.15	27.25	1.52
BSE IT	22020.51	313.04	1.44
BANKEX	31598.96	854.80	2.78
OILGAS	12540.32	192.49	1.56
METAL	8897.54	182.94	2.10

Currency Futures	Close	Pre. Pts	% Chg
25-Nov-20 USD-INR	74.25	-0.01	-0.02
25-Nov-20 EUR-INR	88.07	-0.06	-0.07
25-Nov-20 GBP-INR	97.49	-0.11	-0.12
25-Nov-20 JPY- INR	71.53	-0.38	-0.52

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1123	766	126
BSE	1485	1206	191

FII/DII Capital Mkt*	Buy	Sell	Net
DII	3031	6067	(3036)
FII	9163	4615	4548

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Key indices made a wonderful start of the day, taking support with PHD Chamber of Commerce and Industry's President Sanjay Aggarwal's statement that the economy is going to attain its fastest growth trajectory from the next financial year 2021-22 onwards. He said 'Percolation of more and more economic reforms at the ground level with effective implementation would be crucial to attain the potential trajectory of \$5 trillion in the next 6 financial years by FY 2026-27 (GDP at current prices; considering the exchange rate between 74-75).'

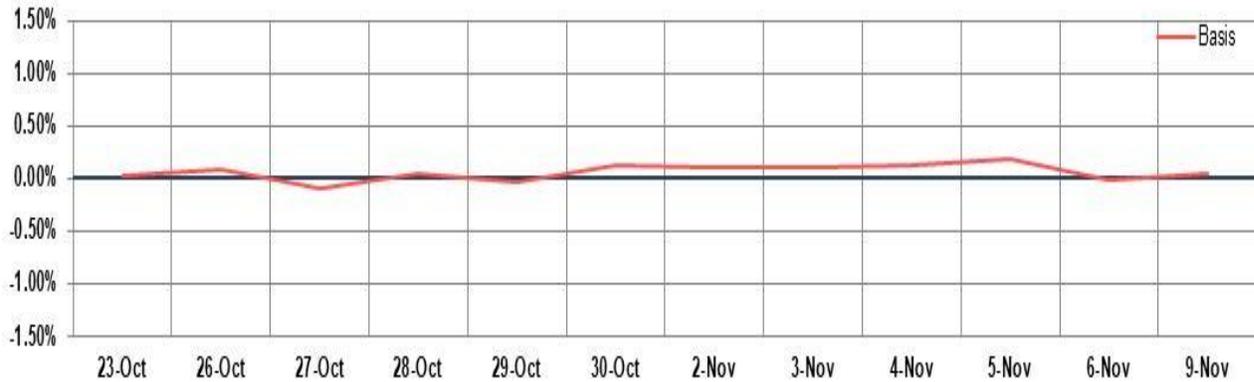
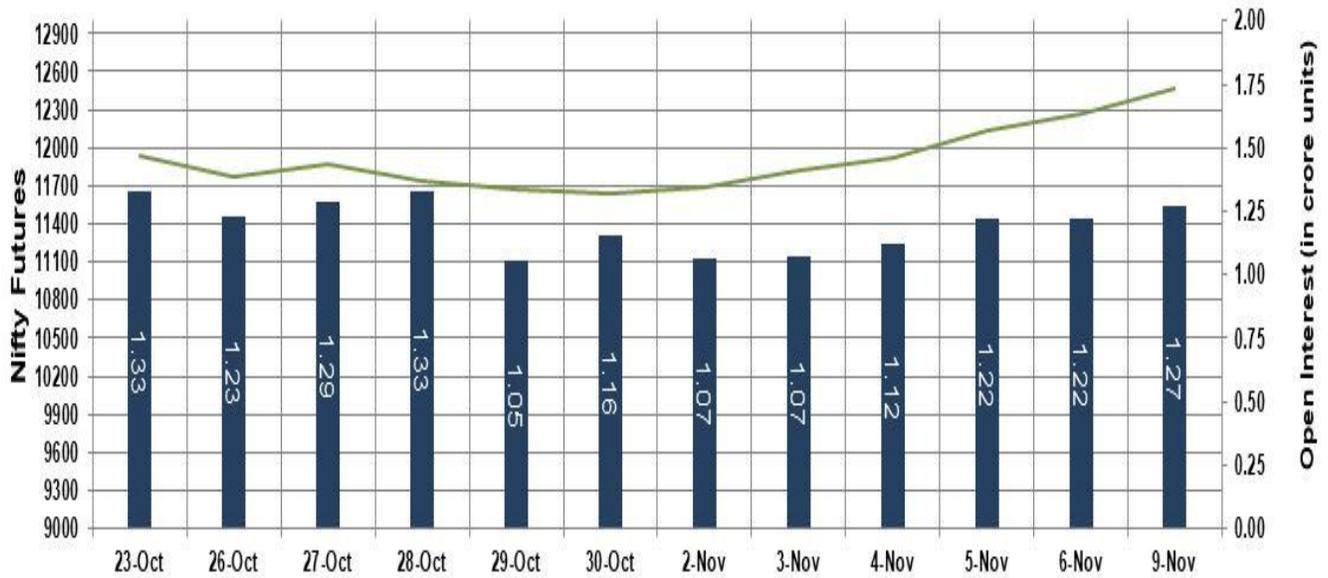
Domestic sentiments remained positive during the trading session, amid a report that NITI Aayog member Ramesh Chand has hailed the three recently enacted agriculture-related legislations by the Centre saying if implemented in the right spirit, they will take Indian agriculture to new heights and usher in the transformation of the rural economy. Some support also came with Finance Minister Nirmala Sitharaman's statement that increased digitisation will help in making better assessment of the country's economic growth and nudged tax practitioners to suggest their clients to shift towards digital modes of payments.

On the global front, European markets were trading higher. Asian markets ended higher on Monday, after Malaysia's industrial production rose at a faster rate in September. The data from the Department of Statistics showed that industrial production rose 1.0 percent year-on-year in September, following a 0.2 percent increase in August. The growth in production was mainly due to the rise in the manufacturing output. Factory output rose 4.3 percent yearly in September, following a 2.2 percent increase in the previous month. Among other sectors, the mining and quarrying output decreased 9.6 percent and electricity output fell 2.1 percent.

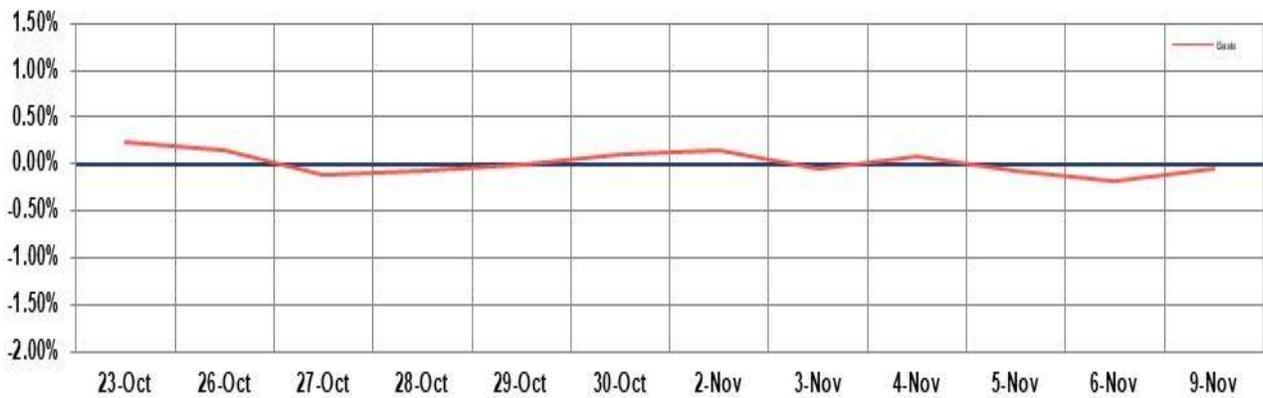
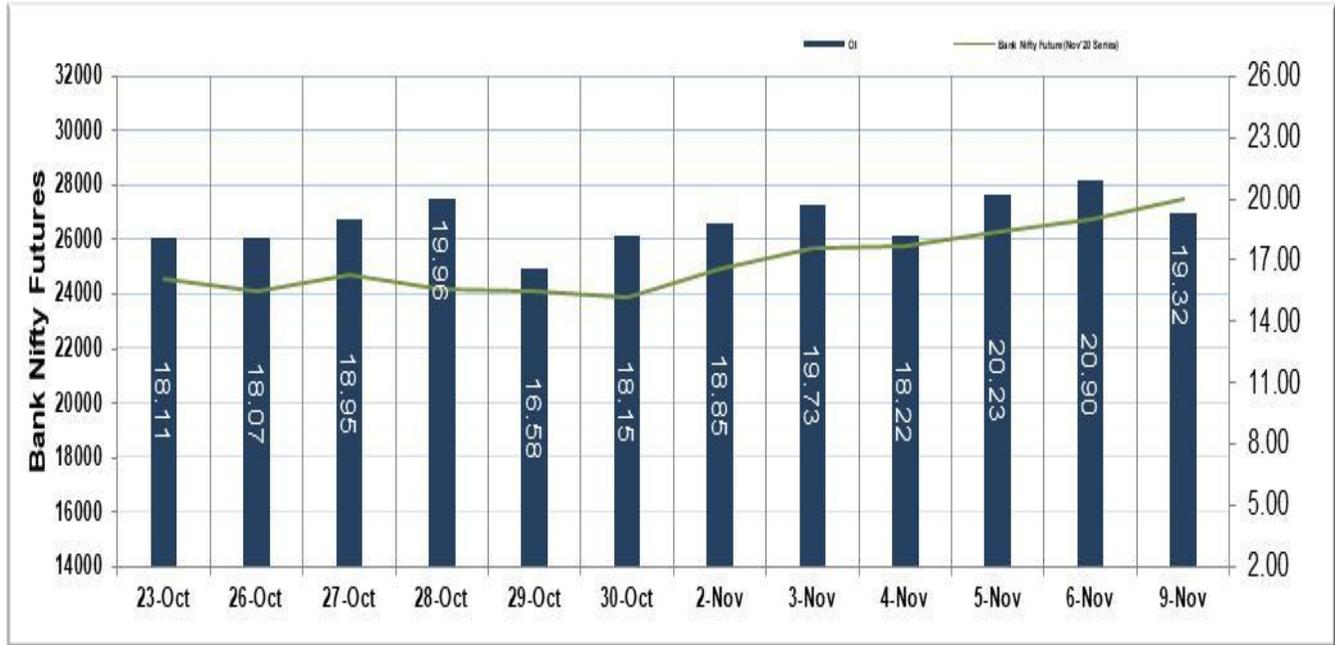
Market TO	Current	Previous	Net%
BSE CASH	3324	3086	8
NSE CASH	56961	59430	(4)
NSE FO	1680249	1451060	16

FII Derivatives	Buy	Sell	Net
Ind. Futures	4332.08	3427.47	905
Ind. Options	176210	174436	(1705)
Stk. Futures	21653	21305	(755)
Stk. Options	6060.42	6080.89	(20)

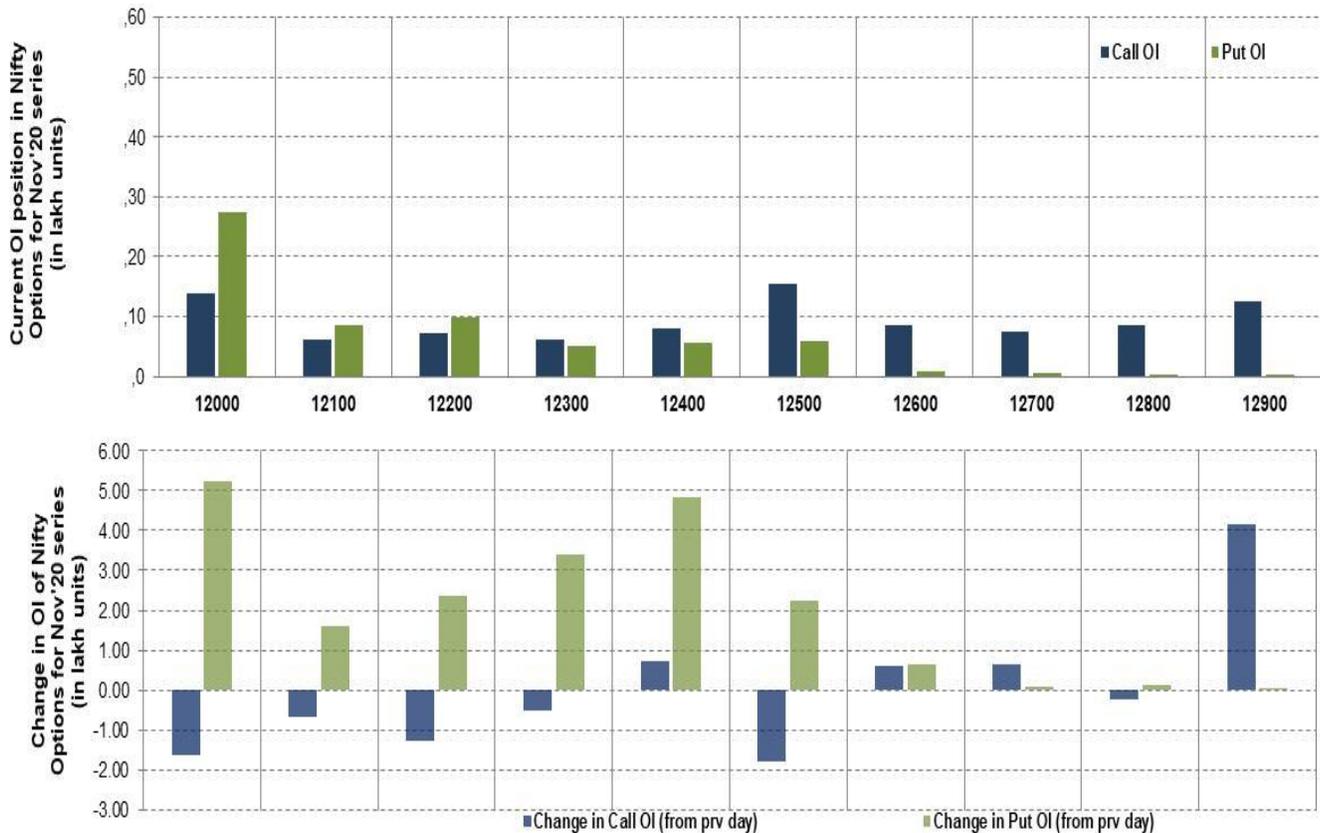
Nifty Futures



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 a reduction of 0.18 million in open interests.
- Among Nifty puts 12,000 SP from the Nov month expiry was the most active put with an addition of 0.52 million in open interests.
- The maximum OI outstanding for Calls was at 12,500 SP (1.53mn) and that for Puts was at 12,000 SP (2.73mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 09/11/20
Avg Avg



Nifty Cash prices have settled at 12461.05 Up by 1.61 percent from the previous close. On the upper side it has resistance of 12620 and 12770 levels, while lower side it has support of 12230 and 12110 levels. Intraday traders should be cautious and take position accordingly.

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