Daily Derivatives & Market Report

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Market Summary

|  |  |  |  |  |
| --- | --- | --- | --- | --- |
| Domestic Indices | Close | | Points | % Chg |
| SENSEX | | 39574.57 | 600.87 | 1.54 |
| NIFTY | | 11662.40 | 159.05 | 1.38 |
| MIDCAP | | 14873.87 | 87.29 | 0.59 |
| SMLCAP | | 15110.39 | 82.41 | 0.55 |
| BSEFMC | | 11135.79 | -11.71 | -0.11 |
| AUTO | | 18204.22 | 225.41 | 1.25 |
| POWER | | 1657.44 | -3.23 | -0.19 |
| REALTY | | 1749.03 | 41.16 | 2.41 |
| BSE IT | | 21094.92 | 116.67 | 0.56 |
| BANKEX | | 25951.60 | 523.84 | 2.06 |
| OILGAS | | 12223.51 | -27.54 | -0.22 |
| METAL | | 8509.63 | -49.53 | -0.58 |

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| --- | --- | --- | --- |
| Currency Futures | Close | Pre. Pts | % Chg |
| 27-Oct-20 USD-INR | 73.58 | 0.17 | 0.23 |
| 27-Oct-20 EUR-INR | 86.72 | 0.43 | 0.50 |
| 27-Oct-20 GBP-INR | 95.21 | 0.20 | 0.21 |
| 27-Oct-20 JPY- INR | 69.69 | 0.18 | 0.26 |

|  |  |  |  |
| --- | --- | --- | --- |
| Advance/ Decline | Adv | Dec | Un Ch. |
| NSE | 1107 | 785 | 117 |
| BSE | 1512 | 1196 | 154 |

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| --- | --- | --- | --- |
| FII/DII Capital Mkt\* | Buy | Sell | Net |
| **DII** | 3077 | 4012 | (935) |
| **FII** | 6073 | 4971 | 1102 |

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

Market Commentary

***Indian equity benchmarks ended near day’s high points on Tuesday. After a positive start of the day, key indices remained higher for the whole day, taking support with Commerce Minister Piyush Goyal’s statement Indian exports will automatically increase if the products are good and competitively priced and that products are entrepreneurs should not think that subsidies are the only solution. Traders took support with IT Minister Ravi Shankar Prasad’s statement that artificial intelligence (AI) has massive potential to generate development and India is well-poised to tap into the opportunity with its large pool of skilled professionals.***

***Markets extended their gains in the last hour of the trade, as India’s service sector activity stabilised in the month of September, with the relaxation of coronavirus pandemic 2019 (COVID-19) restrictions. As per the survey report, the seasonally adjusted Nikkei Services Business Activity Index rose to 49.8 in September from 41.8 in August. Further, the Nikkei India Composite PMI Output Index -- which measures both manufacturing and services - surged to 54.6 in September from 46.0 in August. The Street took note of report that the government appointed Ashima Goyal, Jayanth R Varma and Shashanka Bhide as members of the rate-setting Monetary Policy Committee (MPC) of the RBI.***

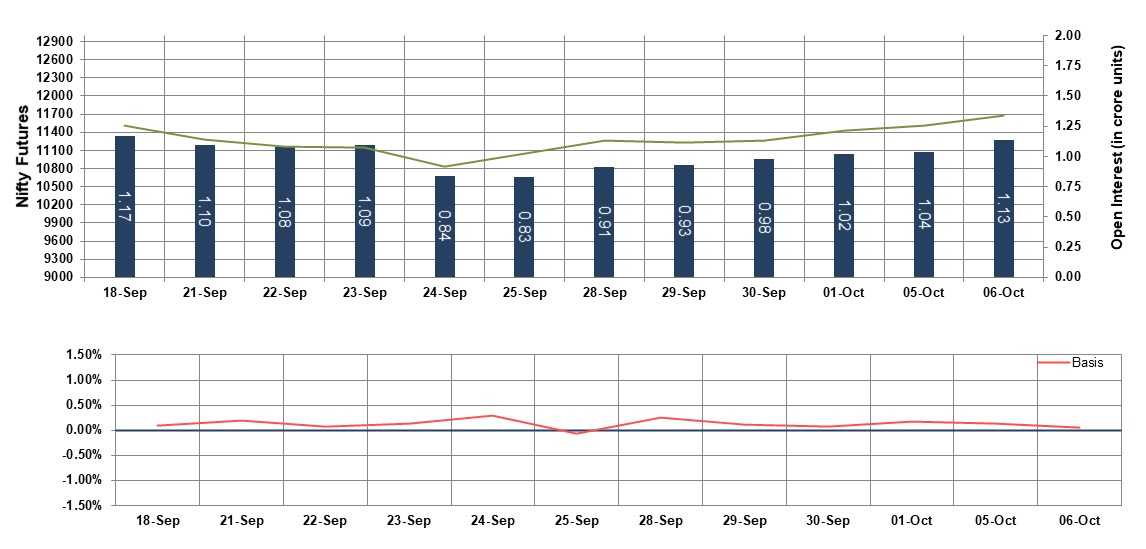
***On the global front, European markets were trading lower. Asian markets ended mostly higher on Tuesday, even after consumer prices in South Korea were up 1.0 percent on year in September, Statistics Korea said on Tuesday - exceeding expectations for a gain of 0.7 percent, which would have been unchanged from August. On a monthly basis, inflation rose 0.7 percent - again beating forecasts for 0.4 percent and up from 0.6 percent in the previous month. Core CPI, which excludes volatile food prices, rose 0.1 percent on month and 0.6 percent on year after rising 0.2 percent on month and 0.4 percent on year in August.***

Market Turnover & FII Derivative Data

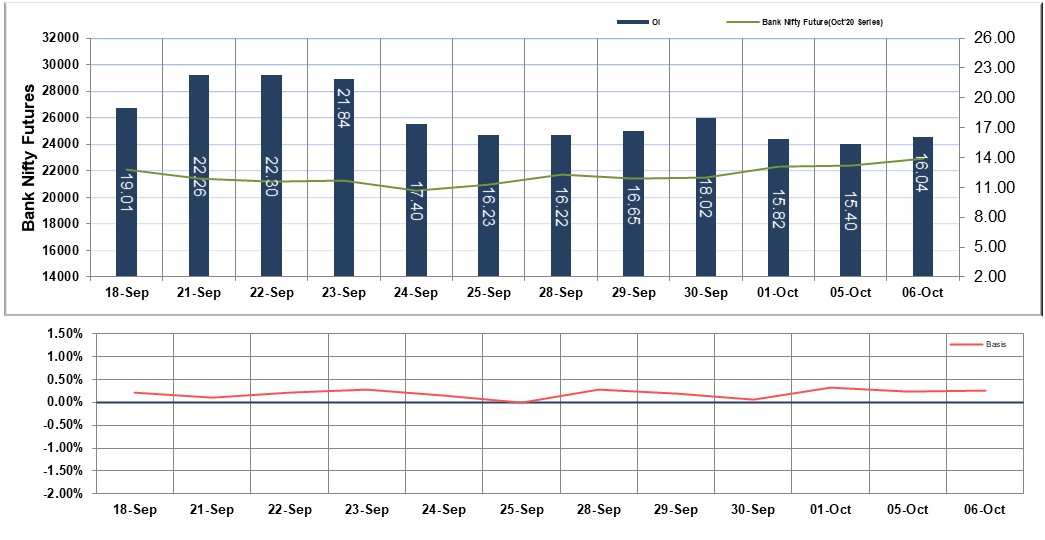
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| --- | --- | --- | --- |
| Market TO | Current | Previous | Net% |
| BSE CASH | 2807 | 2767 | 1 |
| NSE CASH | 49804 | 51739 | (4) |
| NSE FO | 1655525 | 1562325 | 6 |

|  |  |  |  |
| --- | --- | --- | --- |
| FII Derivatives | Buy | Sell | Net |
| Ind. Futures | 2779.05 | 3293.00 | (514) |
| Ind. Options | 176210 | 174436 | 768 |
| Stk. Futures | 21653 | 21305 | (125) |
| Stk. Options | 4095.66 | 4150.27 | (55) |

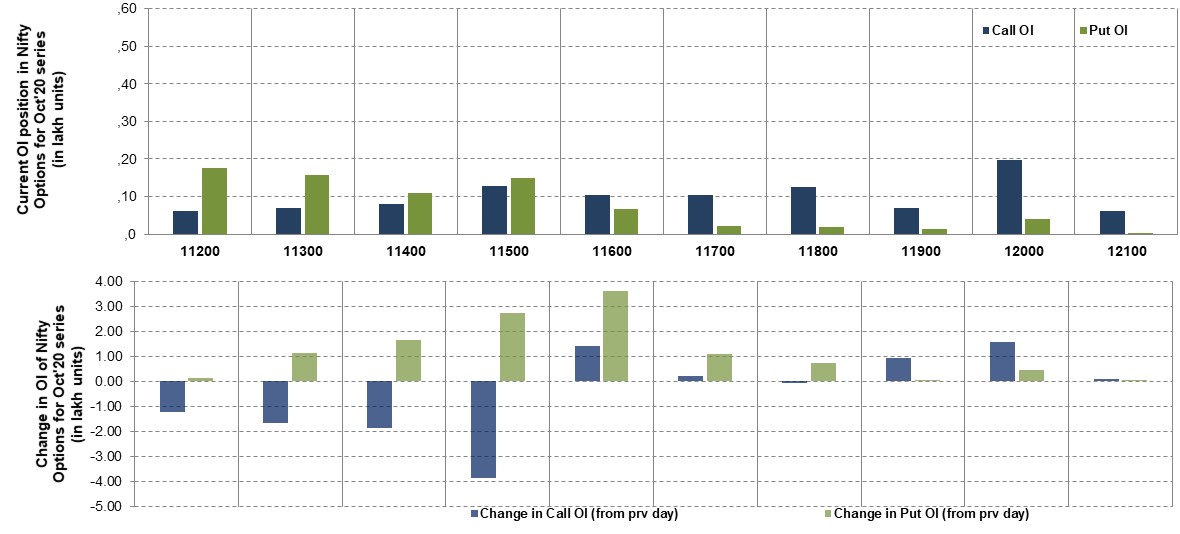
Nifty Futures



Bank Nifty Futures

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Nifty Options

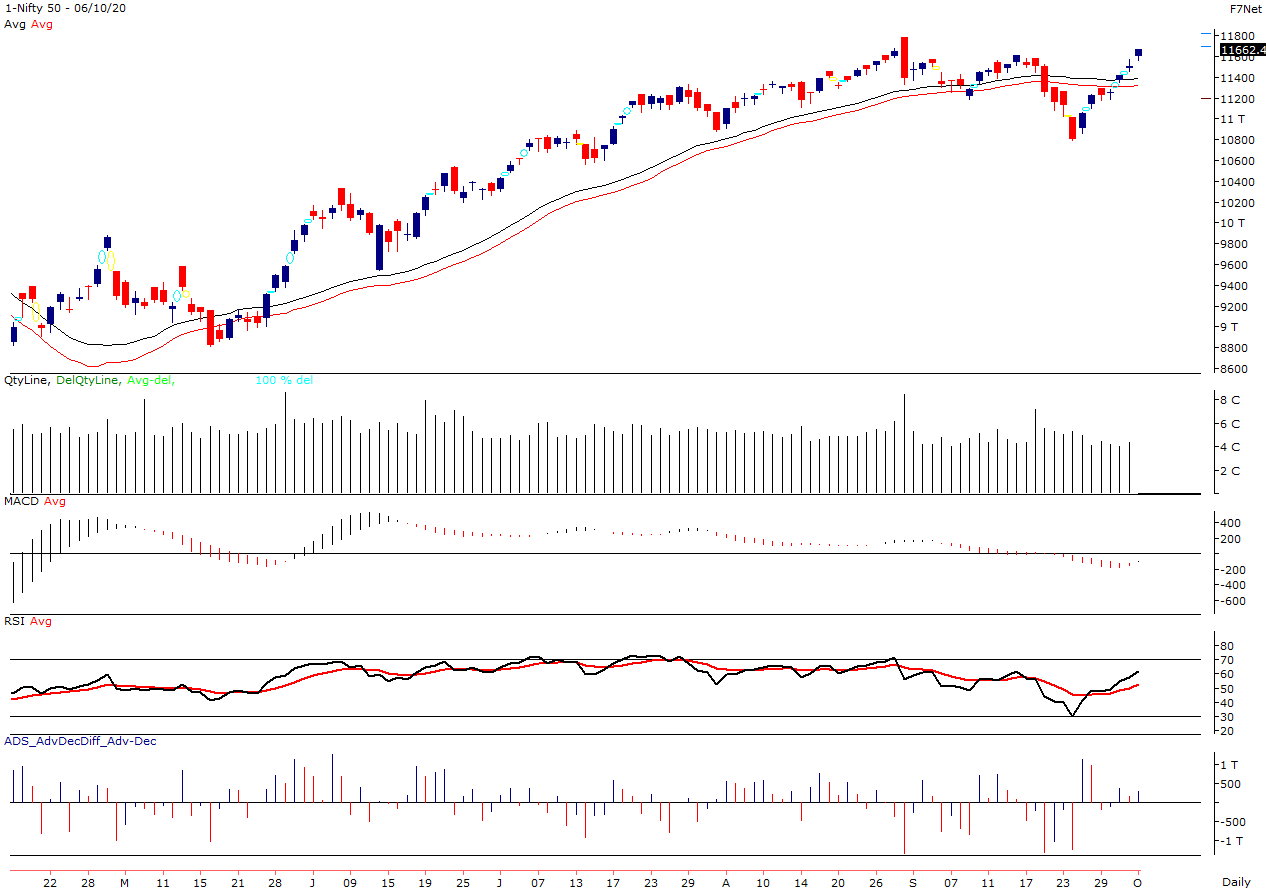


*Note – Change in OI of Nifty Options refers to change from previous trading day*

*Source-NSE, SIHL Derivatives Research (Institutional Equities)*

* Among Nifty calls 12,000 SP from the Oct month expiry was the most active call with an addition of 0.16 million in open interests.
* Among Nifty puts 11,200 SP from the Oct month expiry was the most active put with an addition of 0.01 million in open interests.
* The maximum OI outstanding for Calls was at 12,000 SP (1.97mn) and that for Puts was at 11,200 SP (1.77mn)

Nifty Technical & Indices Levels



Nifty Cash prices have settled at 11662.40 up by 1.38 percent from the previous close. On the upper side it has resistance of 11780 and 11810 levels, while lower side it has support of 11550 and 11480 levels. Intraday traders should be cautious and take position accordingly.

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