

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11873	11786	11830	11864	11907	11942	Buy	Buy	Buy
Sensex	40432	40079	40255	40387	40564	40696	Buy	Buy	Buy
Nifty Futures	11897	11791	11844	11872	11925	11952	Buy	Buy	Buy
Bank Nifty	24267	23548	23907	24114	24474	24680	Buy	Neutral	Sell
CNX IT	21392	21148	21270	21477	21599	21806	Neutral	Buy	Buy
CNX Midcap	16916	16721	16818	16873	16970	17024	Buy	Neutral	Neutral
CNX Small Cap	5882	5834	5858	5874	5898	5914	Buy	Buy	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	40431.60	448.62	1.12
NIFTY	11873.05	110.60	0.94
MIDCAP	14705.85	84.54	0.58
SMLCAP	14850.88	64.32	0.43
BSEFMC	11142.07	156.64	1.43
AUTO	17805.62	-201.1	-1.12
POWER	1629.00	13.44	0.83
REALTY	1722.65	26.77	1.58
BSE IT	21748.49	-90.89	-0.42
BANKEX	27574.09	893.23	3.35
OILGAS	12122.45	217.20	1.82
METAL	8345.25	139.86	1.70

Currency Futures	Close	Pre. Pts	% Chg
27-Oct-20 USD-INR	73.37	-0.05	-0.07
27-Oct-20 EUR-INR	86.32	0.26	0.30
27-Oct-20 GBP-INR	95.39	0.67	0.71
27-Oct-20 JPY- INR	69.67	-0.07	-0.10

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1073	792	108
BSE	1490	1170	157

FII/DII Capital Mkt*	Buy	Sell	Net
DII	3278	4900	(1622)
FII	5994	4337	1657

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity benchmarks ended Monday's trading session on a higher note. Markets made a positive start of the day, taking support with Finance Minister Nirmala Sitharaman's statement that the government has taken a host of initiatives, including a stimulus package totalling 10 per cent of the country's GDP and major reforms in the labour sector, to combat the impact of the coronavirus pandemic. Adding more optimism, ICRA stated that farm sentiments have remained buoyant mainly driven by healthy monsoon and further optimism of a good kharif crop.

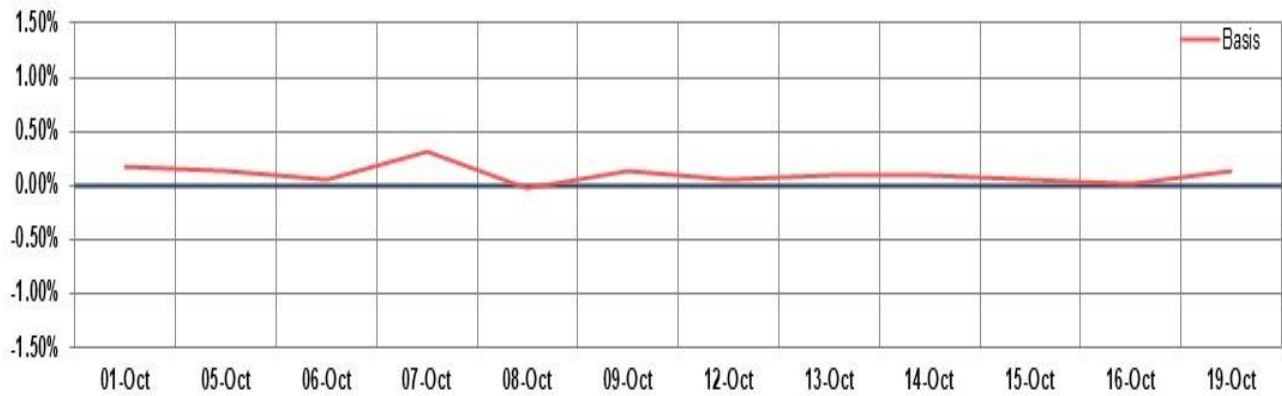
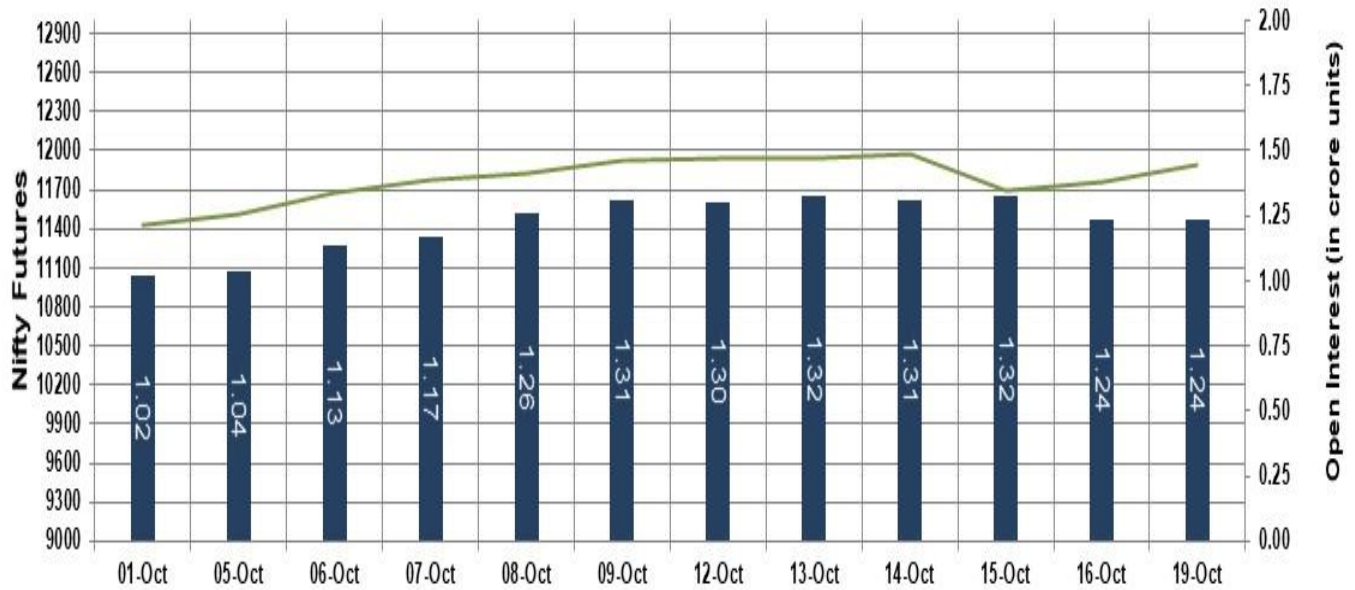
Key indices remained higher for the whole trading session, as the government said central public sector enterprises have cleared payments to the tune of Rs 13,400 crore owed to micro, small and medium enterprises in the last five months and Rs 3,700 crore was paid to the units in September alone. The micro, small and medium enterprises (MSME) Ministry this month has written to the top management of over 2,800 corporates by name to make payment of pending dues of MSMEs. Traders ignored SEBI's report that the value of P-note investments in Indian markets - equity, debt, hybrid securities and derivatives - declined to Rs 69,821 crore at September-end after hitting a 10-month high of Rs 74,027 crore at the end of August.

On the global front, European markets were trading higher. Asian markets ended mostly higher on Monday, after China's gross domestic product was up 4.9 percent on year in the third quarter of 2020, missing forecasts for a gain of 5.2 percent but still up from 3.2 percent in the three months prior. On a quarterly basis, GDP rose 2.7 percent - again shy of expectations for 3.2 percent and down sharply from the 11.5 percent gain in the previous three months.

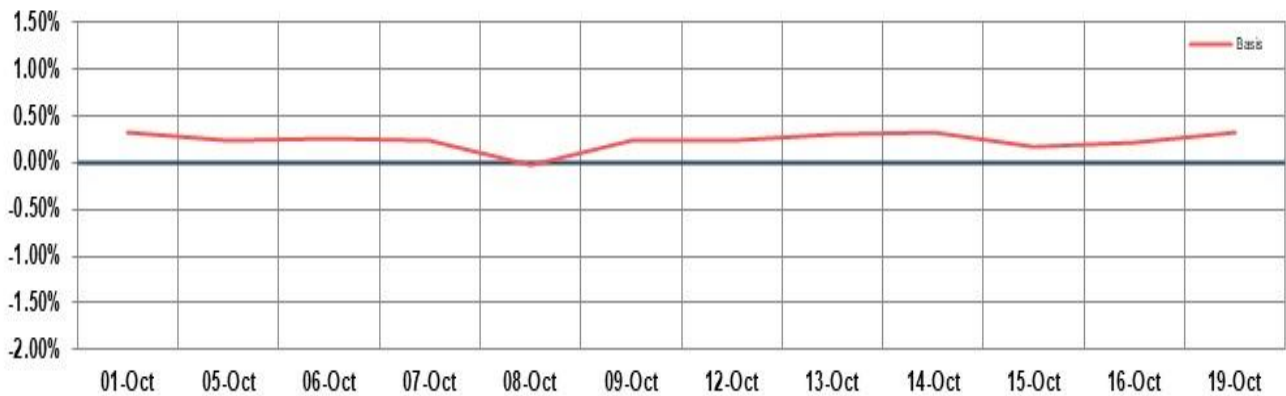
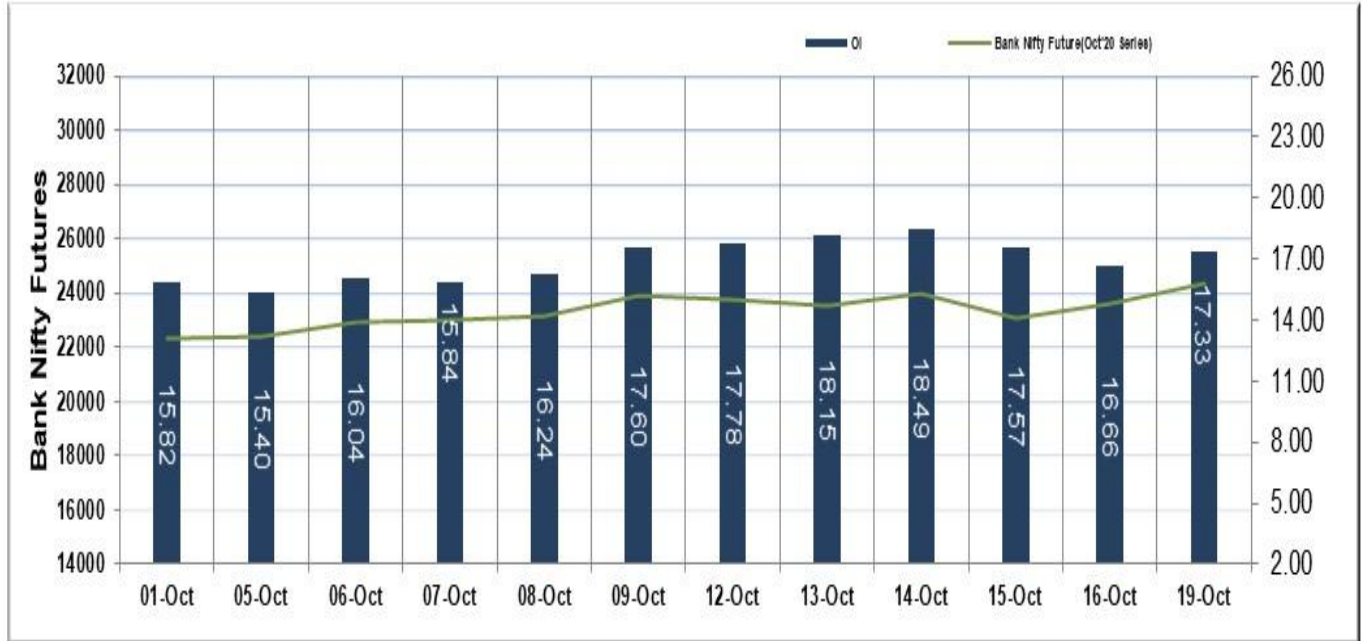
Market TO	Current	Previous	Net%
BSE CASH	2237	2183	2
NSE CASH	48510	49499	(2)
NSE FO	1635134	1448500	13

FII Derivatives	Buy	Sell	Net
Ind. Futures	3729.54	3588.72	141
Ind. Options	176210	174436	(35)
Stk. Futures	21653	21305	(645)
Stk. Options	6833.19	6874.34	(41)

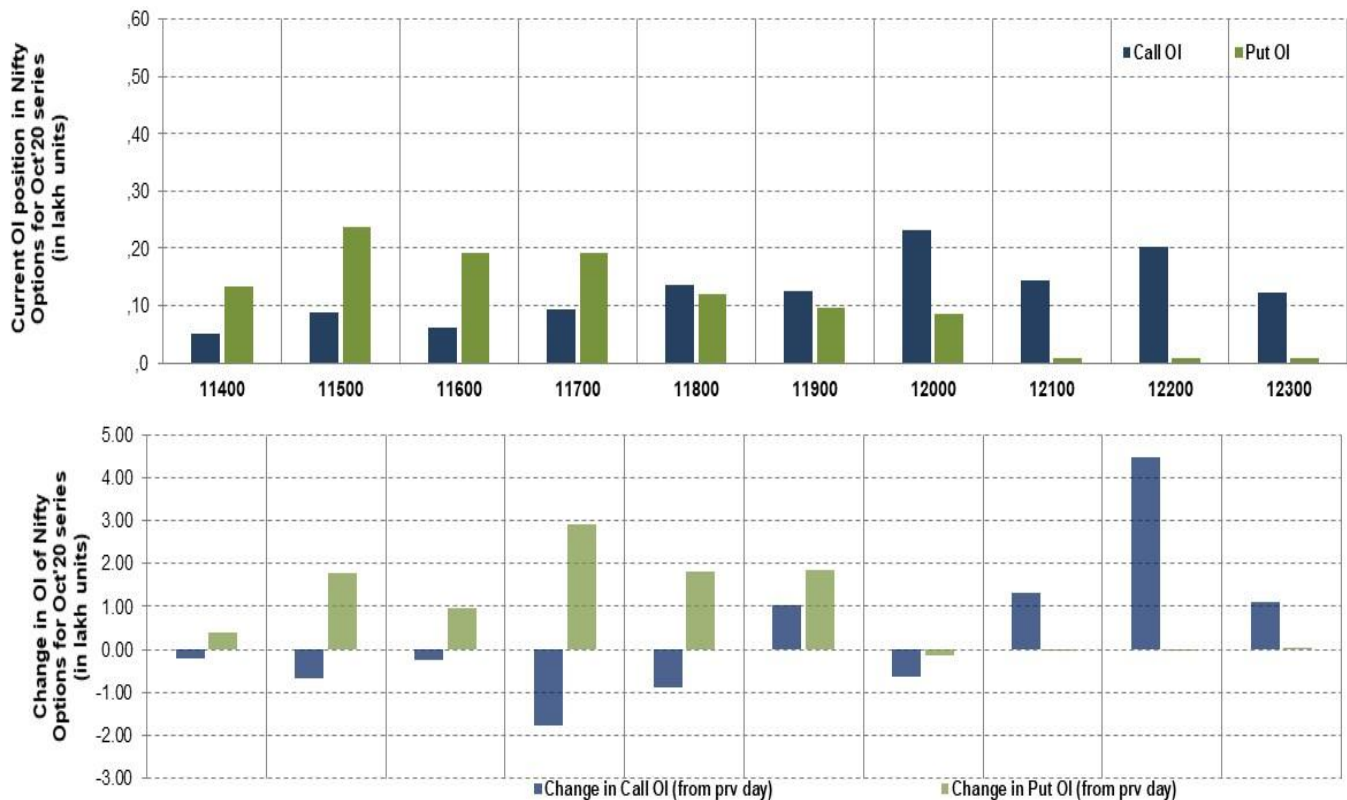
Nifty Futures



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 12,000 SP from the Oct month expiry was the most active call with a reduction of 0.06 million in open interests.
- Among Nifty puts 11,500 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 12,000 SP (2.31mn) and that for Puts was at 11,500 SP (2.40mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 19/10/20
Avg Avg



Nifty Cash prices have settled at 11873.05 up by 0.94 percent from the previous close. On the upper side it has resistance of 11970 and 12110 levels, while lower side it has support of 11790 and 11660 levels. Intraday traders should be cautious and take position accordingly.

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