

## Daily Derivatives &amp; Market Report

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## Index Trend Analysis

| Pivot(Daily)  | Close | S2    | S1    | Pivot | R1    | R2    | Daily   | Weekly | Monthly |
|---------------|-------|-------|-------|-------|-------|-------|---------|--------|---------|
| Nifty         | 12926 | 12764 | 12845 | 12907 | 12988 | 13050 | Buy     | Buy    | Buy     |
| Sensex        | 44077 | 43508 | 43793 | 44032 | 44316 | 44556 | Buy     | Buy    | Buy     |
| Nifty Futures | 12941 | 12761 | 12851 | 12915 | 13005 | 13068 | Buy     | Buy    | Buy     |
| Bank Nifty    | 29024 | 28484 | 28754 | 29123 | 29393 | 29763 | Neutral | Buy    | Neutral |
| CNX IT        | 22007 | 21215 | 21611 | 21829 | 22225 | 22443 | Buy     | Buy    | Buy     |
| CNX Midcap    | 19211 | 19008 | 19110 | 19172 | 19274 | 19337 | Buy     | Buy    | Neutral |
| CNX Small Cap | 6310  | 6221  | 6265  | 6294  | 6338  | 6366  | Buy     | Buy    | Neutral |

## Market Summary

| Domestic Indices | Close    | Points  | % Chg |
|------------------|----------|---------|-------|
| SENSEX           | 44077.15 | 194.90  | 0.44  |
| NIFTY            | 12926.45 | 67.40   | 0.52  |
| MIDCAP           | 16642.30 | 205.80  | 1.25  |
| SMLCAP           | 16404.98 | 222.43  | 1.37  |
| BSEFMC           | 11637.36 | 51.42   | 0.44  |
| AUTO             | 19756.14 | 113.21  | 0.58  |
| POWER            | 1992.53  | 29.91   | 1.52  |
| REALTY           | 1999.34  | 16.71   | 0.84  |
| BSE IT           | 22086.09 | 620.21  | 2.89  |
| BANKEX           | 33346.88 | -257.93 | -0.77 |
| OILGAS           | 13260.70 | 345.83  | 2.68  |
| METAL            | 9770.29  | 124.74  | 1.29  |

| Currency Futures   | Close | Pre. Pts | % Chg |
|--------------------|-------|----------|-------|
| 25-Nov-20 USD-INR  | 74.07 | -0.11    | -0.14 |
| 25-Nov-20 EUR-INR  | 88.13 | 0.20     | 0.23  |
| 25-Nov-20 GBP-INR  | 98.90 | 0.50     | 0.51  |
| 25-Nov-20 JPY- INR | 71.38 | -0.03    | -0.04 |

| Advance/ Decline | Adv  | Dec  | Un Ch. |
|------------------|------|------|--------|
| NSE              | 117  | 790  | 118    |
| BSE              | 1688 | 1144 | 181    |

| FII/DII Capital Mkt* | Buy   | Sell | Net    |
|----------------------|-------|------|--------|
| DII                  | 3909  | 6853 | (2944) |
| FII                  | 12443 | 7705 | 4738   |

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

## Market Commentary

The start of the day was on a positive note, taking support with Industry body FICCI's latest quarterly survey on manufacturing showing that India's manufacturing sector is poised to witness recovery in the July-September quarter, even as hiring outlook for the segment remains bleak. The proportion of respondents reporting higher output during July-September rose to 24 per cent, as compared to 10 per cent in the previous quarter. Some support also came with report that Foreign Portfolio Investors (FPI) have continued to buy domestic equities and debt instruments. So far in November FPIs have bought Rs 44,378 crore worth of stocks and Rs 5,175 crore worth of debt.

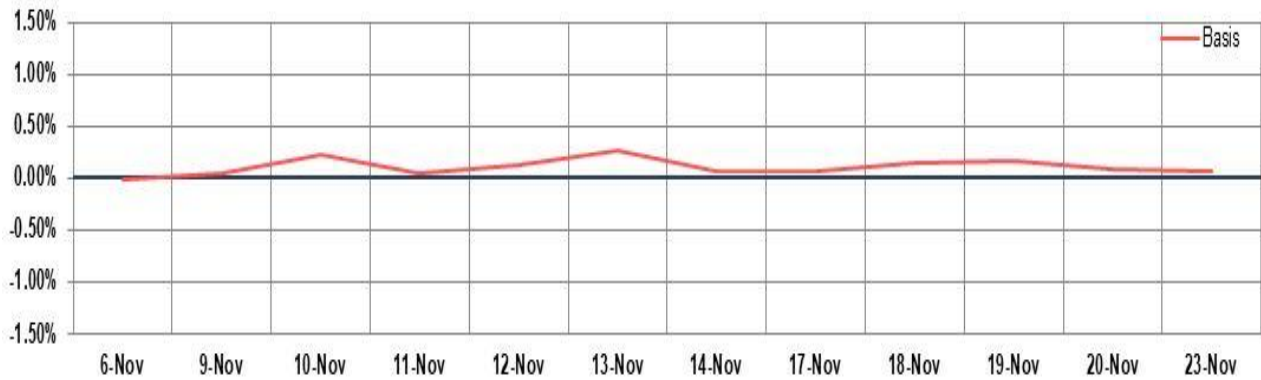
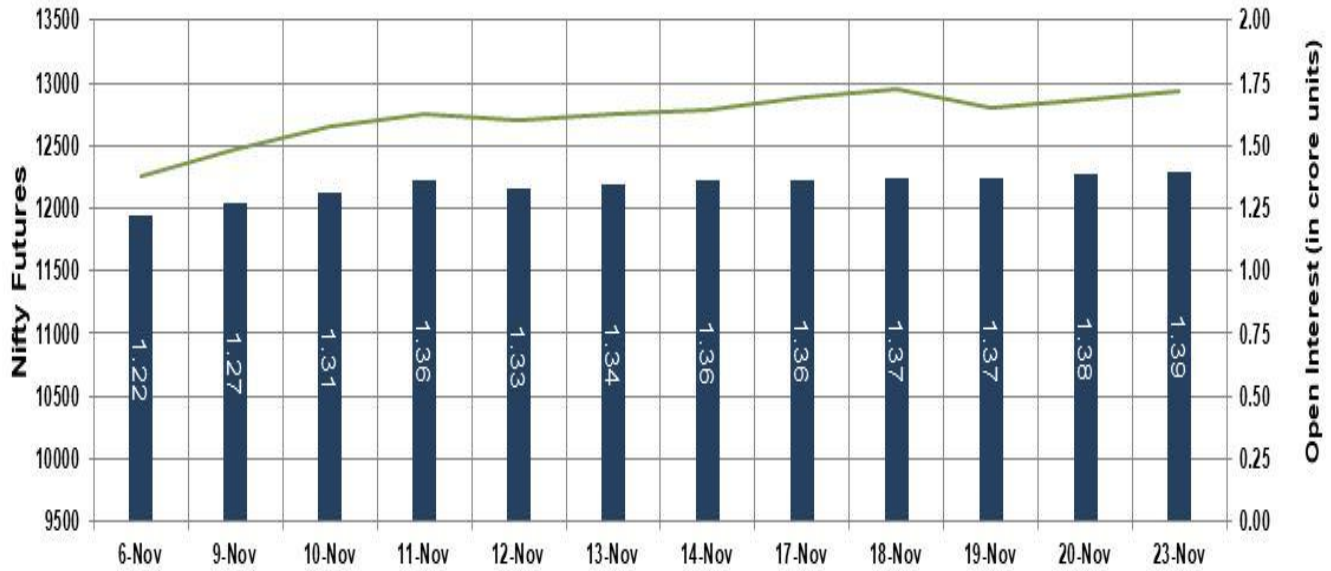
In morning deals, key indices turned volatile, as some concern came with report that as many as 437 infrastructure projects, each worth Rs 150 crore or more, have been hit by cost overruns of over Rs 4.37 lakh crore. But, markets added gains in afternoon deals to close trading session higher, after a senior official of the Ministry of External Affairs said that Atmanirbhar Bharat provides a vision of India's plans to become a USD 5 trillion economy by promoting 'Make in India - Make for World' and this will happen through an integration with the global economy.

On the global front, European markets were trading higher boosted by positive vaccine news from AstraZeneca (AZN.L) and the University of Oxford. Asian markets ended in green, after Singapore's gross domestic product climbed a seasonally adjusted 9.2 percent on quarter in the third quarter of 2020. The Ministry of Trade and Industry said in Monday's final reading, that was an upward revision from last month's preliminary reading of 7.9 percent following the 13.2 percent drop in the three months prior. On a yearly basis, GDP was revised up to -5.8 percent from the preliminary reading of 7.0 percent following the 13.3 percent drop in the previous three

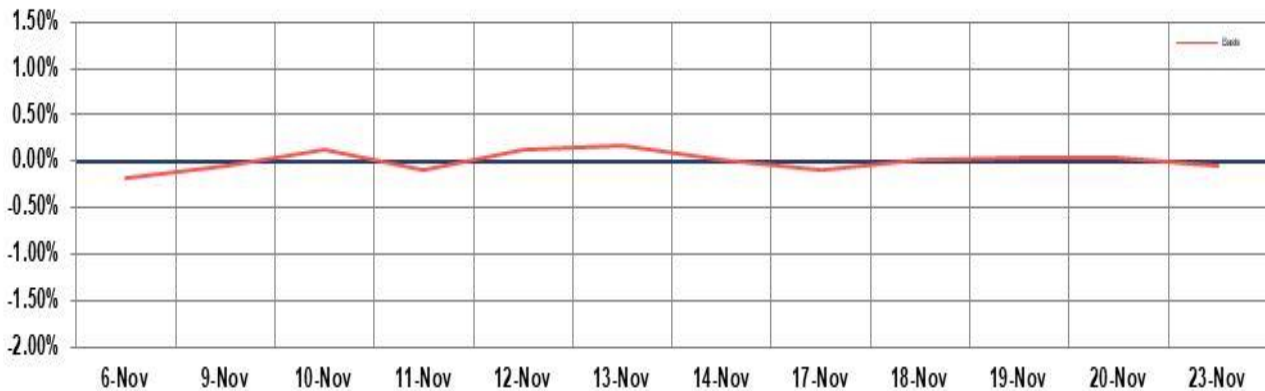
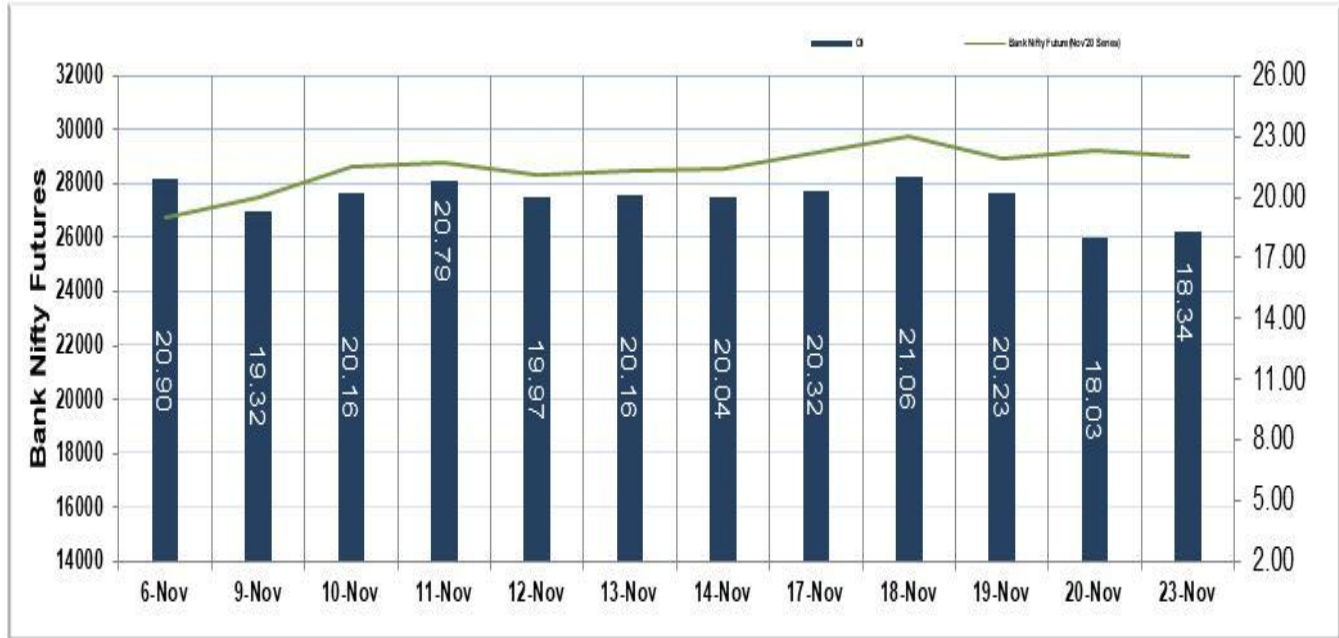
| Market TO | Current | Previous | Net% |
|-----------|---------|----------|------|
| BSE CASH  | 4419    | 3720     | 19   |
| NSE CASH  | 71128   | 73193    | (3)  |
| NSE FO    | 2190026 | 2041608  | 7    |

| FII Derivatives | Buy     | Sell    | Net   |
|-----------------|---------|---------|-------|
| Ind. Futures    | 5320.52 | 5247.27 | 73    |
| Ind. Options    | 176210  | 174436  | (762) |
| Stk. Futures    | 21653   | 21305   | (692) |
| Stk. Options    | 9567.60 | 9607.10 | (40)  |

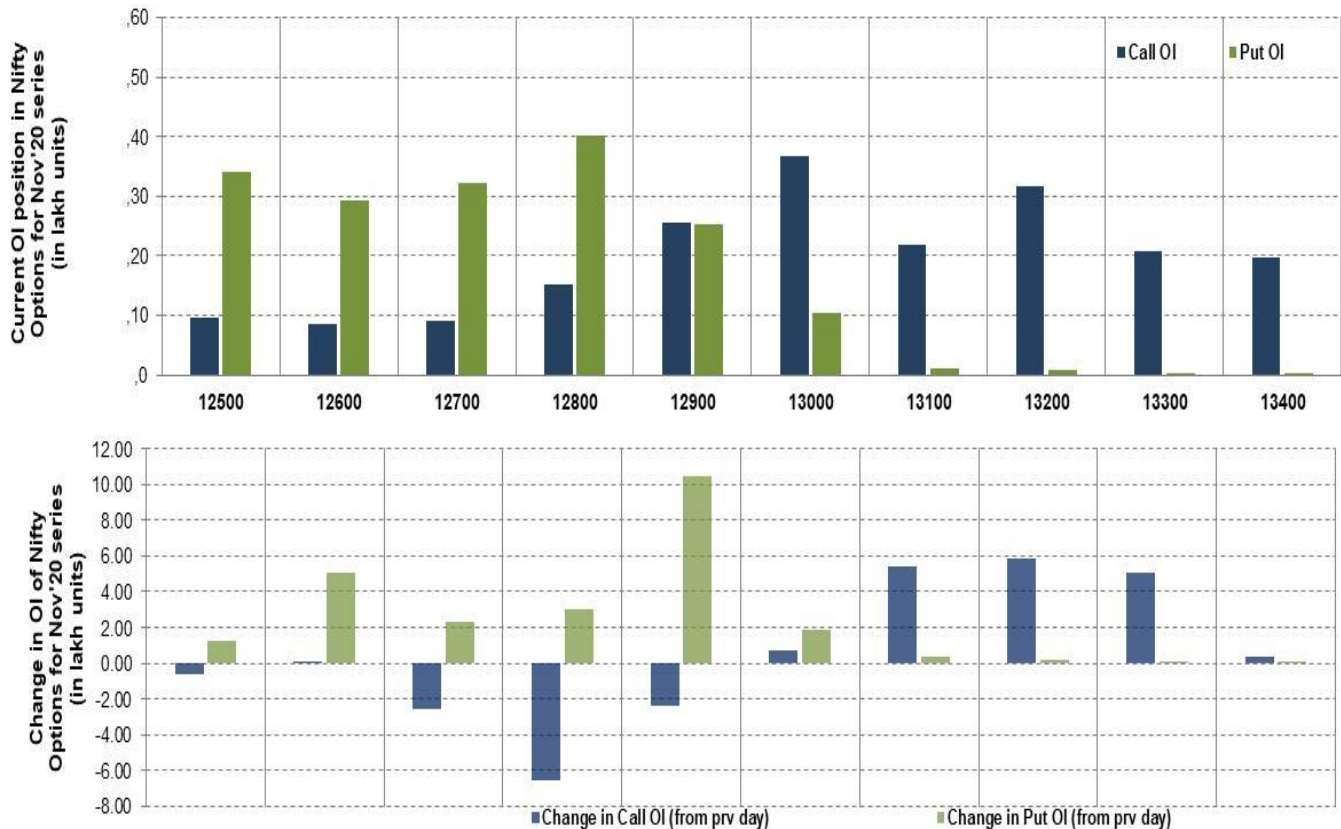
# Nifty Futures



# 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 0.10 million in open interests.
- Among Nifty puts 12,800 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 (3.70mn) and that for Puts was at 12,800 SP (4.02mn)

## Nifty Technical & Indices Levels

1-Nifty 50 - 23/11/20  
Avg Avg



Nifty Cash prices have settled at 12926.45 up by 0.52 percent from the previous close. On the upper side it has resistance of 13030 and 13190 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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