

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11417	11316	11366	11398	11448	11479	Neutral	Buy	Buy
Sensex	38697	38287	38492	38615	38821	38944	Neutral	Buy	Buy
Nifty Futures	11440	11308	11374	11411	11477	11513	Neutral	Buy	Buy
Bank Nifty	22246	21438	21842	22068	22472	22698	Neutral	Neutral	Sell
CNX IT	20110	19919	20014	20105	20201	20292	Buy	Buy	Buy
CNX Midcap	17125	17033	17079	17132	17179	17232	Buy	Buy	Neutral
CNX Small Cap	5861	5812	5837	5875	5900	5938	Buy	Buy	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	38697.05	629.12	1.65
NIFTY	11416.95	169.40	1.51
MIDCAP	14813.25	108.08	0.73
SMLCAP	14970.44	103.08	0.69
BSEFMC	11109.96	58.74	0.53
AUTO	18010.17	133.73	0.75
POWER	1663.19	10.22	0.62
REALTY	1702.29	30.86	1.85
BSE IT	20159.38	179.49	0.90
BANKEK	25264.10	909.40	3.73
OILGAS	12257.28	14.89	0.12
METAL	8365.66	61.43	0.74

Currency Futures	Close	Pre. Pts	% Chg
27-Oct-20 USD-INR	73.35	-0.58	-0.79
27-Oct-20 EUR-INR	86.23	-0.36	-0.42
27-Oct-20 GBP-INR	94.89	0.00	0.01
27-Oct-20 JPY- INR	69.55	-0.40	-0.58

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1117	739	105
BSE	1501	1183	133

FII/DII Capital Mkt*	Buy	Sell	Net
DII	3277	3018	259
FII	4708	3076	1632

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Bulls held a tight grip over the Dalal Street on Thursday's trading session, with both Sensex and Nifty ending on a strong note. Key indices made a positive start of the day, taking support with the Reserve Bank of India's (RBI) statement that India's current account balance (CAB) recorded a surplus of \$19.8 billion - 3.9 percent of GDP - in the June quarter of FY21, up from the surplus of \$0.6 billion in the preceding quarter (Q4FY20), on the back of lower trade deficit. Traders remained positive, after India's manufacturing sector activity improved for the second straight month in September and touched an over eight-and-a-half-year high supported by accelerated increases in new orders and production, even as firms reduced staff numbers. The headline seasonally adjusted IHS Markit India Manufacturing Purchasing Managers' Index (PMI) increased from 52.0 in August to 56.8 in September -- highest since January 2012.

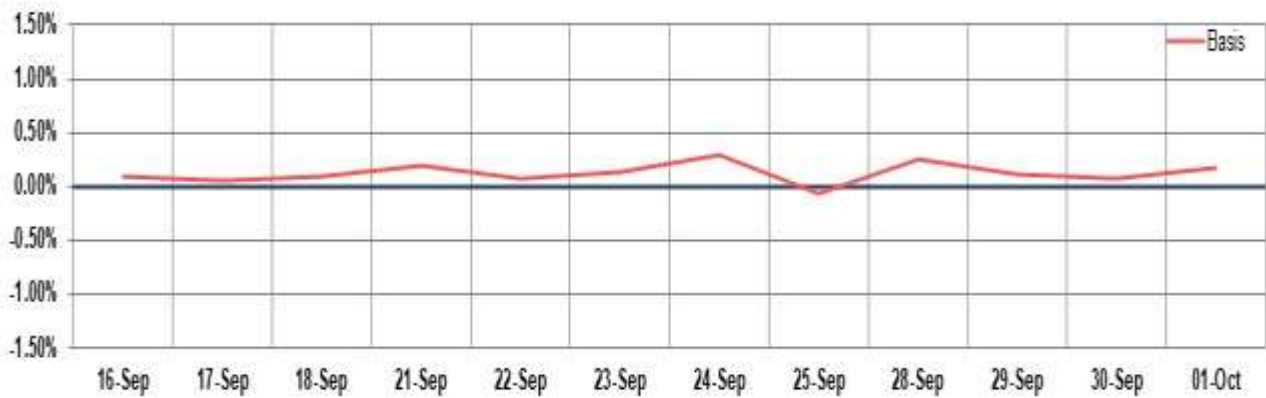
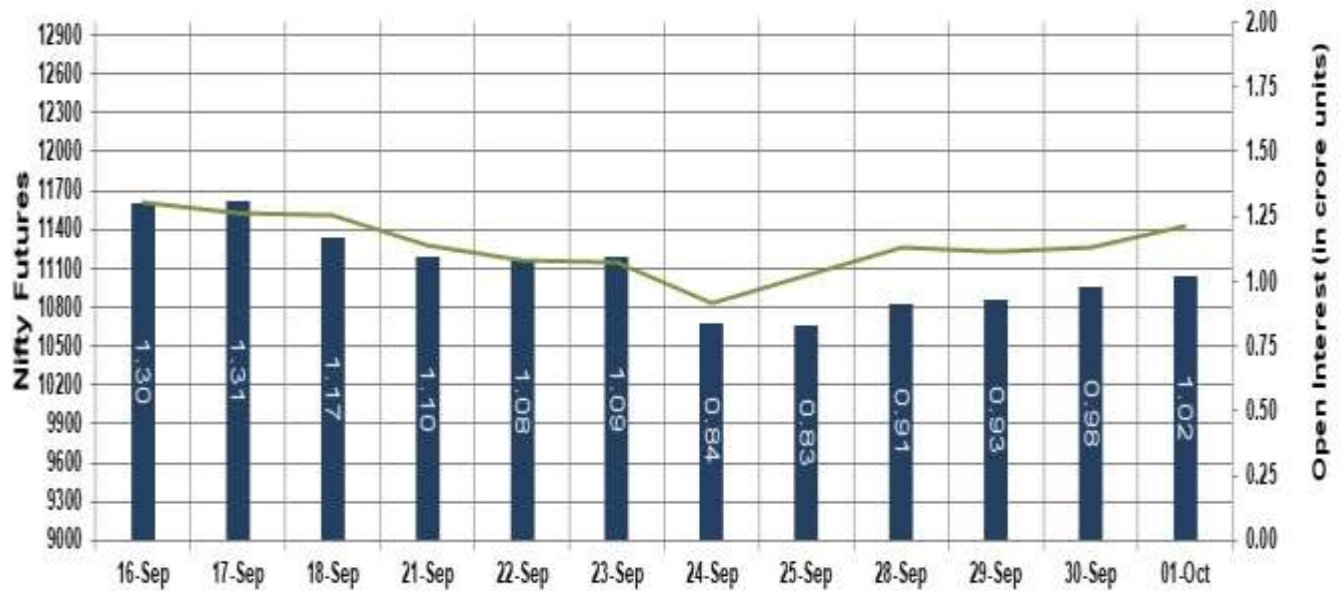
Markets maintained their strong gains for the whole trading session, as sentiments remained optimistic with Commerce and Industry Minister Piyush Goyal's statement that the government is opening up the economy for greater participation of the private sector and has been working in different ways to remove entry barriers for new investments.

On the global front, European markets were trading mostly in green as Swedish retailer H&M and French-Italian chipmaker STMicroelectronics jumped after reporting forecast-beating results, while hopes of more U.S. stimulus aided global sentiment. Asian markets ended mixed on Thursday, after the manufacturing sector in Indonesia fell into contraction in September, the latest survey from IHS Markit showed with a manufacturing PMI score of 47.2. That's down from 50.8 in August, and it falls beneath the boom-or-bust line of 50 that separates from expansion

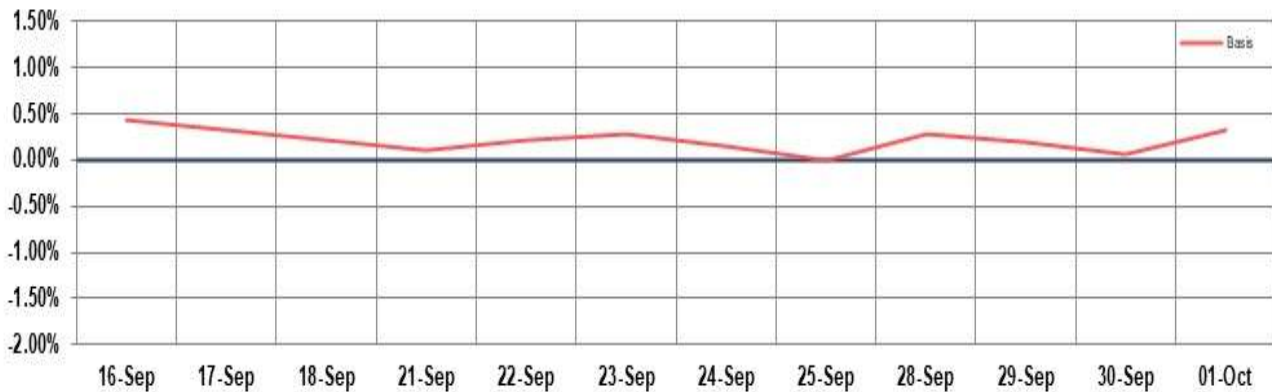
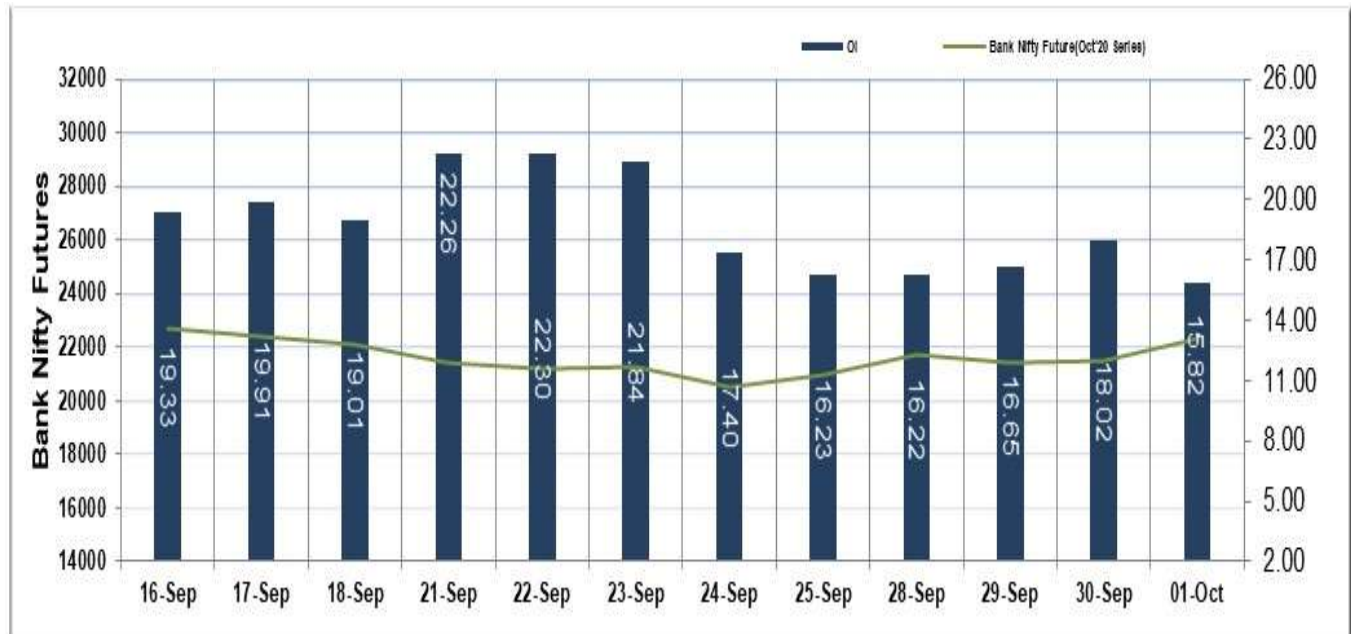
Market TO	Current	Previous	Net%
BSE CASH	4393	2331	88
NSE CASH	46629	50752	(8)
NSE FO	4243193	1839040	131

FII Derivatives	Buy	Sell	Net
Ind. Futures	5486.41	4009.94	1476
Ind. Options	176210	174436	3377
Stk. Futures	21653	21305	(15)
Stk. Options	3937.67	3825.06	113

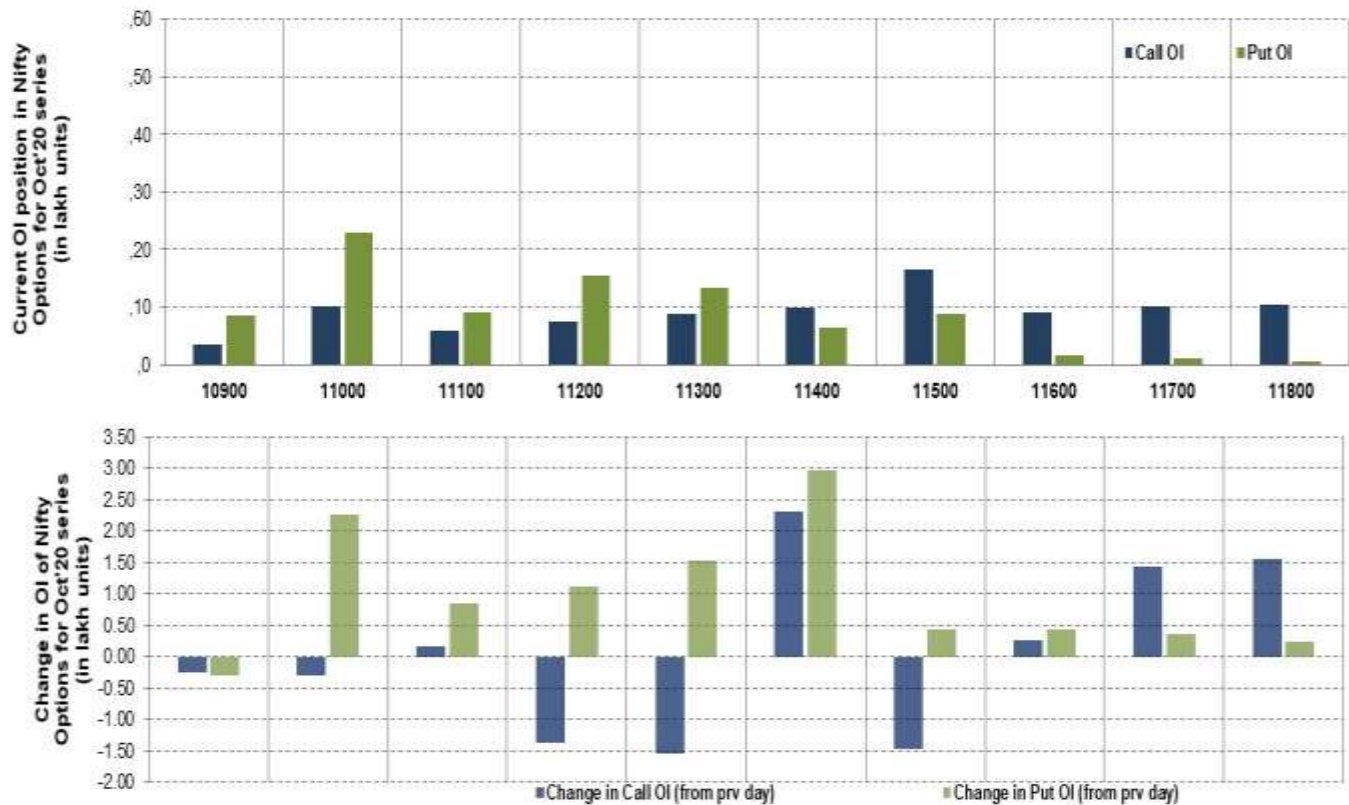
Nifty Futures



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 a reduction of 0.15 million in open interests.
- Among Nifty puts 11,000 SP from the Oct month expiry was the most active put with an addition of 0.23 million in open interests.
- The maximum OI outstanding for Calls was at 11,500 SP (1.66mn) and that for Puts was at 11,000 SP (2.30mn)

Nifty Technical & Indices Levels



Nifty Cash prices have settled at 11416.95 up by 1.51 percent from the previous close. On the upper side it has resistance of 11550 and 11630 levels, while lower side it has support of 11330 and 11250 levels. Intraday traders should be cautious and take position accordingly.

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