

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	12874	12732	12803	12868	12940	13005	Buy	Buy	Buy
Sensex	43953	43476	43714	43938	44176	44400	Buy	Buy	Buy
Nifty Futures	12890	12760	12825	12866	12930	12972	Buy	Buy	Buy
Bank Nifty	29181	28531	28856	29048	29373	29564	Buy	Buy	Neutral
CNX IT	21489	21174	21331	21519	21676	21863	Buy	Buy	Buy
CNX Midcap	18652	18417	18535	18600	18717	18782	Buy	Buy	Neutral
CNX Small Cap	6105	6034	6069	6092	6128	6151	Buy	Buy	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	43952.71	314.73	0.72
NIFTY	12874.20	93.95	0.74
MIDCAP	16147.07	171.82	1.08
SMLCAP	15909.62	139.42	0.88
BSEFMC	11538.60	-29.14	-0.25
AUTO	19037.07	181.89	0.96
POWER	1892.53	14.17	0.75
REALTY	1958.77	34.42	1.79
BSE IT	21635.26	-107.78	-0.50
BANKEX	33463.35	617.08	1.88
OILGAS	13005.98	-142.47	-1.08
METAL	9661.66	199.73	2.11

Currency Futures	Close	Pre. Pts	% Chg
25-Nov-20 USD-INR	74.51	-0.13	-0.18
25-Nov-20 EUR-INR	88.48	0.24	0.27
25-Nov-20 GBP-INR	98.79	0.41	0.41
25-Nov-20 JPY- INR	71.45	0.32	0.45

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1054	848	107
BSE	1549	1271	182

FII/DII Capital Mkt*	Buy	Sell	Net
DII	3076	6905	(3829)
FII	14690	9785	4905

*NOTE: - FII AND DII data figure is provisional

Market Commentary

The start of the day was on a positive note, amid COVID-19 vaccine hopes. US-based biotechnology firm Moderna Inc said its vaccine candidate has been found to be 94.5 percent effective in preventing COVID-19, based on Phase 3 trials. Sentiments also got a boost with a private report that the Indian economy is seen recovering faster than expected and the Reserve Bank is likely to have come to an end of the rate easing cycle. In late morning deals, key indices cut some of their early gains, as the Reserve Bank of India (RBI) showed India's services exports in September fell 1.4 per cent to \$17.29 billion. The services exports (receipts) in September 2019 stood at \$17.54 billion.

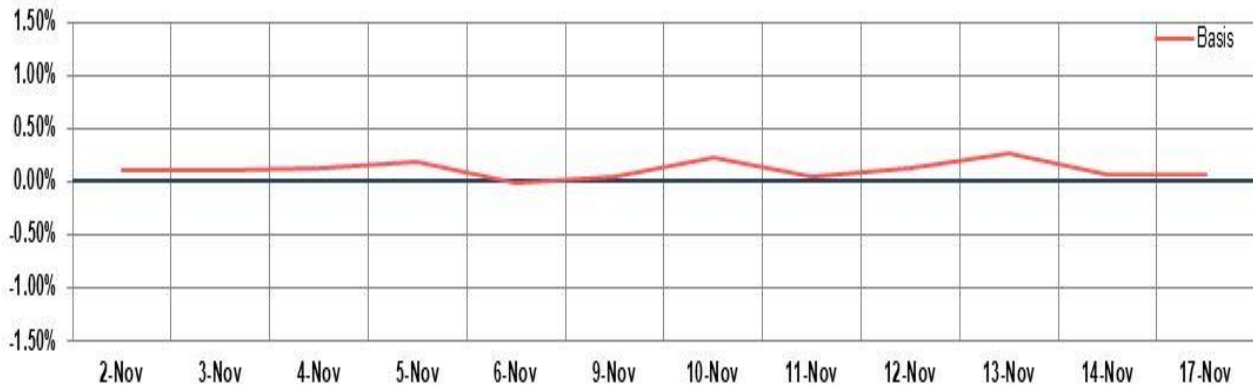
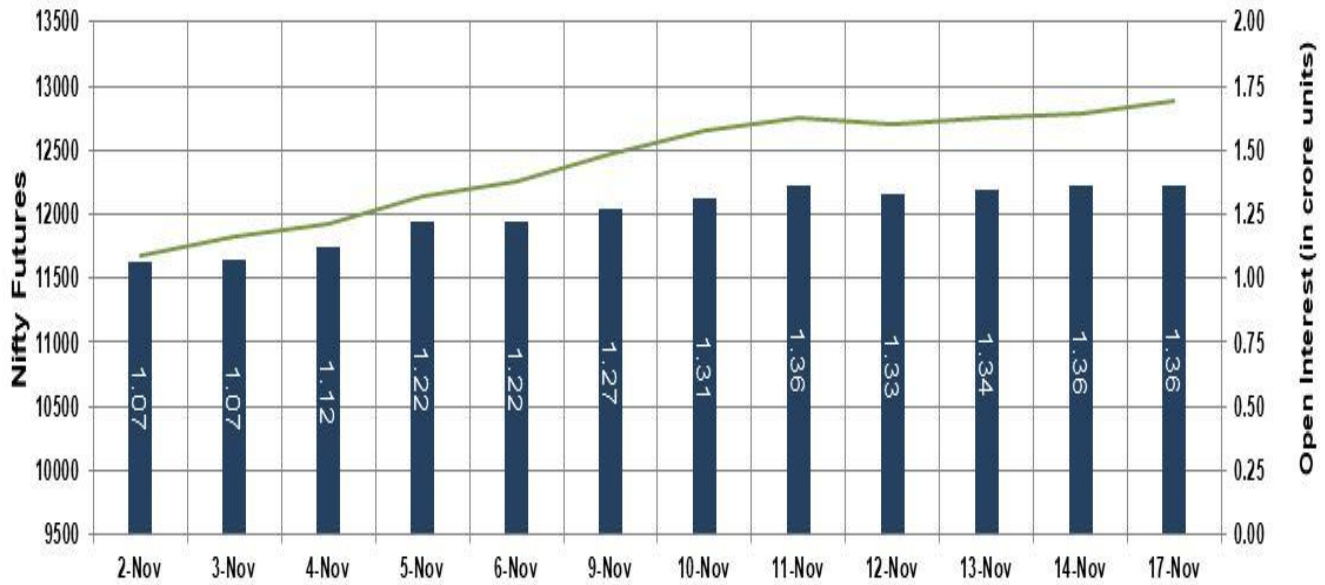
However, markets remained higher for the whole trading session, as domestic sentiments were positive, after Chairman Supratim Bandyopadhyay said pension fund regulator PFRDA will propose to the government to make employers' contribution of 14 per cent under NPS tax free for all categories of subscribers in the next Budget. Employers' contribution of 14 per cent in pension under the National Pension System (NPS) scheme for the central government employees was made tax free from April 1, 2019.

On the global front, European markets were trading lower, as tighter coronavirus restrictions across the continent halted a market rally that was powered by encouraging COVID-19 vaccine updates. Asian markets ended mostly higher on Tuesday, after Indonesia's trade surplus increased in October, amid fall in exports and imports. The figures from Statistics Indonesia showed that the trade surplus rose to \$3.61 billion in October from \$0.12 billion in the last year. In August, the trade surplus was \$2.35 billion. Exports declined 3.29 percent year-on-year in October. Imports fell 26.93 percent annually in October. On a monthly basis, exports rose 3.09 percent,

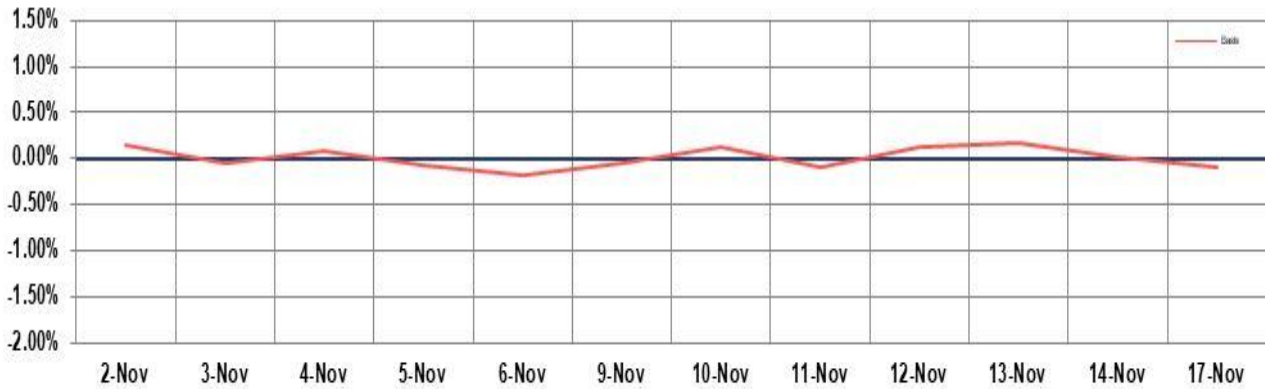
Market TO	Current	Previous	Net%
BSE CASH	4178	781	435
NSE CASH	67325	9528	607
NSE FO	1918920	257977	644

FII Derivatives	Buy	Sell	Net
Ind. Futures	3848.18	2833.38	1015
Ind. Options	176210	174436	2035
Stk. Futures	21653	21305	204
Stk. Options	8224.81	8210.65	14

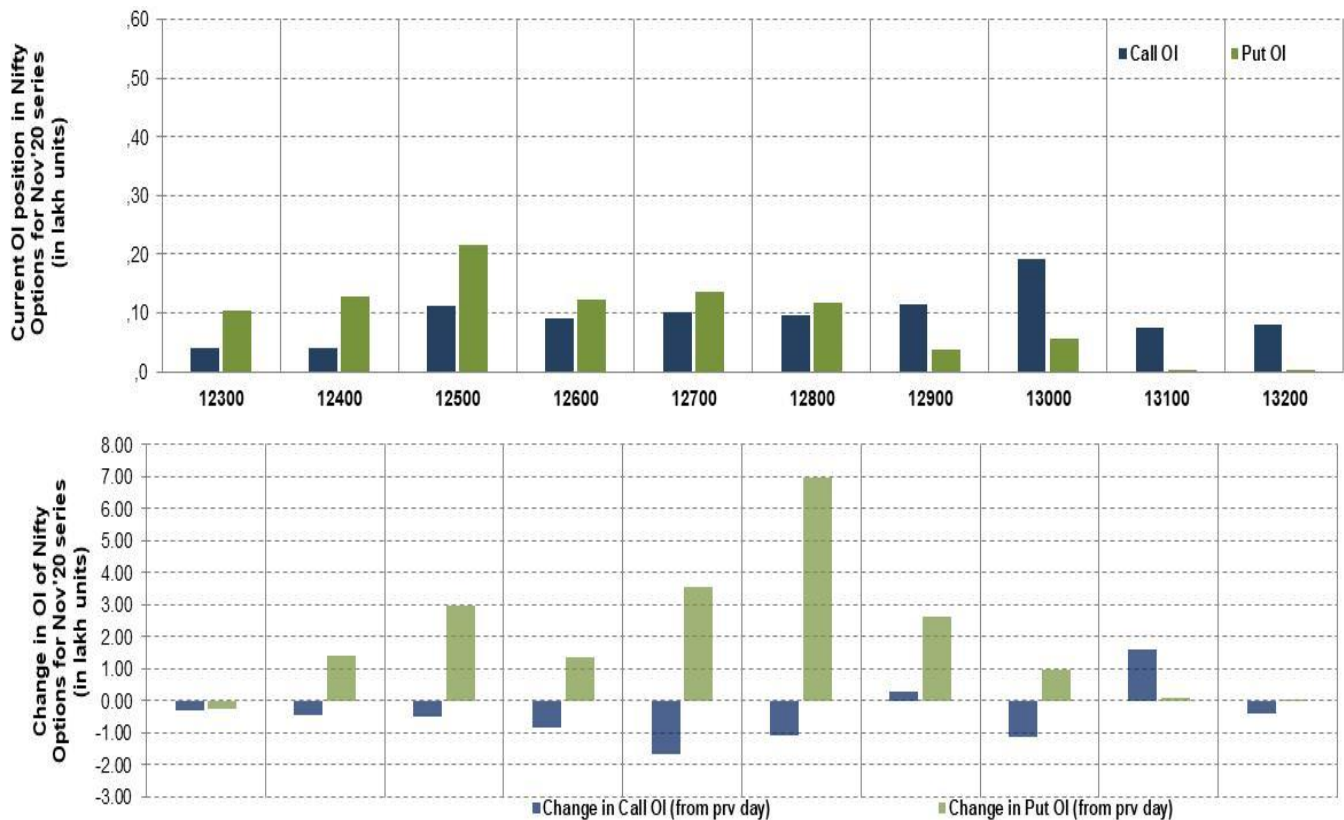
Nifty Futures



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 0.11 million in open interests.
- Among Nifty puts 12,500 SP from the Nov month expiry was the most active put with an addition of 0.30 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 (2.16mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 17/11/20
Avg Avg



Nifty Cash prices have settled at 12874.20 up by 0.74 percent from the previous close. On the upper side it has resistance of 12940 and 13060 levels, while lower side it has support of 12790 and 12660 levels. Intraday traders should be cautious and take position accordingly.

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