

## Daily Derivatives &amp; Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	12749	12498	12624	12697	12822	12895	Buy	Buy	Buy
Sensex	43594	42686	43140	43424	43878	44162	Buy	Buy	Buy
Nifty Futures	12766	12509	12638	12706	12835	12903	Buy	Buy	Buy
Bank Nifty	28845	27876	28360	28696	29180	29515	Buy	Buy	Neutral
CNX IT	21331	20823	21077	21221	21475	21619	Buy	Buy	Buy
CNX Midcap	18075	17776	17926	18075	18225	18374	Buy	Buy	Neutral
CNX Small Cap	5917	5829	5873	5903	5947	5976	Buy	Buy	Neutral

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	43593.67	316.02	0.73
NIFTY	12749.15	118.05	0.93
MIDCAP	15663.13	119.09	0.77
SMLCAP	15283.22	51.57	0.34
BSEFMC	11378.15	112.53	1.00
AUTO	18615.20	319.56	1.75
POWER	1849.54	31.94	1.76
REALTY	1868.55	12.33	0.66
BSE IT	21637.25	433.88	2.05
BANKEX	33114.55	356.42	1.09
OILGAS	12915.69	123.58	0.97
METAL	9265.10	314.50	3.51

Currency Futures	Close	Pre. Pts	% Chg
25-Nov-20 USD-INR	74.49	0.11	0.15
25-Nov-20 EUR-INR	87.76	0.06	0.07
25-Nov-20 GBP-INR	98.76	0.28	0.29
25-Nov-20 JPY- INR	70.67	0.09	0.12

Advance/ Decline	Adv	Dec	Un Ch.
NSE	989	868	131
BSE	1387	1336	211

FII/DII Capital Mkt*	Buy	Sell	Net
DII	4578	8042	(3464)
FII	14549	8342	6207

\*NOTE: - FII AND DII data figure is provisional

## Market Commentary

After a positive start, key indices traded in green during morning deals, as the health ministry said the National Expert Group on Vaccine Administration for COVID-19 is in conversation with all vaccine manufacturers, including domestic and foreign ones, a day after Pfizer Inc. and BioNTech SE announced more than 90 per cent efficacy of their potential vaccine for the coronavirus. Some support also came as Commerce and Industry Minister Piyush Goyal and Minister of State Hardeep Singh Puri held a virtual dialogue with their UK counterparts to review the progress towards a post-Brexit Enhanced Trade Partnership with Britain, which could lead to a free trade agreement in the future.

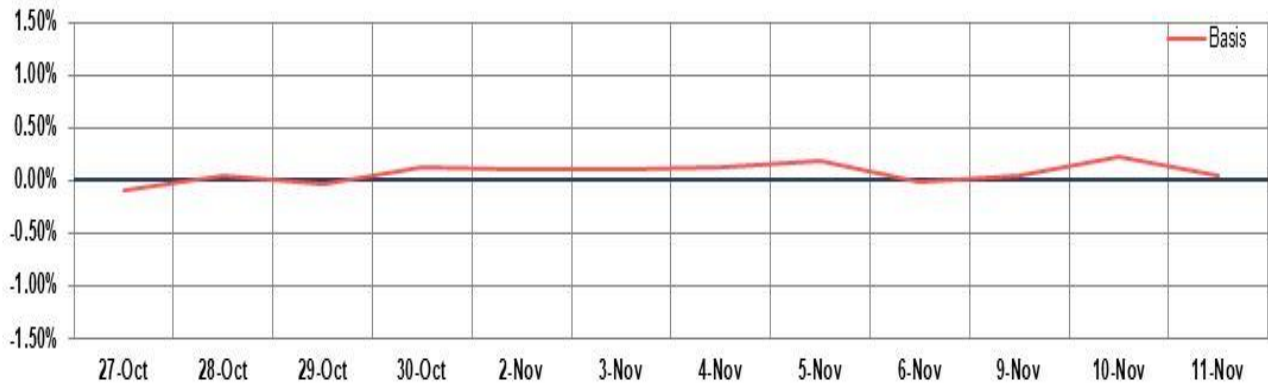
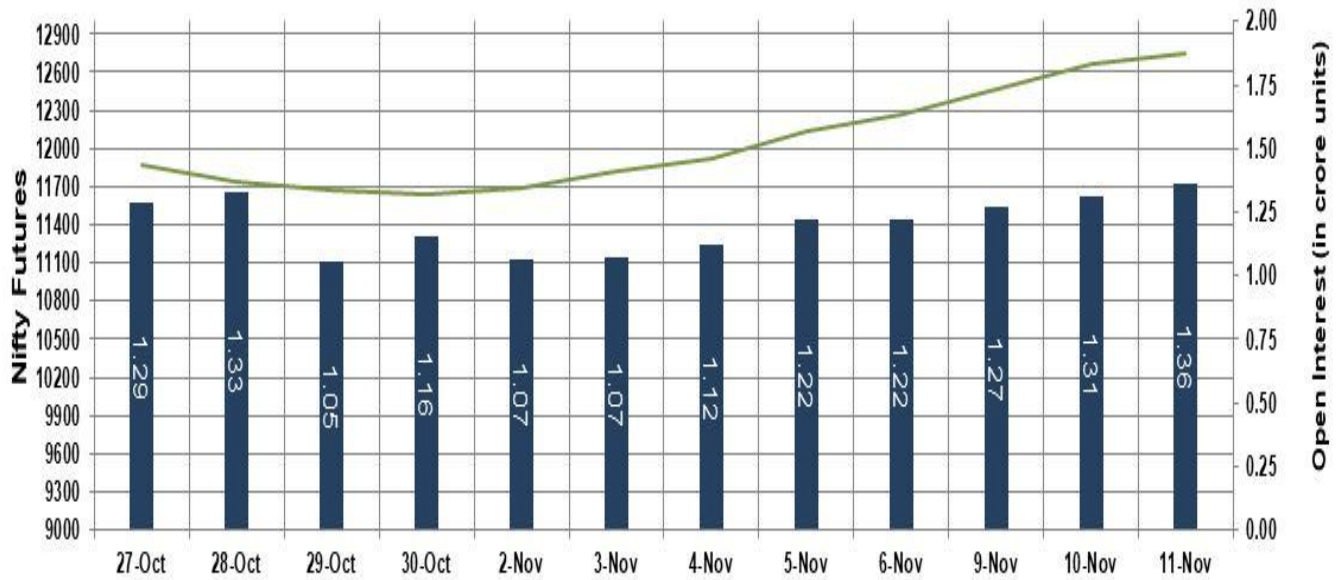
Markets regained momentum during last hours of the trade and ended the trading session on a higher note, taking support with Crisil Ratings in its latest report stated that revenue of the agrochemical sector is likely to grow 12-14 per cent in the ongoing FY21 on the back of sharp recovery in offtake from domestic agriculture sector and continuing healthy exports. Traders took some relief with report the Centre government has released Rs 6,195 cr as the eight equated monthly installment of post-devolution revenue deficit grants to 14 states.

On the global front, European markets were trading higher. Asian markets ended mostly in green, even after South Korea's unemployment rate rose in Oct. The data from Statistics Korea revealed that the jobless rate rose to a seasonally adjusted 4.2 percent in Oct from 3.9 percent in Sept. In the same month last year, the unemployment rate was 3.5 percent. On an unadjusted basis, the unemployment rate increased to 3.7 percent in Oct from 3.6 percent in the previous month. The number of unemployed increased to 1.02 mln October from 1.0 mln in the preceding month. Compared to a year ago, the figure rose by 164,000 persons.

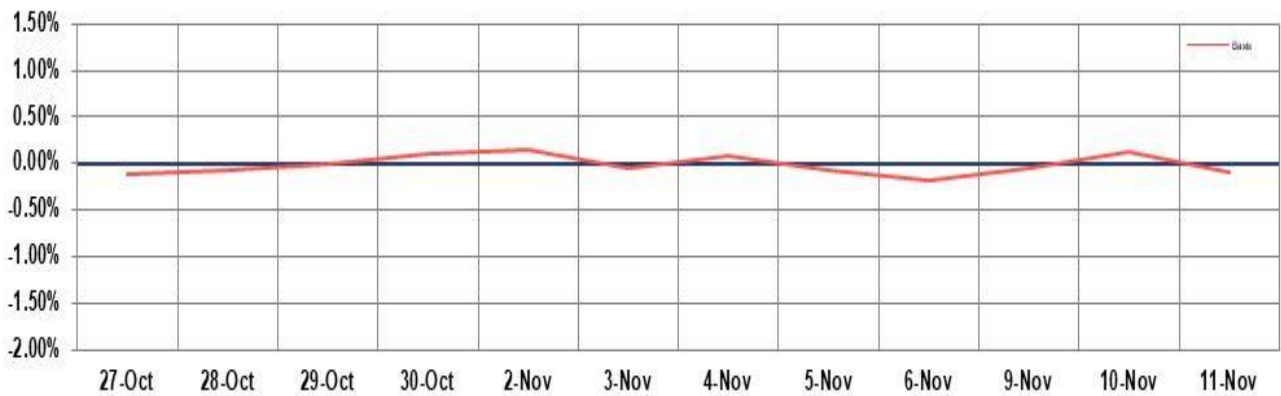
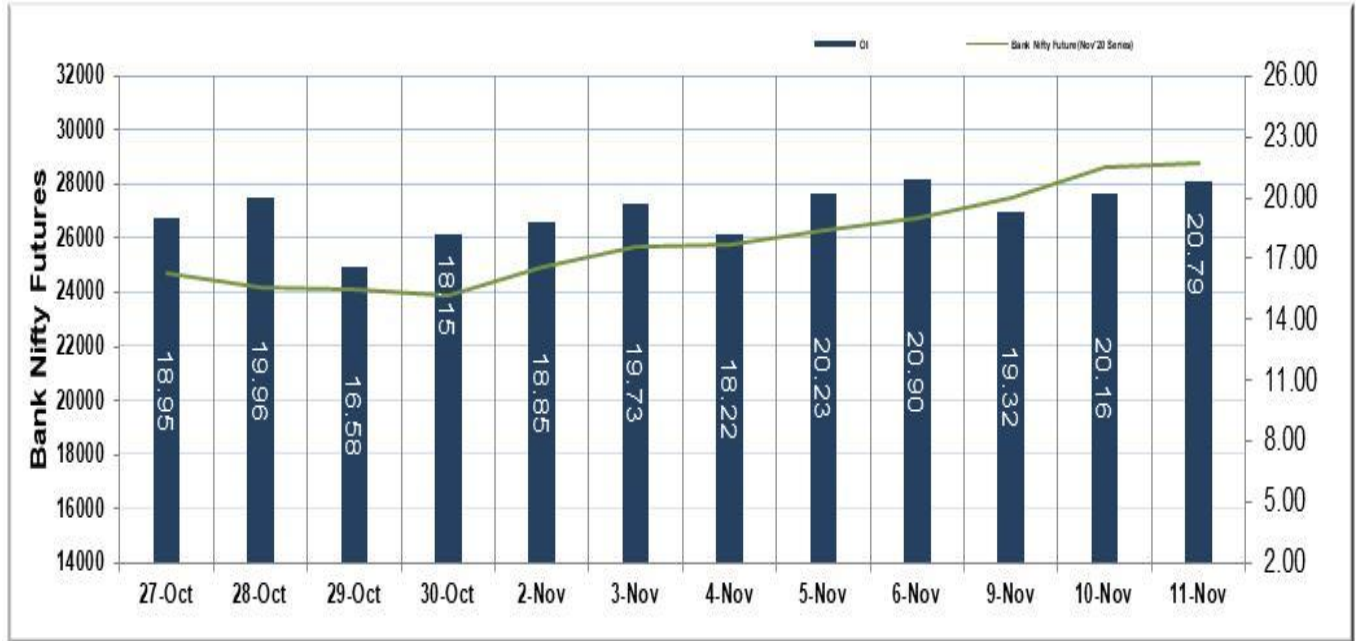
Market TO	Current	Previous	Net%
BSE CASH	4287	4320	(1)
NSE CASH	81869	82801	(1)
NSE FO	3638199	2713906	34

FII Derivatives	Buy	Sell	Net
Ind. Futures	5745.46	5506.92	239
Ind. Options	176210	174436	(118)
Stk. Futures	21653	21305	(392)
Stk. Options	9536.51	9515.40	21

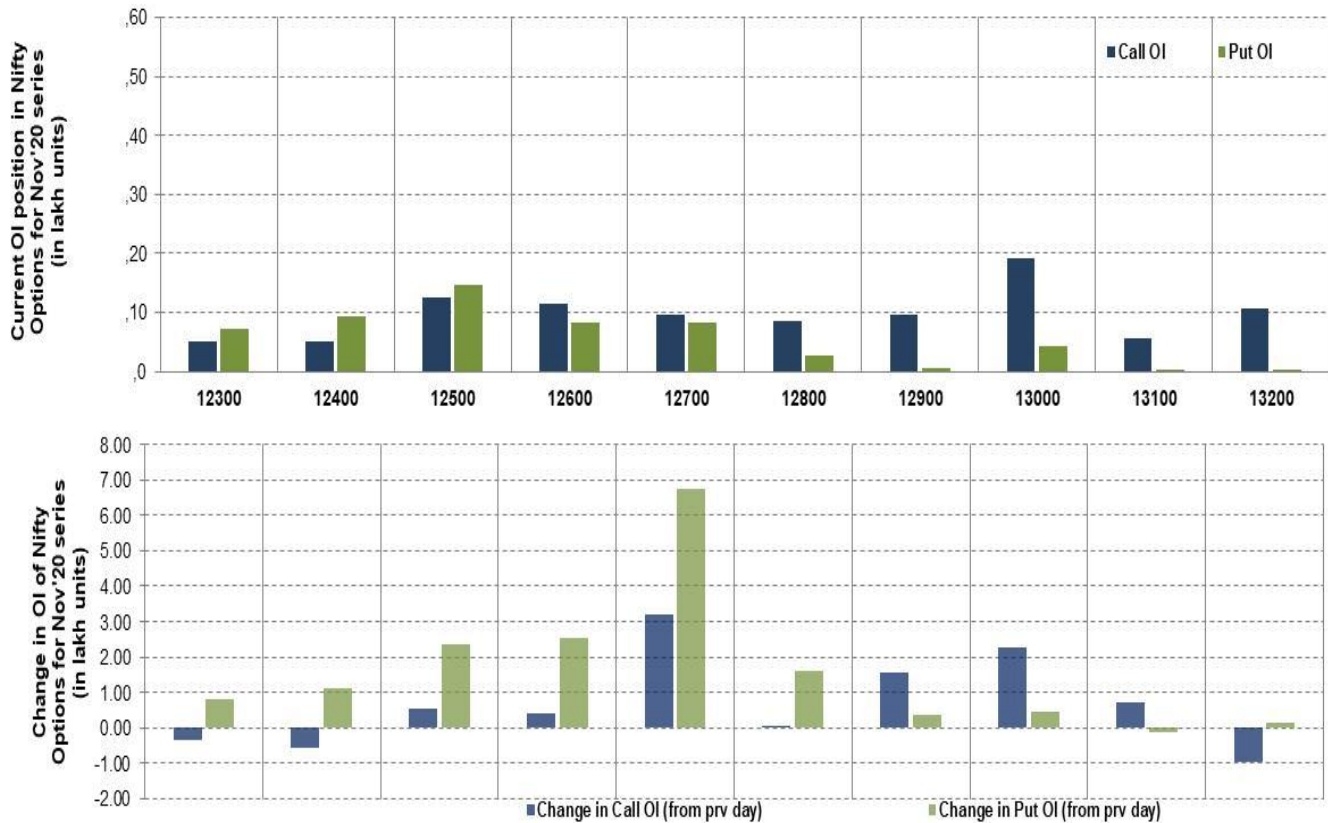
# Nifty Futures



# 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 an addition of 0.23 million in open interests.
- Among Nifty puts 12,500 SP from the Nov month expiry was the most active put with an addition of 0.24 million in open interests.
- The maximum OI outstanding for Calls was at 13,000 SP (1.90mn) and that for Puts was at 12,500 SP (1.47mn)

## Nifty Technical & Indices Levels

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



Nifty Cash prices have settled at 12749.15 up by 0.93 percent from the previous close. On the upper side it has resistance of 12860 and 12970 levels, while lower side it has support of 12630 and 12520 levels. Intraday traders should be cautious and take position accordingly.

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