

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	12631	12415	12523	12583	12692	12752	Buy	Buy	Buy
Sensex	43278	42428	42853	43085	43509	43741	Buy	Buy	Buy
Nifty Futures	12662	12419	12541	12604	12726	12789	Buy	Buy	Buy
Bank Nifty	28606	27556	28081	28442	28967	29327	Buy	Buy	Neutral
CNX IT	20979	20388	20683	21158	21454	21929	Neutral	Buy	Buy
CNX Midcap	18008	17784	17896	18002	18113	18219	Buy	Buy	Neutral
CNX Small Cap	5875	5816	5846	5887	5917	5958	Buy	Buy	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	43277.65	680.22	1.60
NIFTY	12631.10	170.05	1.36
MIDCAP	15544.04	-16.06	-0.10
SMLCAP	15231.65	-73.07	-0.48
BSEFMC	11265.62	17.20	0.15
AUTO	18295.64	98.83	0.54
POWER	1817.60	3.84	0.21
REALTY	1856.22	41.07	2.26
BSE IT	21203.37	-817.14	-3.71
BANKEX	32758.13	11597.20	3.67
OILGAS	12792.11	251.79	2.01
METAL	8950.60	53.06	0.60

Currency Futures	Close	Pre. Pts	% Chg
25-Nov-20 USD-INR	74.35	0.12	0.17
25-Nov-20 EUR-INR	87.67	-0.47	-0.54
25-Nov-20 GBP-INR	98.50	0.95	0.98
25-Nov-20 JPY- INR	70.62	-0.94	-1.32

Advance/ Decline	Adv	Dec	Un Ch.
NSE	827	1054	136
BSE	1208	1512	171

FII/DII Capital Mkt*	Buy	Sell	Net
DII	6626	8936	(2309)
FII	14189	8561	5627

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Benchmarks made a positive start of the day and maintained gaining rally during the whole trading session. Sentiments got a boost with optimism over Covid-19 vaccine as Pfizer Inc's said its experimental COVID-19 vaccine was more than 90 percent effective based on initial trial results, and they have so far found no serious safety concerns, priming it for possible speedy regulatory approvals. Adding more positivity, SBI Research report stated that a number of green shoots are visible in the economy five months after easing restrictions. It also said assuming that India escapes a second wave, the pandemic will subside by February 2021.

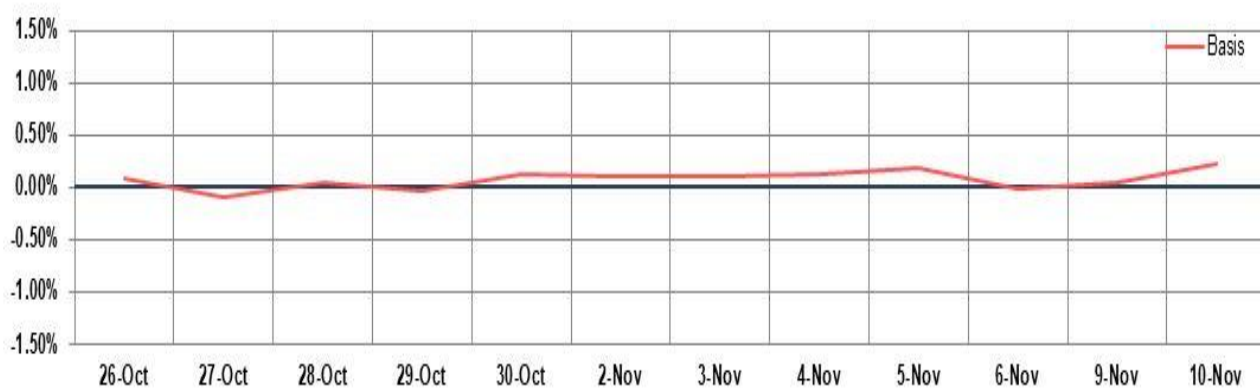
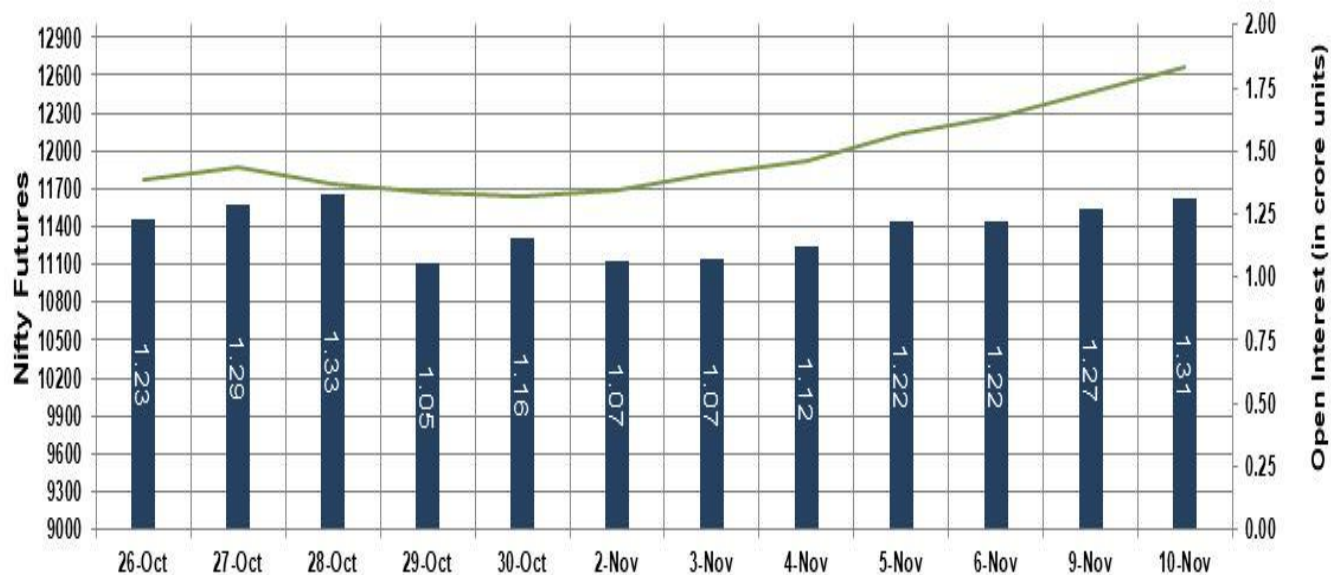
Markets extended gains during last hour of trade, as showing signs of improvement, the country's exports grew 22.47 per cent year-on-year to \$6.75 billion in the first week of November, mainly driven by healthy growth in pharmaceuticals, gems and jewellery and engineering sectors. The exports during the first week of November last year was \$5.51 billion. Sentiments were positive, amid private report stating that with economic activities gathering pace post easing of lockdowns across the country, hiring activities in most sectors have shown significant recovery in October over the previous month.

On the global front, European markets were trading mostly in green. Asian markets ended mostly higher on Tuesday, after consumer prices in China were up just 0.5 percent on year in October. The National Bureau of Statistics said that was shy of expectations for 0.8 percent and down sharply from 1.7 percent. On a monthly basis, consumer prices sank 0.3 percent - again missing forecasts for an increase of 0.2 percent, which would have been unchanged. The bureau also said that producer prices were down 2.1 percent on year - unchanged from the previous month but missing expectations for a decline of 2.0 percent.

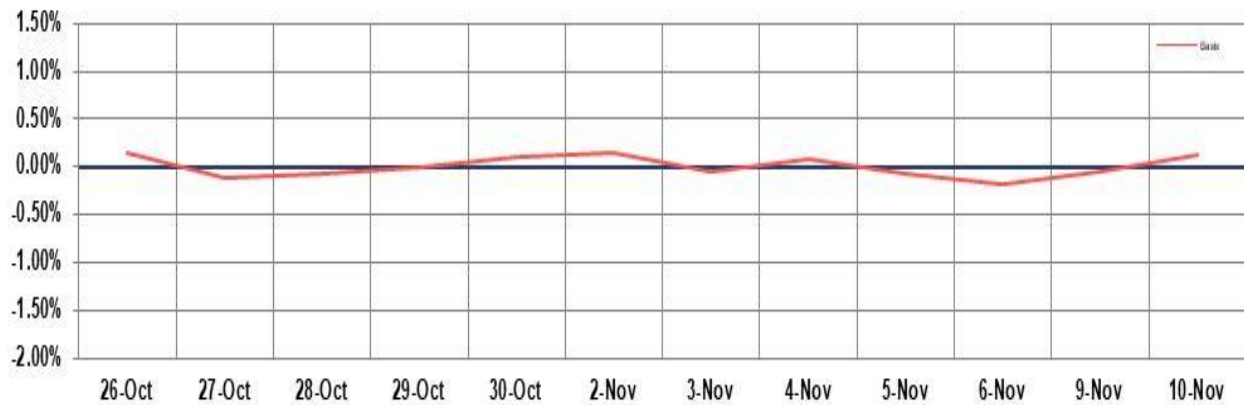
Market TO	Current	Previous	Net%
BSE CASH	4320	3324	30
NSE CASH	82801	56961	45
NSE FO	2713906	1680249	62

FII Derivatives	Buy	Sell	Net
Ind. Futures	6941.83	4924.98	2017
Ind. Options	176210	174436	267
Stk. Futures	21653	21305	(1000)
Stk. Options	9862.74	9795.25	67

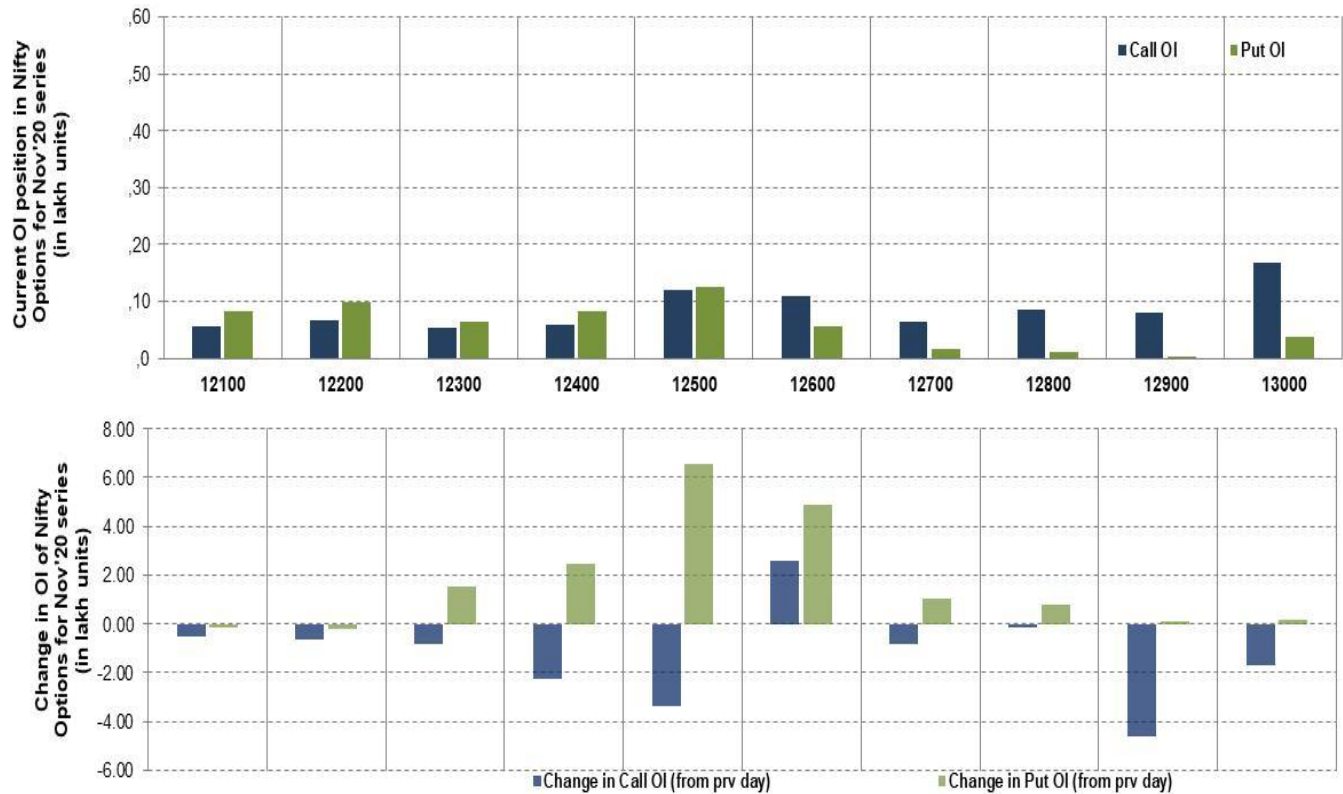
Nifty Futures



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 13,000 SP from the Nov month expiry was the most active call with a reduction of 0.20 million in open interests.
- Among Nifty puts 12,500 SP from the Nov month expiry was the most active put with an addition of 0.66 million in open interests.
- The maximum OI outstanding for Calls was at 13,000 SP (1.70mn) and that for Puts was at 12,500 SP (1.24mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 10/11/20

Avg Avg



Nifty Cash prices have settled at 12631.10 up by 1.36 percent from the previous close. On the upper side it has resistance of 12710 and 12860 levels, while lower side it has support of 12430 and 12360 levels. Intraday traders should be cautious and take position accordingly.

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