

Daily Derivatives & Market Report

CONTENTS

Page No.	Particulars
2	Market Summary
3	Nifty Futures – Derivatives Snap
4	Bank Nifty Futures – Derivatives Snap
5	Activity in Nifty Options
6	What do Nifty Technical suggest
7	Disclaimer

Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11938	11668	11803	11911	12046	12154	Buy	Buy	Buy
Sensex	40707	39786	40247	40611	41072	41437	Buy	Buy	Buy
Nifty Futures	11929	11654	11792	11904	12042	12154	Buy	Buy	Buy
Bank Nifty	24635	23796	24215	24520	24939	25243	Buy	Neutral	Sell
CNX IT	21578	21139	21358	21625	21845	22112	Neutral	Buy	Buy
CNX Midcap	17065	16721	16893	17054	17227	17388	Buy	Neutral	Neutral
CNX Small Cap	5898	5761	5830	5897	5965	6032	Buy	Buy	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	40707.31	162.94	0.40
NIFTY	11937.65	40.85	0.34
MIDCAP	14808.54	33.42	0.23
SMLCAP	14900.68	4.54	0.03
BSEFMC	11001.09	-98.70	-0.89
AUTO	17813.83	-41.85	-0.23
POWER	1638.38	25.00	1.55
REALTY	1866.09	78.48	4.39
BSE IT	21943.79	-96.80	-0.44
BANKEX	27969.34	376.41	1.36
OILGAS	12069.99	104.83	0.88
METAL	8534.90	188.22	2.26

Currency Futures	Close	Pre. Pts	% Chg
27-Oct-20 USD-INR	73.77	0.26	0.35
27-Oct-20 EUR-INR	87.42	0.62	0.72
27-Oct-20 GBP-INR	96.26	1.03	1.08
27-Oct-20 JPY- INR	70.35	0.73	1.05

Advance/ Decline	Adv	Dec	Un Ch.
NSE	933	923	123
BSE	1327	1332	176

FII/DII Capital Mkt*	Buy	Sell	Net
DII	3951	5585	(1634)
FII	8448	6340	2108

*NOTE: - FII AND DII data figure is provisional

Market Commentary

After a positive start of the day, key indices remained strong during the first half of the session, taking support with the Commerce and Industry Ministry's statement that foreign direct investment (FDI) in India has increased by 16 per cent year-on-year to \$27.1 billion during April-August this year. During April-August last year, India had received FDI worth \$23.35 billion. Adding more optimism among traders, ratings agency ICRA said India's economic recovery has broadened and strengthened in September from the pandemic-induced lows seen in April 2020

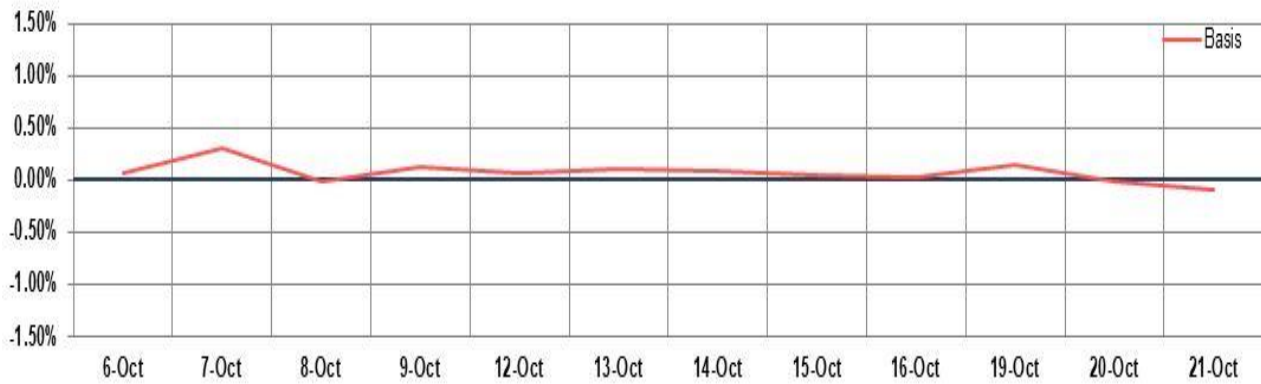
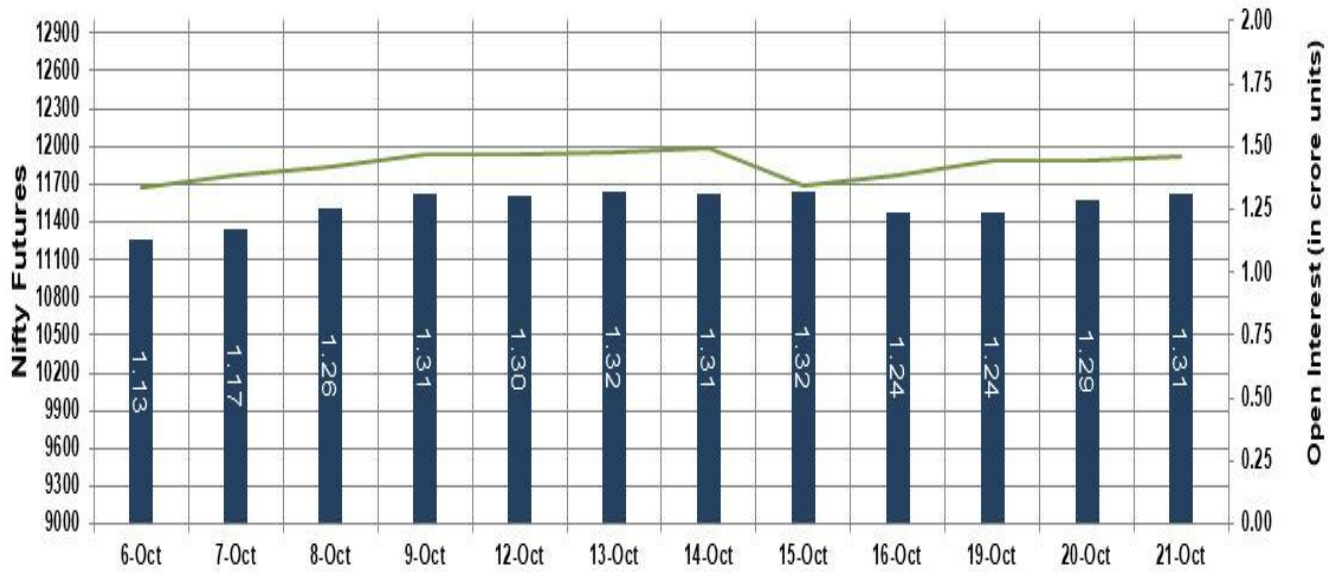
In noon deals, markets turned negative, as RBI analysis showing that aggregate sales of private sector manufacturing companies recorded a sharp contraction of 41.1 per cent year-on-year in the first quarter of 2020-21, reflecting the impact of the pandemic induced lockdown. Sentiments got impacted, amid reports that even as brands are betting big on Diwali to light up their sales, a survey has shown below-average spending propensity among urban Indians this festive season with nearly 50 per cent respondents agreeing of being careful about their finances.

On the global front, European markets were trading lower as losses in healthcare and construction stocks countered a lift from encouraging earnings from consumer giant Nestle and telecoms equipment maker Ericsson. Asian markets ended mixed on Wednesday, after producer prices in South Korea were up 0.1 percent on month in September, shy of expectations for an increase of 0.8 percent and up from 0.5 percent in August. Individually, prices for agricultural, forestry & marine products rose 4.9 percent on month, while manufacturing products eased 0.1 percent, utilities added 0.3 percent and services fell 0.2 percent. On a yearly basis, producer prices were down 0.4 percent versus expectations for a fall of 0.6 percent after slipping 0.5 percent in the previous month.

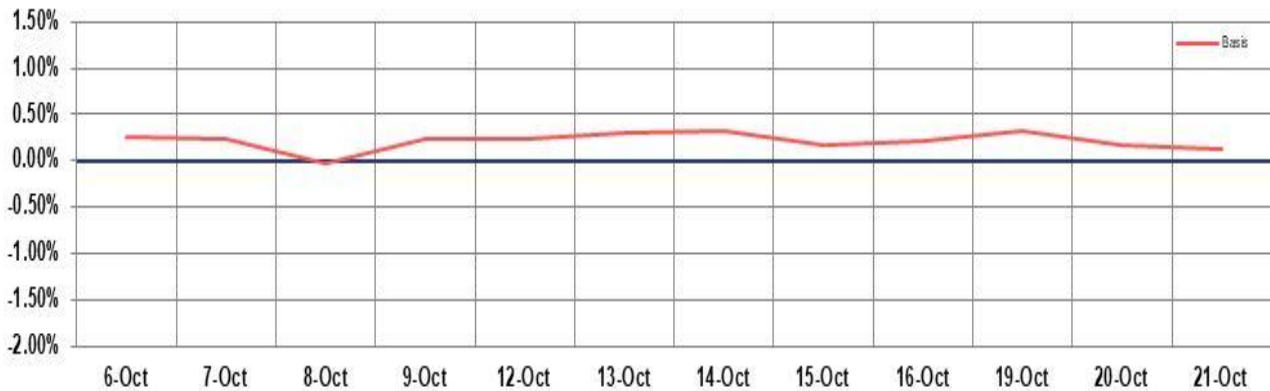
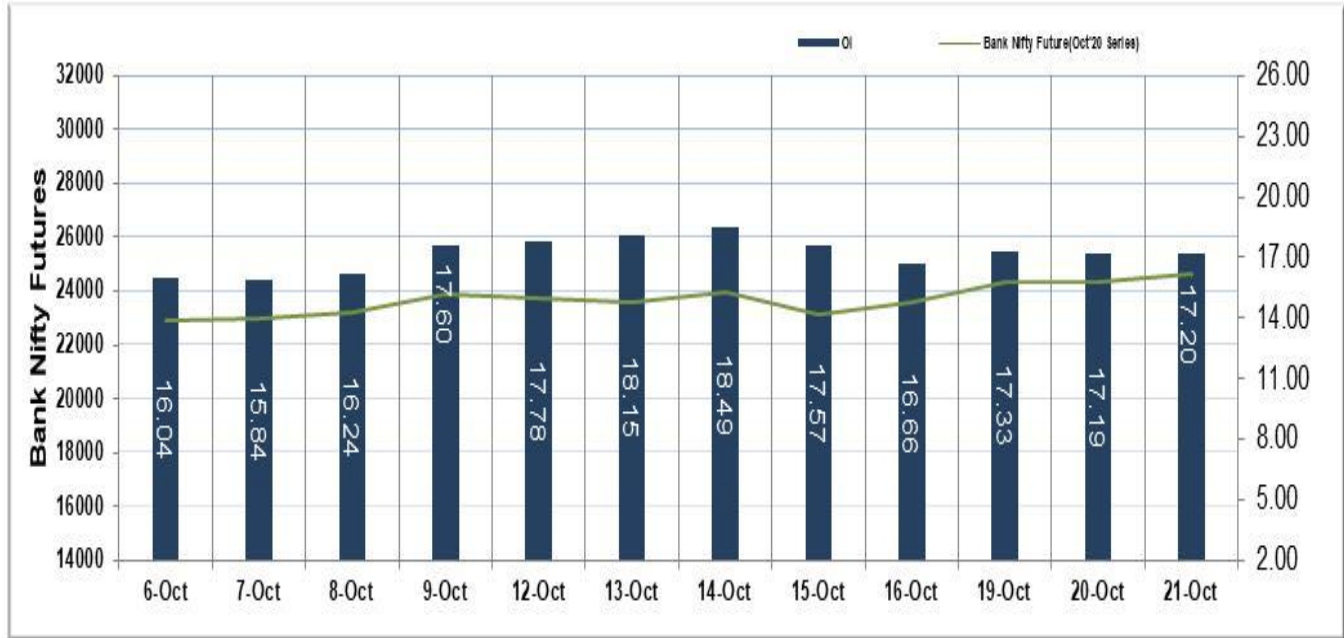
Market TO	Current	Previous	Net%
BSE CASH	2727	2331	17
NSE CASH	61659	47641	29
NSE FO	3302119	1685767	96

FII Derivatives	Buy	Sell	Net
Ind. Futures	5727.55	5576.87	151
Ind. Options	176210	174436	824
Stk. Futures	21653	21305	137
Stk. Options	8920.16	8918.08	2

Nifty Futures

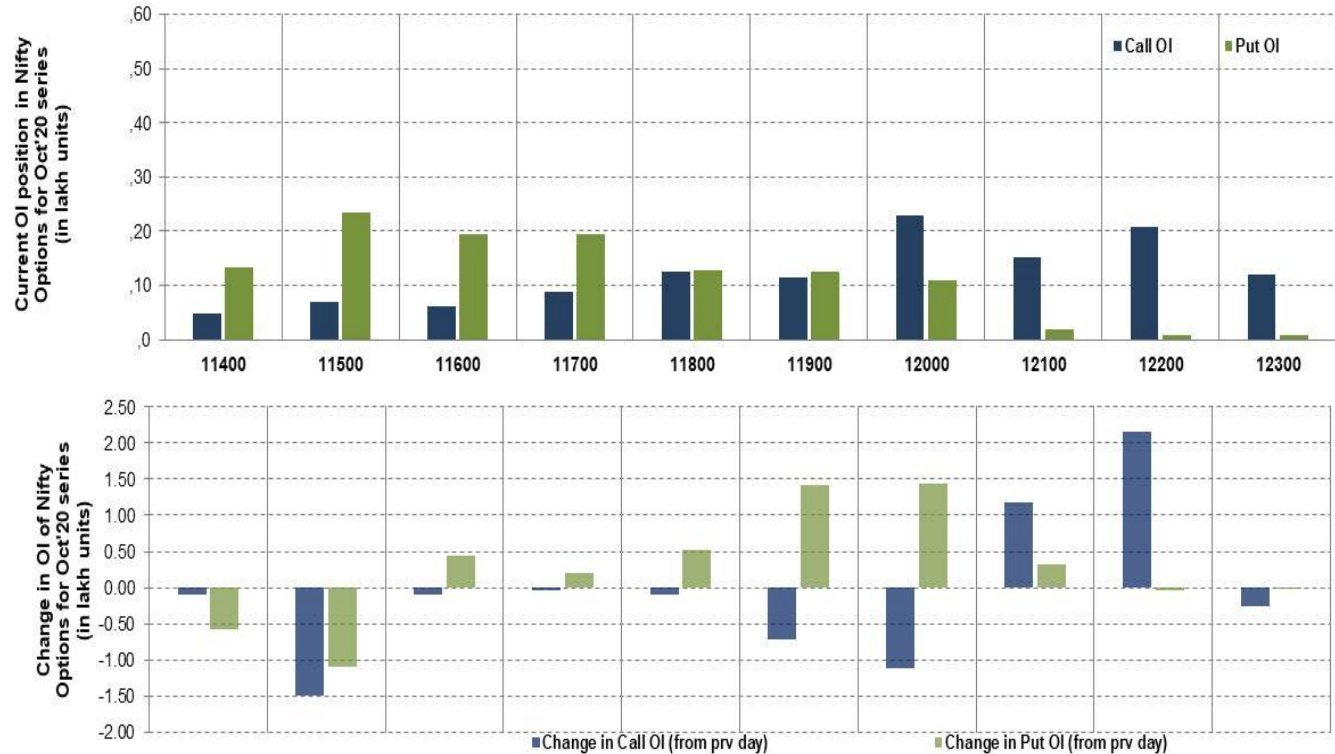


Bank Nifty Futures



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 0.11 million in open interests.
- Among Nifty puts 11,500 SP from the Oct month expiry was the most active put with a reduction of 0.08 million in open interests.
- The maximum OI outstanding for Calls was at 12,000 SP (2.28mn) and that for Puts was at 11,500 SP (2.34mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 21/10/20
 Avg Avg



Nifty Cash prices have settled at 11937.65 up by 0.34 percent from the previous close. On the upper side it has resistance of 12110 and 12250 levels, while lower side it has support of 11880 and 11730 levels. Intraday traders should be cautious and take position accordingly.

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