

## Daily Derivatives &amp; Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	12859	12665	12762	12827	12924	12989	Buy	Buy	Buy
Sensex	43882	43223	43553	43783	44113	44343	Buy	Buy	Buy
Nifty Futures	12854	12671	12763	12836	12928	13001	Buy	Buy	Buy
Bank Nifty	29236	28249	28742	29075	29568	29900	Buy	Buy	Neutral
CNX IT	21409	20965	21187	21344	21566	21723	Buy	Buy	Buy
CNX Midcap	18963	18657	18810	18938	19091	19219	Buy	Buy	Neutral
CNX Small Cap	6182	6092	6137	6169	6214	6246	Buy	Buy	Neutral

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	43882.25	282.29	0.65
NIFTY	12859.05	87.35	0.68
MIDCAP	16436.50	198.87	1.22
SMLCAP	16182.55	123.49	0.77
BSEFMC	11585.94	121.40	1.06
AUTO	19642.93	151.37	0.78
POWER	1962.62	35.36	1.83
REALTY	1982.63	11.91	0.60
BSE IT	21465.88	202.82	0.95
BANKEX	33604.81	398.66	1.20
OILGAS	12914.87	7.95	0.06
METAL	9645.55	51.26	0.53

Currency Futures	Close	Pre. Pts	% Chg
25-Nov-20 USD-INR	74.19	-0.09	-0.13
25-Nov-20 EUR-INR	87.95	0.10	0.12
25-Nov-20 GBP-INR	98.47	0.16	0.16
25-Nov-20 JPY- INR	71.41	0.09	0.14

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1099	770	130
BSE	1532	1269	177

FII/DII Capital Mkt*	Buy	Sell	Net
DII	2976	5844	(2869)
FII	11001	7140	3861

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

## Market Commentary

The start of the day was on a positive note, amid report that investments through participatory notes (P-notes) in the Indian capital market surged to Rs 78,686 crore at October-end, making it the highest level in 14 months, on enhanced global liquidity and measures taken by the government back home. Some support also came as the Reserve Bank announced to conduct simultaneous purchase and sale of government securities under open market operations (OMOs) for Rs 10,000 crore each on November 26. The decision was taken after a review of the current liquidity and financial conditions.

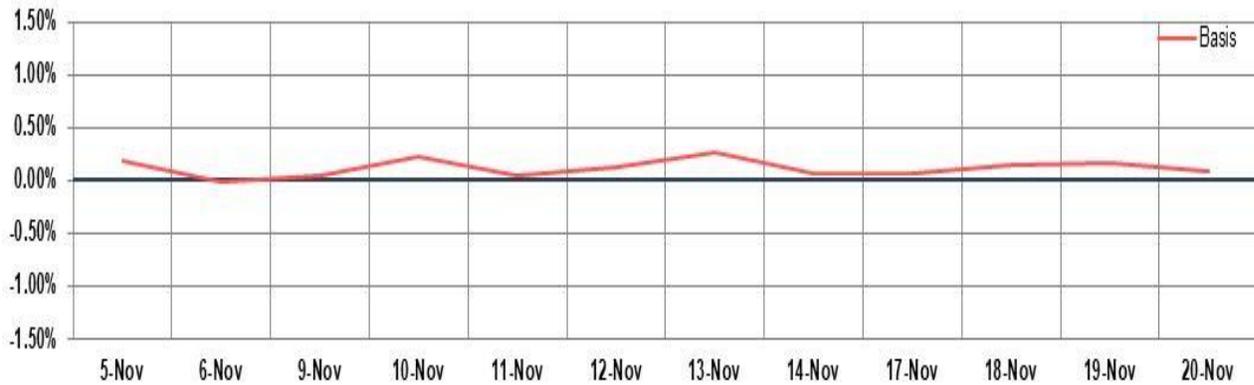
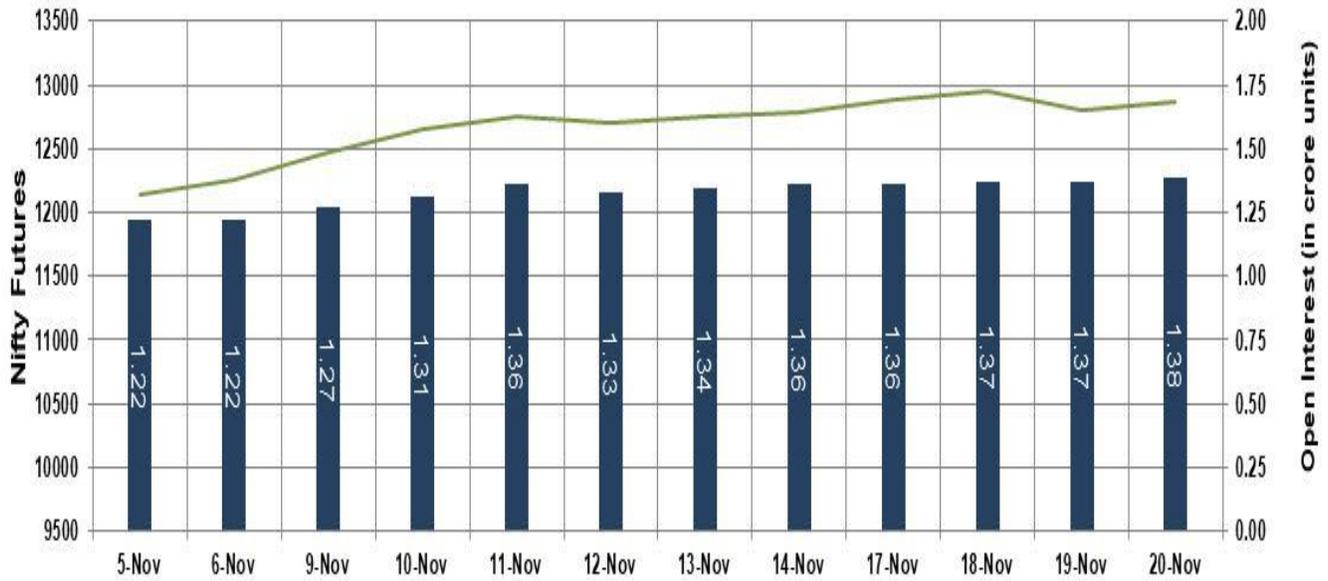
In late morning deals, markets turned negative, as Global forecasting firm Oxford Economics revised downwards its India growth forecast over the medium term to an average 4.5 per cent over 2020-25, from its pre-pandemic projection of 6.5 per cent. In a research note, it said India's post-COVID-19 scars could be among the worst in the world. Sentiments were also negative, as Niti Aayog Member (Health) V K Paul said that India's overall spending on the health sector is 'low' and the situation must be 'corrected'. Emphasising that there is a need to request both the union and state governments to enhance spending on health, he said the COVID-19 experience will justify an increase in expenditure on health sector.

On the global front, European markets were trading higher. Asian markets ended mostly higher on Friday, after China kept its benchmark loan prime rates unchanged for the seventh consecutive month, as widely expected. The one-year loan prime rate was retained at 3.85 percent and the five-year loan prime rate was maintained at 4.65 percent. The one-year and five-year loan prime rates were last reduced in April. The one-year loan prime rate was lowered by 20 basis points and five-year rate by 10 basis points in April.

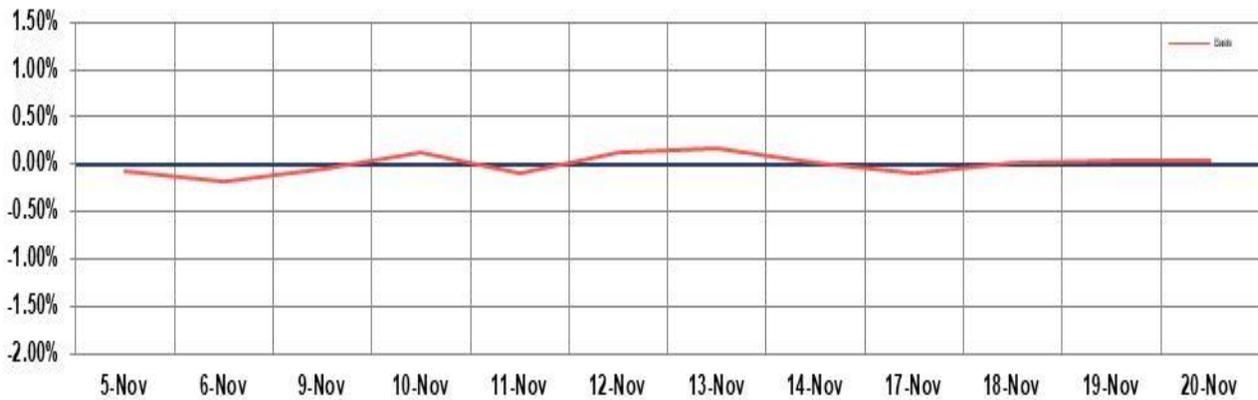
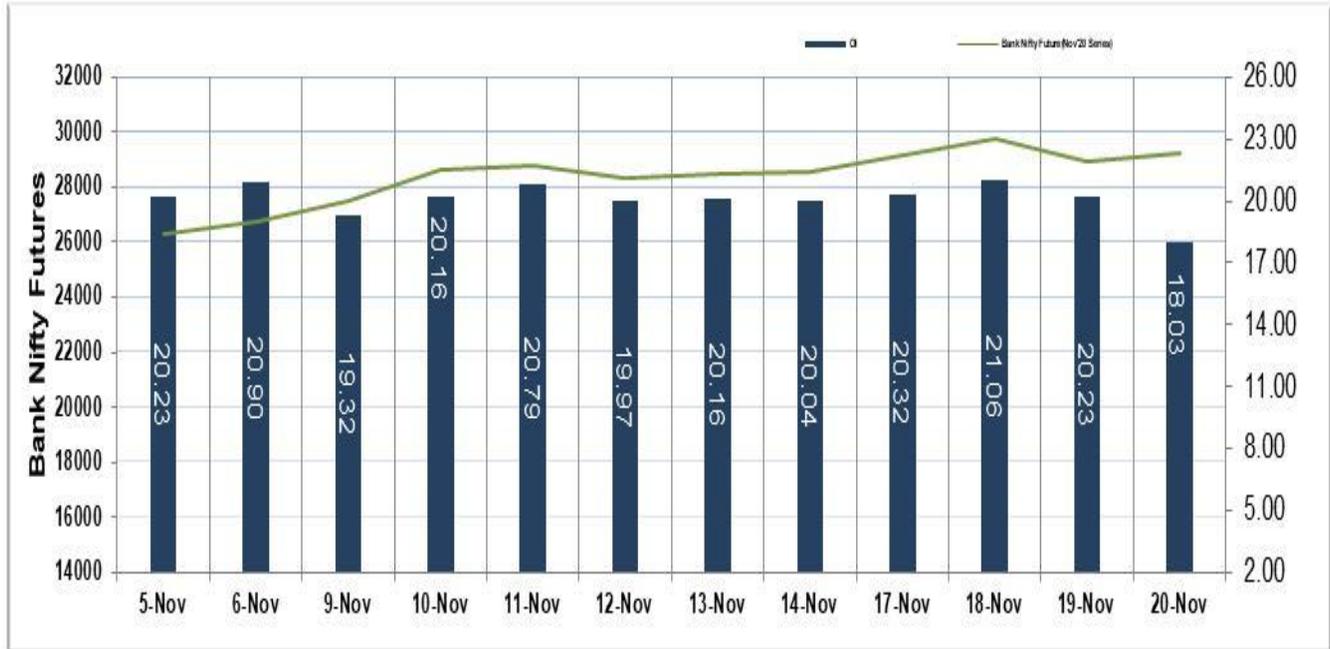
Market TO	Current	Previous	Net%
BSE CASH	3720	4273	(13)
NSE CASH	73193	76974	(5)
NSE FO	2041608	6566247	(69)

FII Derivatives	Buy	Sell	Net
Ind. Futures	5383.55	4734.56	649
Ind. Options	176210	174436	261
Stk. Futures	21653	21305	(541)
Stk. Options	11351	11131	220

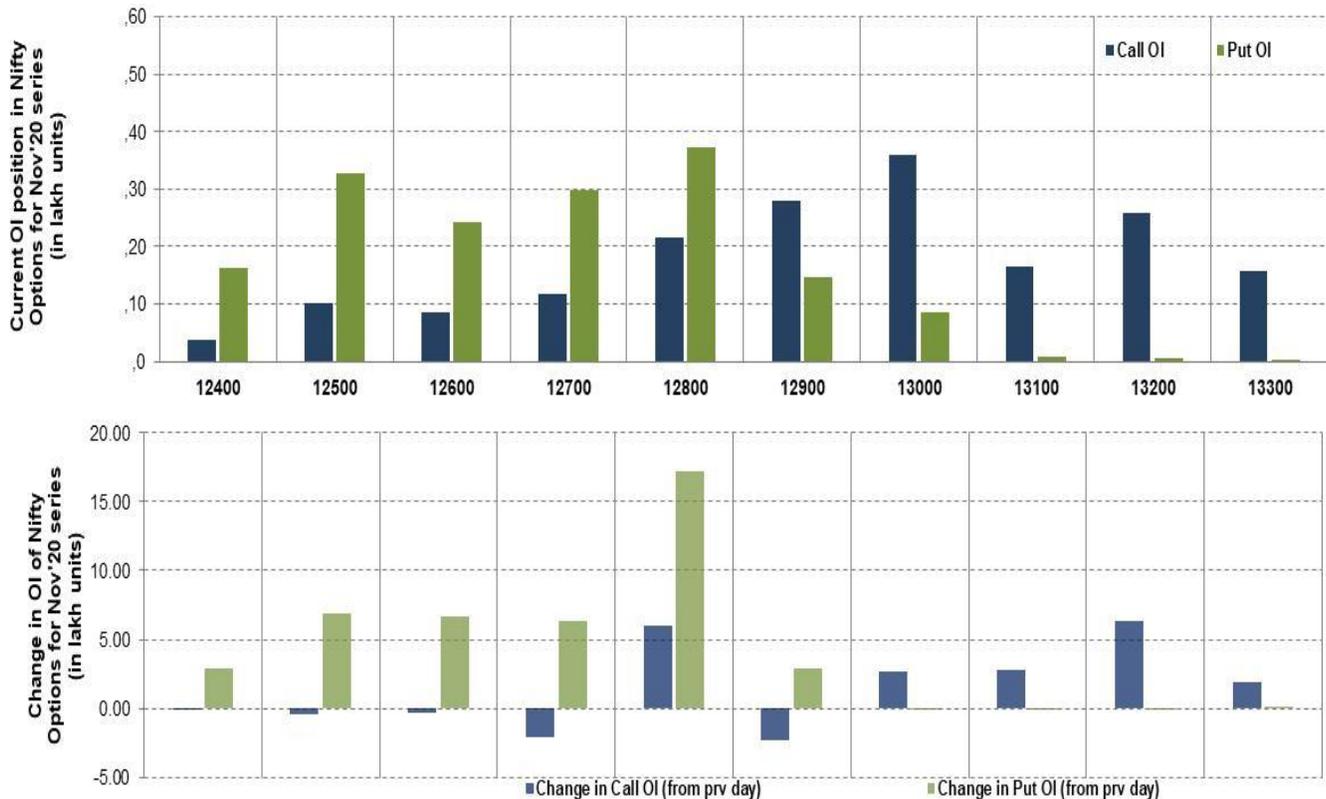
# Nifty Futures



# 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 0.27 million in open interests.
- Among Nifty puts 12,800 SP from the Nov month expiry was the most active put with an addition of 1.72 million in open interests.
- The maximum OI outstanding for Calls was at 13,000 SP (3.60mn) and that for Puts was at 12,800 SP (3.72mn)

## Nifty Technical & Indices Levels

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



Nifty Cash prices have settled at 12859.05 up by 0.68 percent from the previous close. On the upper side it has resistance of 12940 and 13060 levels, while lower side it has support of 12720 and 12660 levels. Intraday traders should be cautious and take position accordingly.

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