

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11228	11049	11138	11189	11278	11328	Neutral	Neutral	Buy
Sensex	37982	37362	37672	37854	38164	38346	Neutral	Neutral	Buy
Nifty Futures	11243	11035	11139	11194	11298	11353	Neutral	Neutral	Buy
Bank Nifty	21666	20823	21244	21476	21898	22130	Neutral	Sell	Neutral
CNX IT	19783	19321	19552	19695	19925	20068	Buy	Buy	Buy
CNX Midcap	16998	16521	16760	16889	17128	17257	Buy	Neutral	Neutral
CNX Small Cap	5858	5672	5765	5817	5910	5963	Buy	Neutral	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	37981.63	592.97	1.59
NIFTY	11227.55	177.30	1.60
MIDCAP	14720.97	384.29	2.68
SMLCAP	14863.25	367.67	2.54
BSEFMC	11052.99	83.87	0.76
AUTO	17861.89	520.99	3.00
POWER	1667.44	54.90	3.40
REALTY	1700.40	49.28	2.98
BSE IT	19852.25	64.46	0.33
BANKEX	24619.85	804.38	3.38
OILGAS	12545.03	243.87	1.98
METAL	8316.16	220.92	2.73

Currency Futures	Close	Pre. Pts	% Chg
27-Oct-20 USD-INR	73.88	-0.05	-0.07
27-Oct-20 EUR-INR	86.15	0.06	0.08
27-Oct-20 GBP-INR	95.30	1.32	1.40
27-Oct-20 JPY- INR	70.15	0.01	0.02

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1392	449	93
BSE	1933	748	167

FII/DII Capital Mkt*	Buy	Sell	Net
DII	3041	2499	542
FII	4415	4441	(27)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indices remained higher for the whole day, after union Minister Pratap Chandra Sarangi has called for efforts by the local industry to capture the country's huge domestic market, in line with Prime Minister Narendra Modi's vision of 'Aatmanirbhar Bharat' or a self-reliant India. Adding more optimism, Reserve Bank of India (RBI) in its latest data has showed that bank credit rose by 5.26 percent to Rs 102.24 lakh crore, while deposits grew by 11.98 percent to Rs 142.48 lakh crore in the fortnight ended September 11. In the fortnight ended September 13, 2019, advances were at Rs 97.13 lakh crore and deposits stood at Rs 127.22 lakh crore.

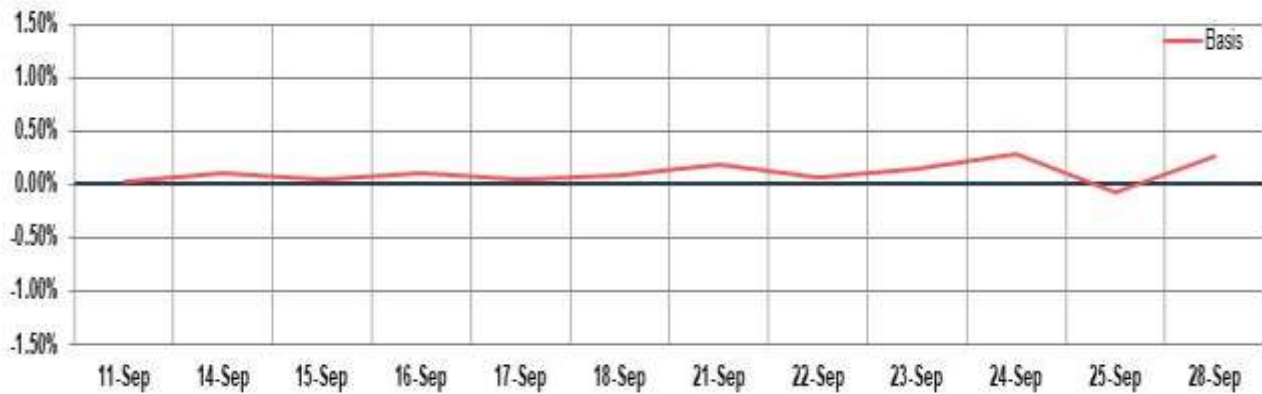
Equity benchmarks extended their gains in the second half of the trading session, as sentiments over the street remained positive, after the DPIIT has shared a list of 24 key sectors including food processing, toys, furniture, agro chemicals and textiles with respective ministries asking them to work on an action plan with a view to boost domestic manufacturing and make India a self-reliant country. The other sectors include organic farming, iron, aluminium and copper, electronics, industrial machinery, furniture, leather and shoes, and auto parts.

On the global front, European markets were trading higher helped by upbeat industrial profits data from China and a jump in German lender Commerzbank after it appointed a new chief executive officer. Asian Markets ended mostly higher on Monday, even after South Korea's consumer confidence weakened in September for the first time in four months. The survey data from the Bank of Korea showed that the composite consumer confidence index fell to 79.4 from 84.2 in August. The index had risen in each month after falling to a low of 7.8 in May. Consumers' assessment of the current and future living standards, income and spending deteriorated

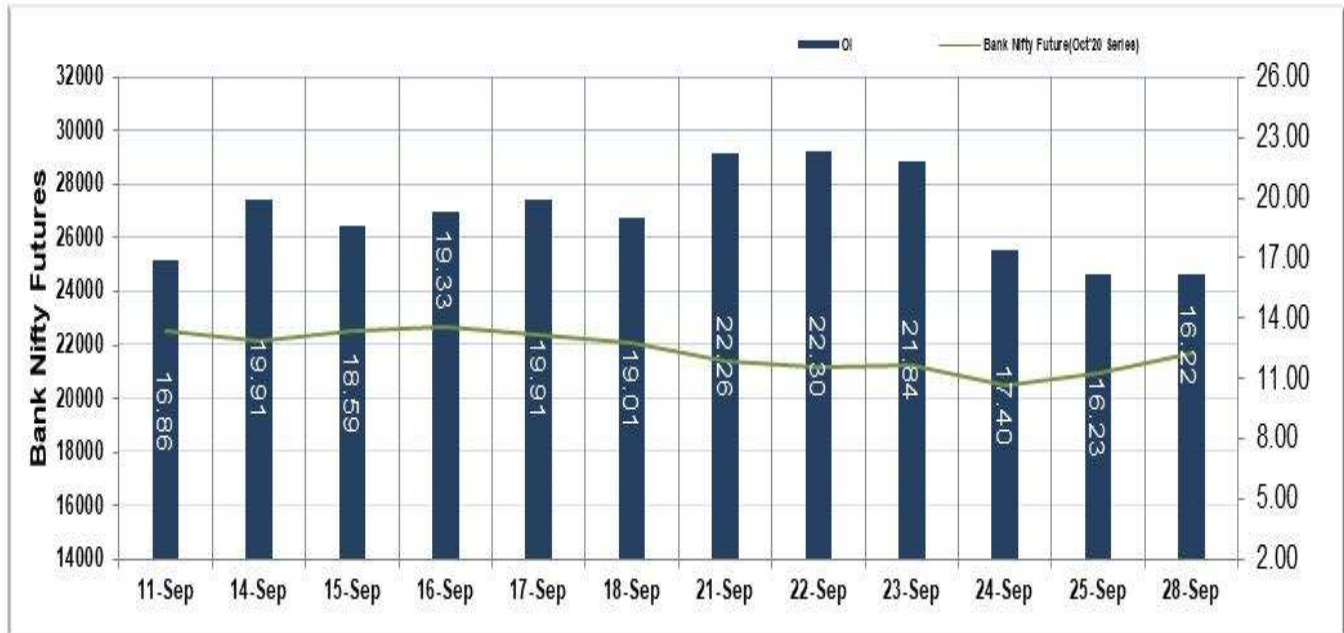
Market TO	Current	Previous	Net%
BSE CASH	3261	3006	8
NSE CASH	47190	55296	(15)
NSE FO	1380291	1285399	7

FII Derivatives	Buy	Sell	Net
Ind. Futures	4356.93	3647.91	709
Ind. Options	176210	174436	425
Stk. Futures	21653	21305	777
Stk. Options	3508.02	3428.81	79

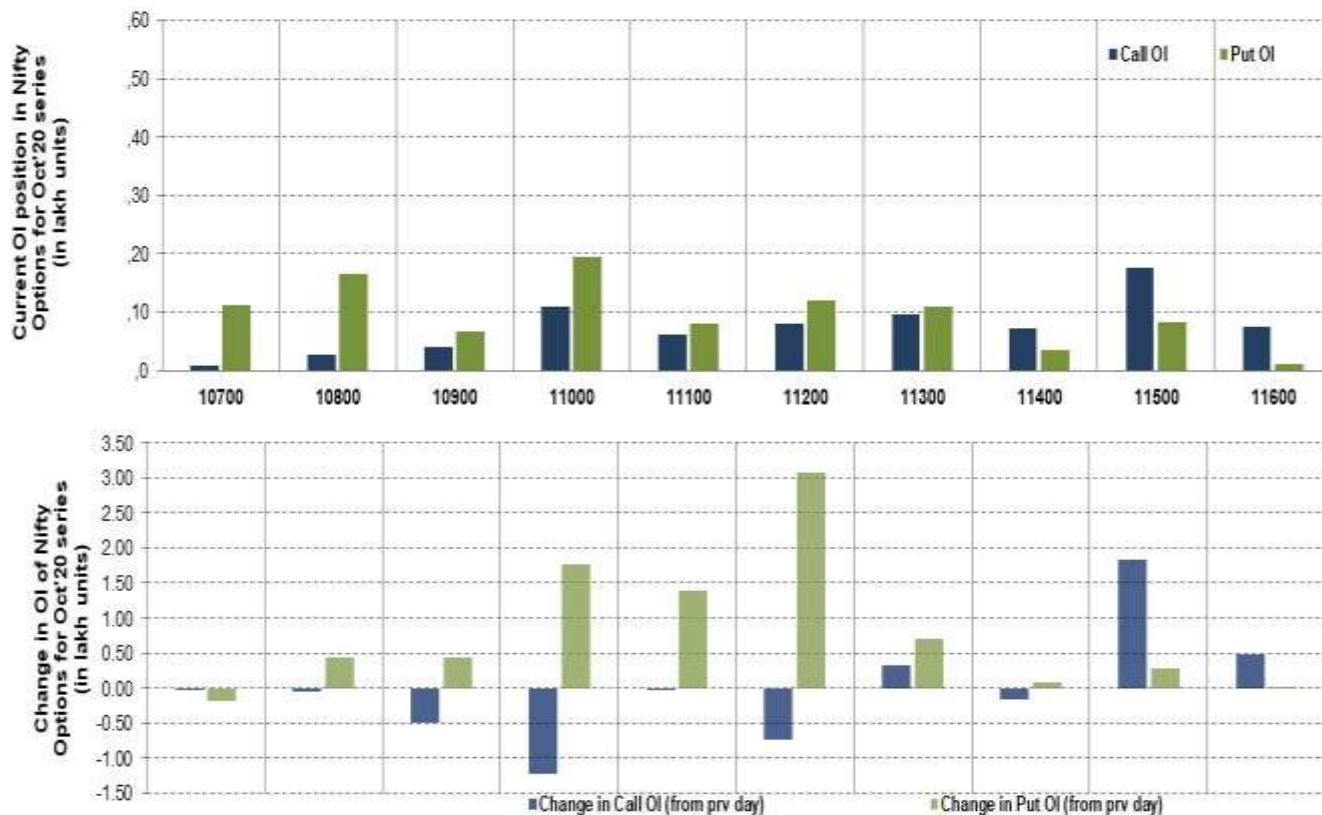
Nifty Futures



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 11,500 SP from the Oct month expiry was the most active call with an addition of 0.20 million in open interests.
- Among Nifty puts 11,000 SP from the Oct month expiry was the most active put with an addition of 0.18 million in open interests.
- The maximum OI outstanding for Calls was at 11,500 SP (1.76mn) and that for Puts was at 11,000 SP (1.94mn)

Nifty Technical & Indices Levels



Nifty Cash prices have settled at 11227.55 up by 1.60 percent from the previous close. On the upper side it has resistance of 11330 and 11410 levels, while lower side it has support of 11180 and 11070 levels. Intraday traders should be cautious and take position accordingly.

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