

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	12772	12610	12691	12827	12908	13044	Neutral	Buy	Buy
Sensex	43600	43071	43335	43783	44047	44495	Neutral	Buy	Buy
Nifty Futures	12777	12612	12695	12836	12918	13059	Neutral	Buy	Buy
Bank Nifty	28903	28309	28606	29117	29414	29924	Neutral	Buy	Neutral
CNX IT	21114	20831	20973	21212	21354	21594	Neutral	Buy	Buy
CNX Midcap	18802	18460	18631	18896	19068	19333	Buy	Buy	Neutral
CNX Small Cap	6112	6019	6065	6130	6176	6241	Buy	Buy	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	43599.96	-580.09	-1.31
NIFTY	12771.70	-166.55	-1.29
MIDCAP	16237.63	-106.22	-0.65
SMLCAP	16059.06	5.48	0.03
BSEFMC	11464.54	52.33	0.46
AUTO	19491.56	-137.68	-0.70
POWER	1927.26	14.61	0.76
REALTY	1970.72	-28.65	-1.43
BSE IT	21263.06	-147.81	-0.69
BANKEX	33205.95	-939.36	-2.75
OILGAS	12906.92	-58.24	-0.45
METAL	9594.29	-115.43	-1.19

Currency Futures	Close	Pre. Pts	% Chg
25-Nov-20 USD-INR	74.28	0.04	0.05
25-Nov-20 EUR-INR	87.84	-0.27	-0.31
25-Nov-20 GBP-INR	98.30	-0.27	-0.28
25-Nov-20 JPY- INR	71.27	-0.16	-0.22

Advance/ Decline	Adv	Dec	Un Ch.
NSE	829	1059	123
BSE	1299	1457	182

FII/DII Capital Mkt*	Buy	Sell	Net
DII	3162	6017	(2855)
FII	10852	9671	1181

*NOTE: - FII AND DII data figure is provisional

Market Commentary

The start of the day was on a negative note, amid a private report that India is among the few major nations among emerging and developing economies with higher inflation in October 2020 compared to December 2019 (pre-Covid levels). Also, among these nations, the rise in core inflation is the highest in India. Soon, markets cut most of losses to trade near their neutral lines, taking support with Former chief economic adviser Arvind Virmani's statement that India's Gross domestic product (GDP) is likely to contract 7.5 percent in the current fiscal (FY21) but will see a double-digit growth in 2021-22.

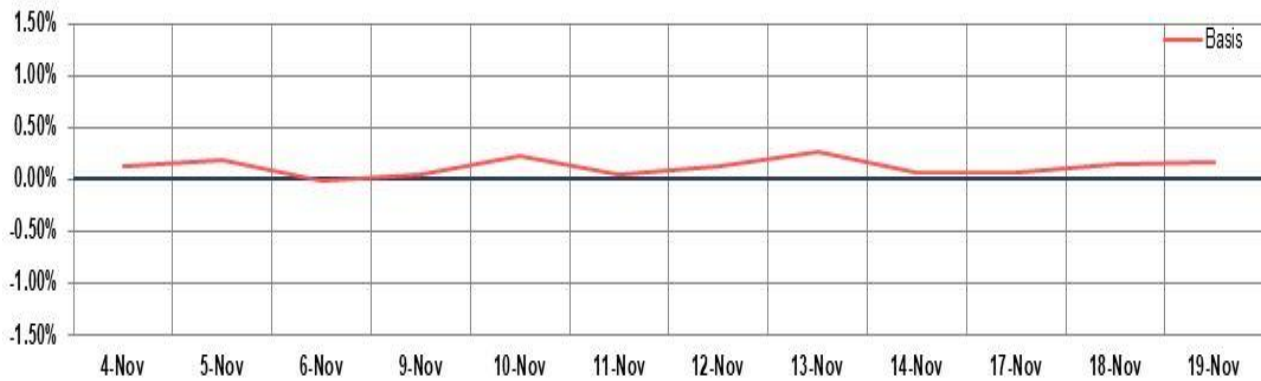
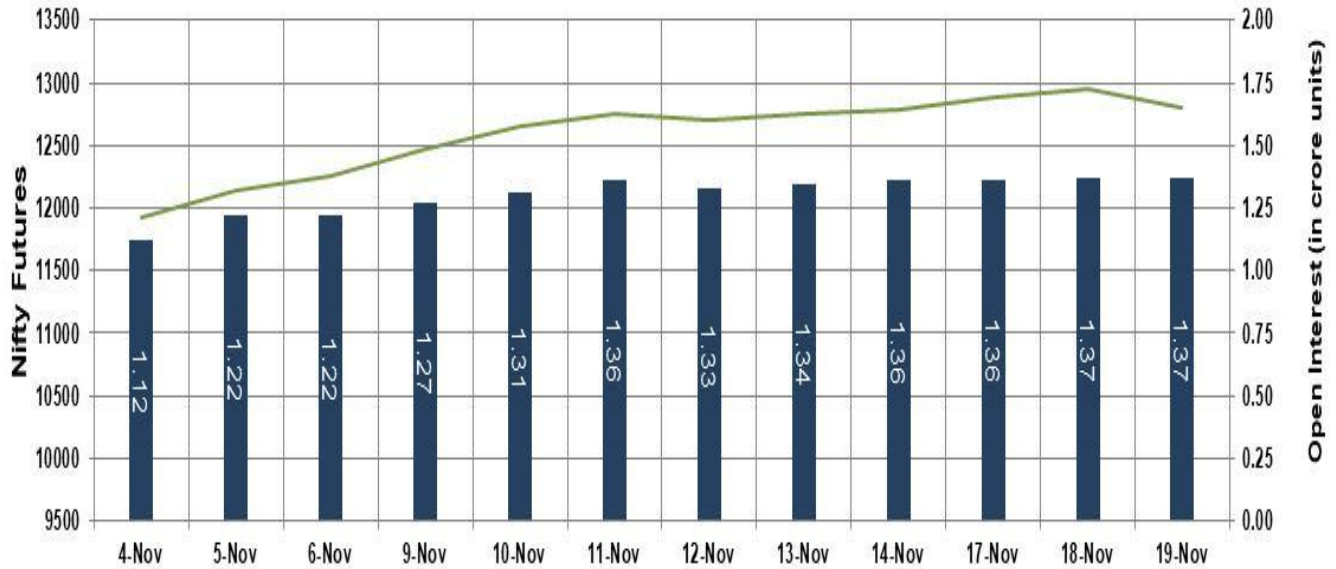
In the second half of the session, key indices extended their losses, after the WTO's latest Trade Monitoring Report on G20 stating that there is a slowdown in the number of trade restrictive as well as facilitative measures on goods implemented by G-20 member countries between mid-May and mid-October, due to the sharp decline in overall global trade since the COVID-19 outbreak. Traders were seen a taking note of reports that the government has garnered Rs 72,480 crore so far through the direct tax dispute resolution scheme Vivad Se Vishwas. A total of 45,855 declarations have been filed under the scheme, involving disputed tax demand of Rs 31,734 crore till November 17, 2020.

On the global front, European markets were trading lower. Asian markets ended mostly lower on Thursday, after Hong Kong's jobless rate remained stable during August to October period. The data from the Census and Statistics Department showed that the jobless rate came in at 6.4 percent in the August to October period, the same as seen during July to September period. The underemployment rate also remained unchanged at 3.8 percent in August-October. The number of unemployed persons decreased by 2,000 to 257,800 during August-October from 259,800 in the preceding period.

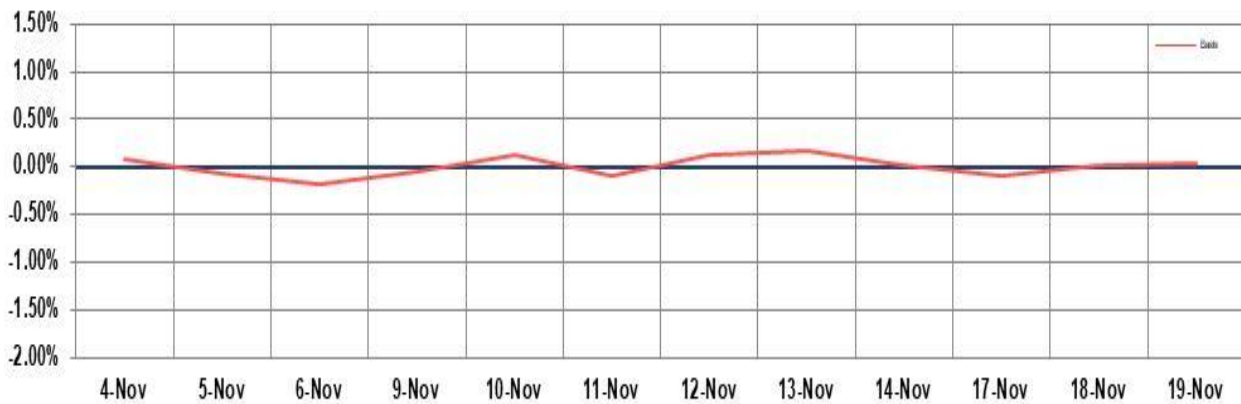
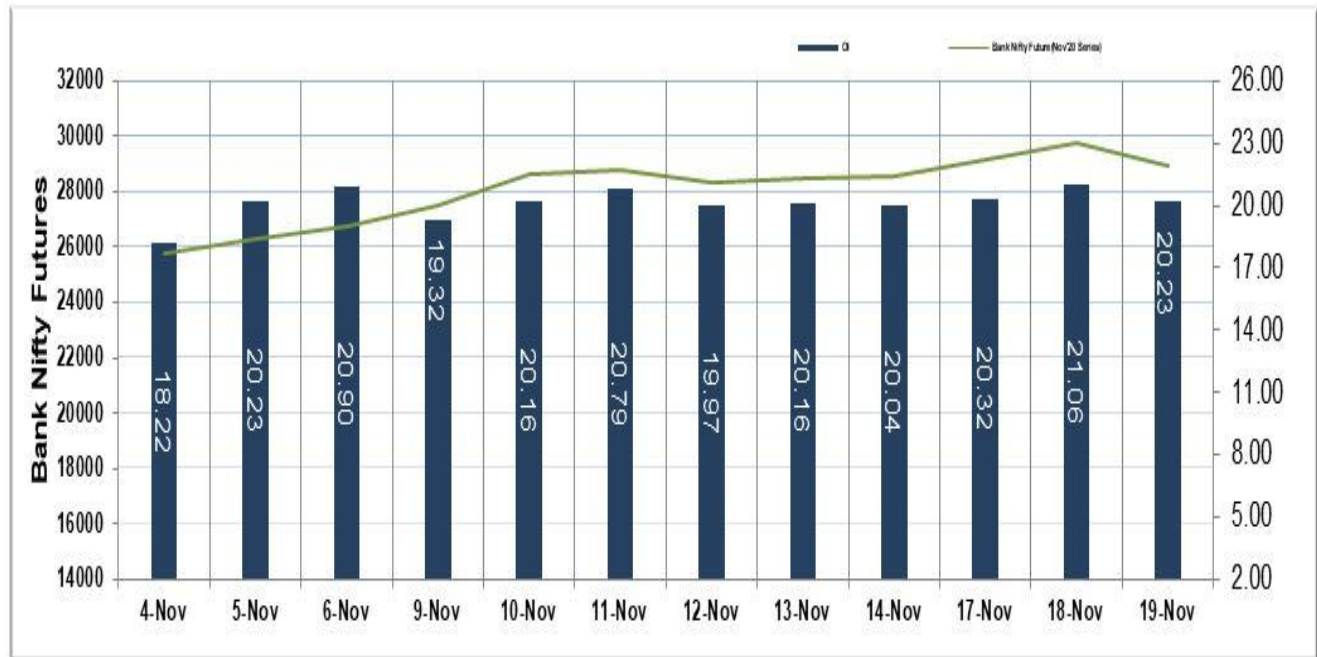
BSE CASH	4273	3605	19
NSE CASH	76974	68671	12
NSE FO	6566247	2635149	149

FII Derivatives	Buy	Sell	Net
Ind. Futures	4059.83	4797.48	(738)
Ind. Options	176210	174436	2226
Stk. Futures	21653	21305	(1526)
Stk. Options	10121	10074	47

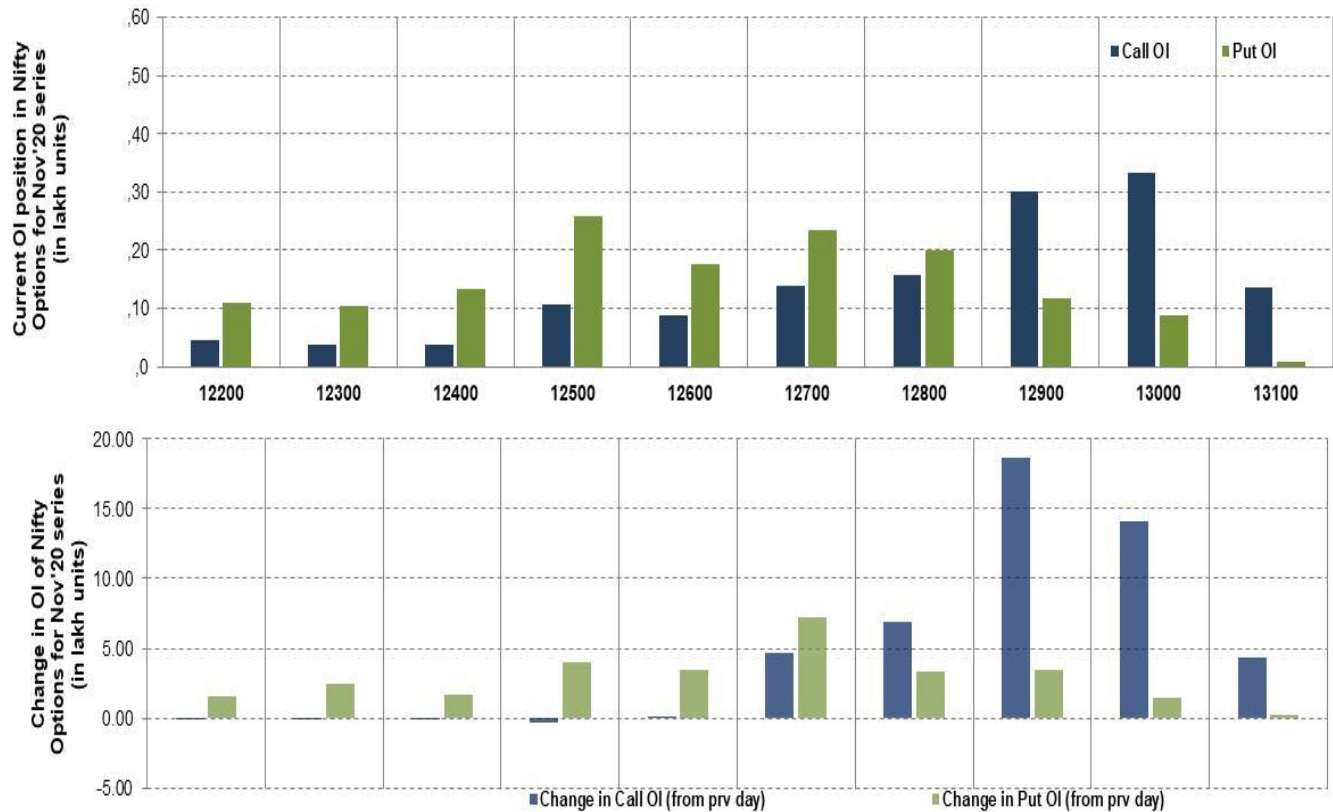
Nifty Futures



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 1.41 million in open interests.
- Among Nifty puts 12,500 SP from the Nov month expiry was the most active put with an addition of 0.40 million in open interests.
- The maximum OI outstanding for Calls was at 13,000 SP (3.33mn) and that for Puts was at 12,500 SP (2.60mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 19/11/20
Avg Avg



Nifty Cash prices have settled at 12771.70 down by 1.29 percent from the previous close. On the upper side it has resistance of 12880 and 12940 levels, while lower side it has support of 12690 and 12 levels. Intraday traders should be cautious and take position accordingly.

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