

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11930	11872	11901	11938	11967	12004	Buy	Buy	Buy
Sensex	40686	40476	40581	40696	40801	40916	Buy	Buy	Buy
Nifty Futures	11934	11868	11901	11941	11973	12013	Buy	Buy	Buy
Bank Nifty	24478	24131	24305	24534	24708	24938	Buy	Neutral	Sell
CNX IT	21524	21274	21399	21510	21635	21747	Neutral	Buy	Buy
CNX Midcap	17306	17173	17239	17306	17373	17439	Buy	Buy	Neutral
CNX Small Cap	5994	5969	5982	5994	6006	6019	Buy	Buy	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	40685.50	127.01	0.31
NIFTY	11930.45	33.90	0.28
MIDCAP	14976.10	87.81	0.59
SMLCAP	15134.59	106.51	0.71
BSEFMC	11044.67	15.02	0.14
AUTO	18265.69	491.32	2.76
POWER	1692.01	20.01	1.20
REALTY	1854.23	-17.54	-0.94
BSE IT	21737.93	-52.56	-0.24
BANKEK	27785.94	-17.96	-0.06
OILGAS	12228.49	4.02	0.03
METAL	8645.93	28.77	0.33

Currency Futures	Close	Pre. Pts	% Chg
27-Oct-20 USD-INR	73.65	-0.03	-0.05
27-Oct-20 EUR-INR	87.23	0.14	0.16
27-Oct-20 GBP-INR	96.22	-0.26	-0.27
27-Oct-20 JPY- INR	70.27	-0.07	-0.10

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1231	659	62
BSE	1664	1049	154

FII/DII Capital Mkt*	Buy	Sell	Net
DII	3706	4598	(892)
FII	6025	5118	907

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Key indices made an optimistic start, as Niti Aayog Vice Chairman Rajiv Kumar expressed confidence that money and resources will be in place for a viable and effective vaccination system to fight COVID-19, even as he said it is quite premature to talk about the cost for getting the vaccination. He also expressed hope that the corporate world will also rise up to the occasion and make the vaccination part of their CSR activity. Some support came with reports that the Reserve Bank issued final guidelines, including the framework, to set up a self-regulatory organisation for payment system operators as part of its payment and settlement systems vision

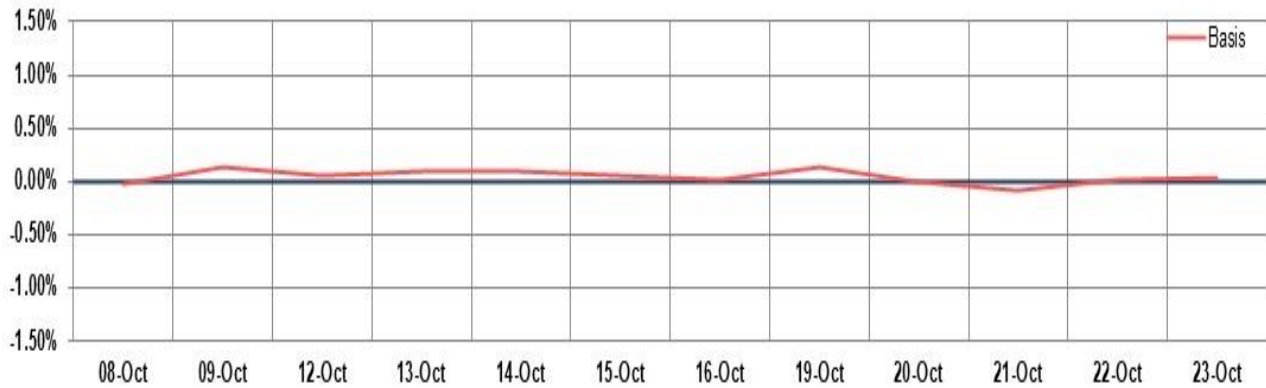
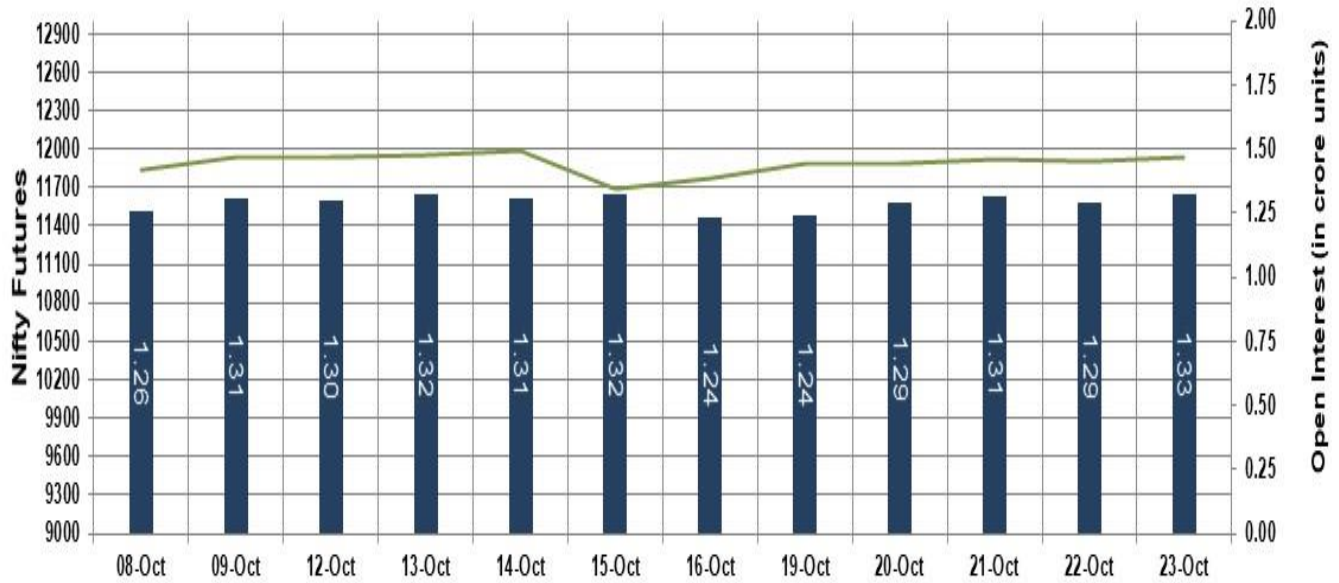
Markets traded higher for the whole trading session and finally ended in green terrain, after RBI in its latest data has showed that bank credit grew by 5.66 per cent to Rs 103.44 lakh crore, while deposits increased by 10.55 per cent to Rs 143.02 lakh crore in the fortnight ended October 9. In the fortnight ended October 11, 2019, bank credit had stood at Rs 97.89 lakh crore and deposits at Rs 129.38 lakh crore. Market participants were seen taking a note of Niti Aayog CEO Amitabh Kant's statement that if India has to grow, then it will have to look at global markets and become a key exporting nation.

On the global front, European markets were trading higher by positive earnings updates from Barclays and carmakers, while nagging concerns about the economic impact of surging COVID-19 cases put markets on course for weekly losses. Asian markets ended mostly higher on Friday, even after the manufacturing sector in Japan continued to contract in October, albeit at a slower pace, the latest survey from Jibun Bank revealed on Friday with a manufacturing PMI score of 48.0. That's up 47.7 in September, although it remain beneath the boom-or-bust line of 50 that separates expansion from contraction. Production and new orders fell further but at weaker rates.

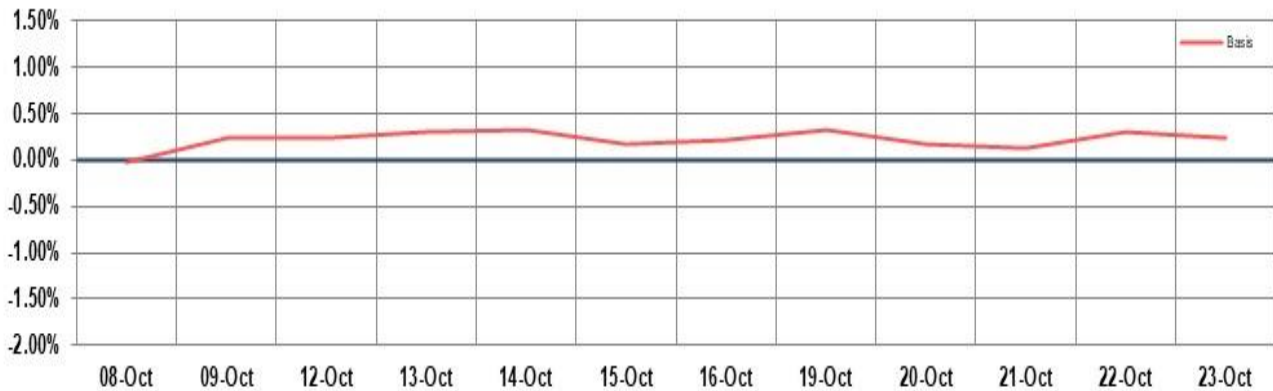
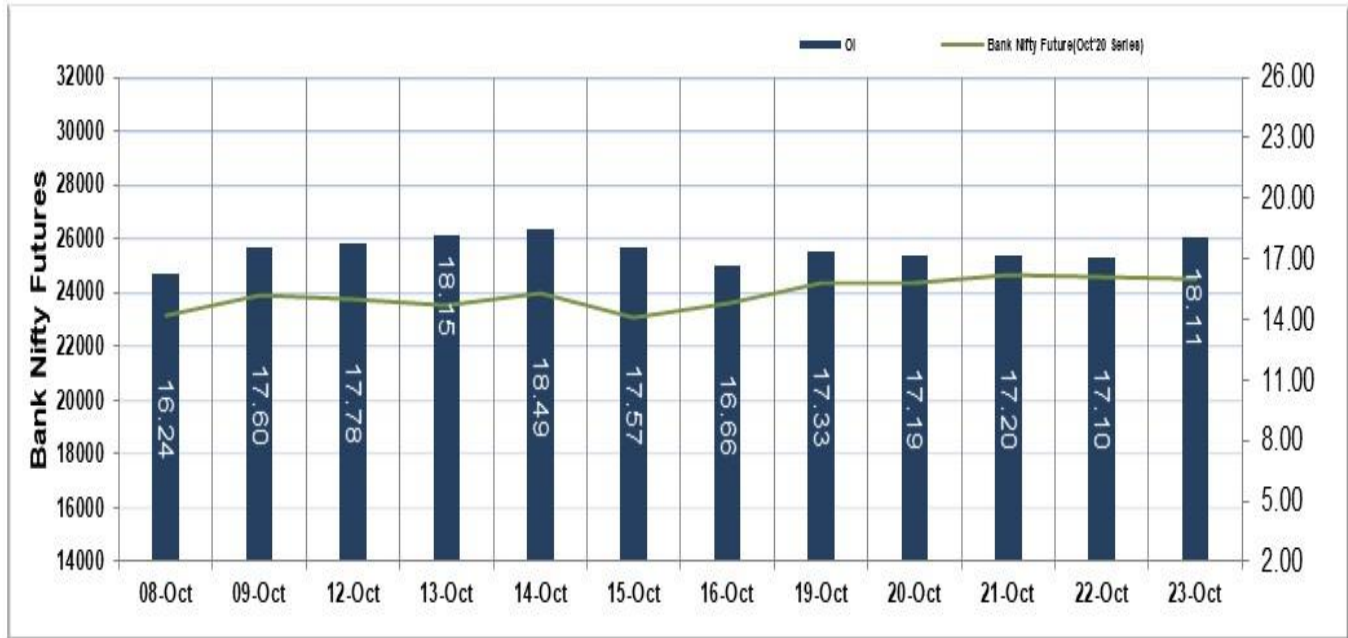
Market TO	Current	Previous	Net%
BSE CASH	2860	2402	19
NSE CASH	49516	54576	(9)
NSE FO	1164475	5274740	(78)

FII Derivatives	Buy	Sell	Net
Ind. Futures	2904.46	3505.85	(601)
Ind. Options	176210	174436	36
Stk. Futures	21653	21305	315
Stk. Options	7232.17	7203.31	29

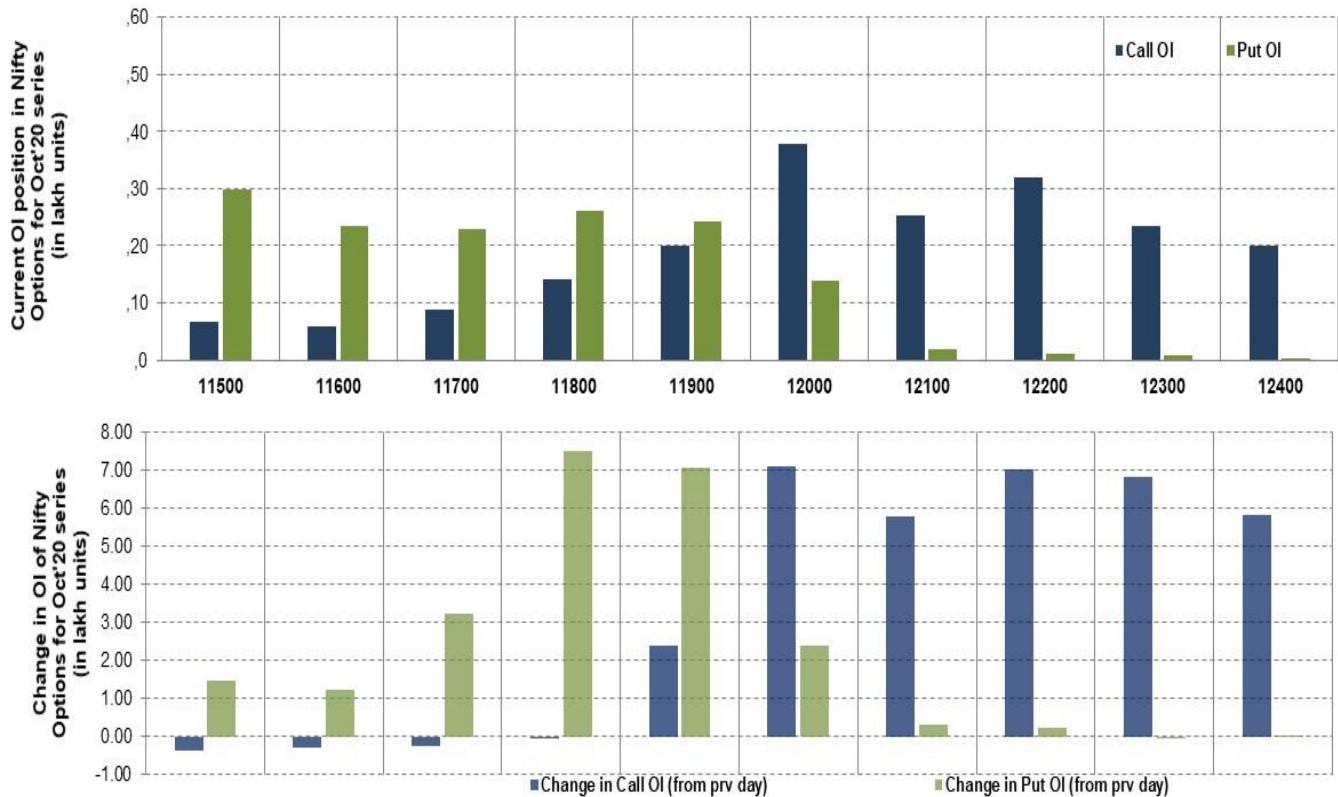
Nifty Futures



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 an addition of 0.71 million in open interests.
- Among Nifty puts 11,500 SP from the Oct month expiry was the most active put with an addition of 0.15 million in open interests.
- The maximum OI outstanding for Calls was at 12,000 SP (3.80mn) and that for Puts was at 11,500 SP (3.00mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 23/10/20
Avg Avg



Nifty Cash prices have settled at 11930.35 up by 0.28 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 11790 levels. Intraday traders should be cautious and take position accordingly.

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