

## Daily Derivatives &amp; Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11768	11576	11672	11807	11903	12039	Neutral	Buy	Buy
Sensex	40146	39497	39821	40273	40597	41049	Neutral	Buy	Buy
Nifty Futures	11780	11576	11678	11814	11916	12052	Neutral	Buy	Buy
Bank Nifty	24075	23464	23770	24174	24479	24883	Neutral	Buy	Sell
CNX IT	21266	20890	21078	21337	21525	21784	Neutral	Buy	Buy
CNX Midcap	17010	16712	16861	17113	17262	17515	Neutral	Neutral	Neutral
CNX Small Cap	5933	5850	5891	5957	5999	6065	Neutral	Buy	Neutral

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	40145.50	-540	-1.33
NIFTY	11767.75	-162.6	-1.36
MIDCAP	14710.65	-265.45	-1.77
SMLCAP	15000.71	-133.88	-0.88
BSEFMC	11056.74	12.07	0.11
AUTO	17666.90	-598.79	-3.28
POWER	1683.56	-8.45	-0.50
REALTY	1817.60	-36.63	-1.98
BSE IT	21577.40	-160.53	-0.74
BANKEX	27413.21	-372.73	-1.34
OILGAS	12006.03	-222.46	-1.82
METAL	8354.32	-291.61	-3.37

Currency Futures	Close	Pre. Pts	% Chg
27-Oct-20 USD-INR	74.03	0.37	0.51
27-Oct-20 EUR-INR	87.47	0.24	0.28
27-Oct-20 GBP-INR	96.56	0.32	0.33
27-Oct-20 JPY- INR	70.56	0.26	0.36

Advance/ Decline	Adv	Dec	Un Ch.
NSE	620	1292	96
BSE	990	1698	172

FII/DII Capital Mkt*	Buy	Sell	Net
DII	3112	4091	(979.16)
FII	5323	5442	(119.42)

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

## Market Commentary

The start of the day was on a negative note, with RBI Governor Shaktikanta Das' statement that the risk of a second wave of COVID-19 could put sand in the wheels of the nascent recovery. He also said the decision to cut benchmark repo rate would depend upon the evolving situation with regard to inflation which is currently above the tolerance level of the central bank. Some concern also came with report that as many as 441 infrastructure projects, each worth Rs 150 crore or more, have been hit by cost overruns of over Rs 4.35 lakh crore owing to delays and other reasons.

Markets extended their losses in the second half of the session and finally ended in red terrain, impacted with PHD Chamber of Commerce and Industry's (PHDCCI) statement that it expects India's GDP to contract by 7.9 per cent in the current financial year (FY21) and grow by 7.7 per cent in FY22, assessing that the worst is over and the economy is on the verge of a slow recovery. Traders overlooked reports that the Ministry of Finance has issued operational guidelines for implementation of the interest waiver scheme ahead of the hearing in the matter in the apex court on November 2.

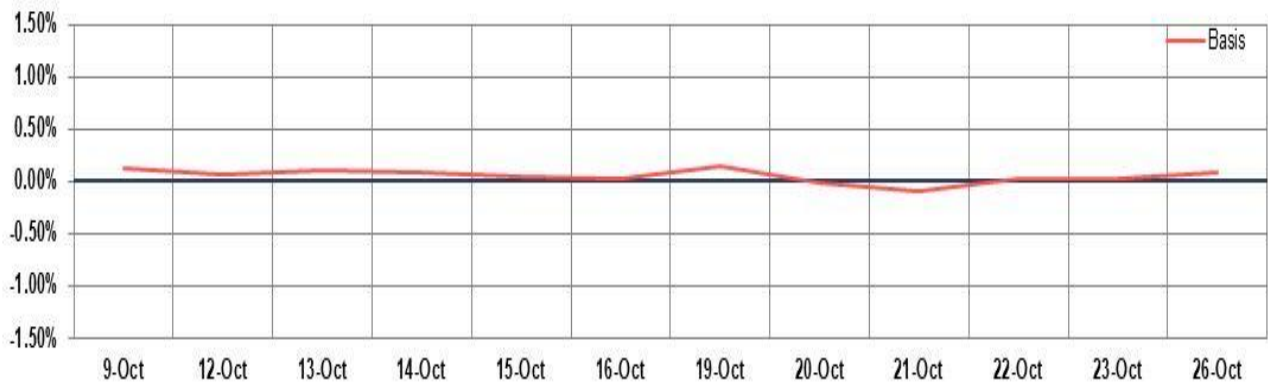
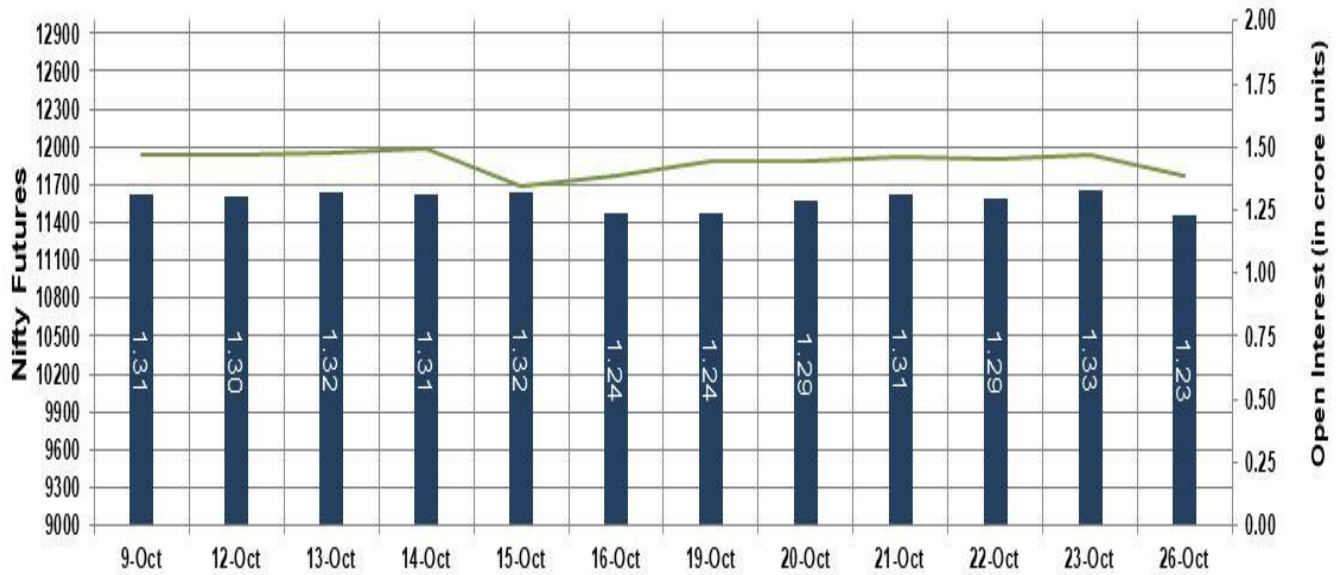
On the global front, European markets were trading lower. Asian markets ended mostly lower on Monday, as surging coronavirus cases in Europe and the United States undermined the global outlook, while China's leaders meet to ponder the future of the economic giant.

## Market Turnover & FII Derivative Data

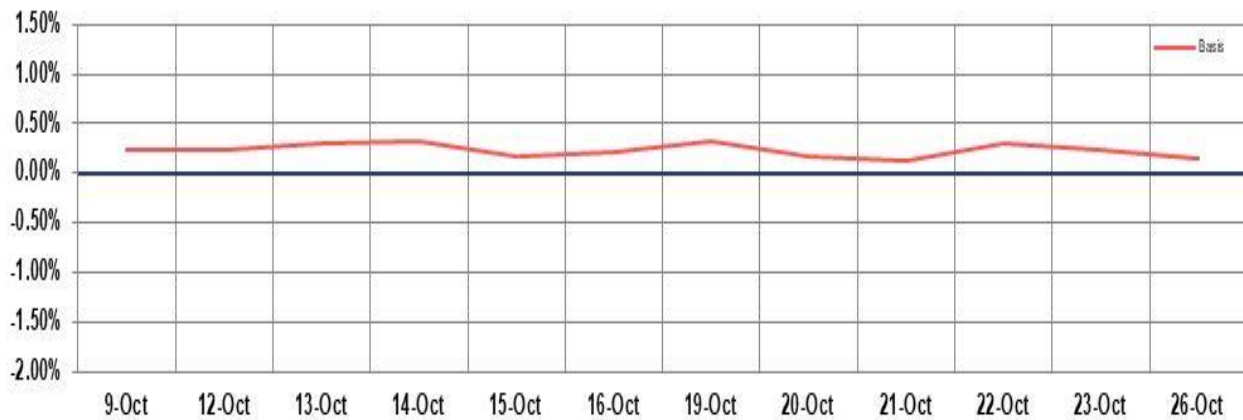
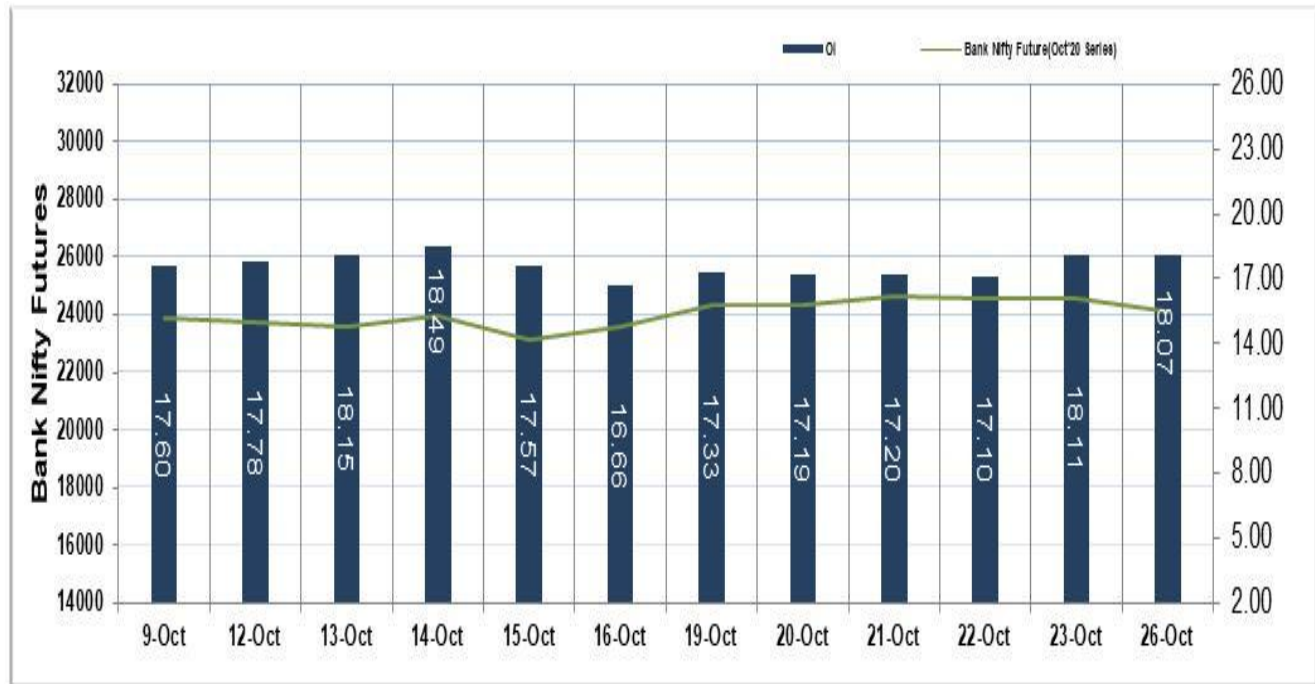
Market TO	Current	Previous	Net%
BSE CASH	2675	2860	(6)
NSE CASH	49691	49516	0
NSE FO	1829728	1164475	57

FII Derivatives	Buy	Sell	Net
Ind. Futures	4980.21	5580.23	(600)
Ind. Options	176210	174436	(472)
Stk. Futures	21653	21305	713
Stk. Options	8797.62	8748.31	49

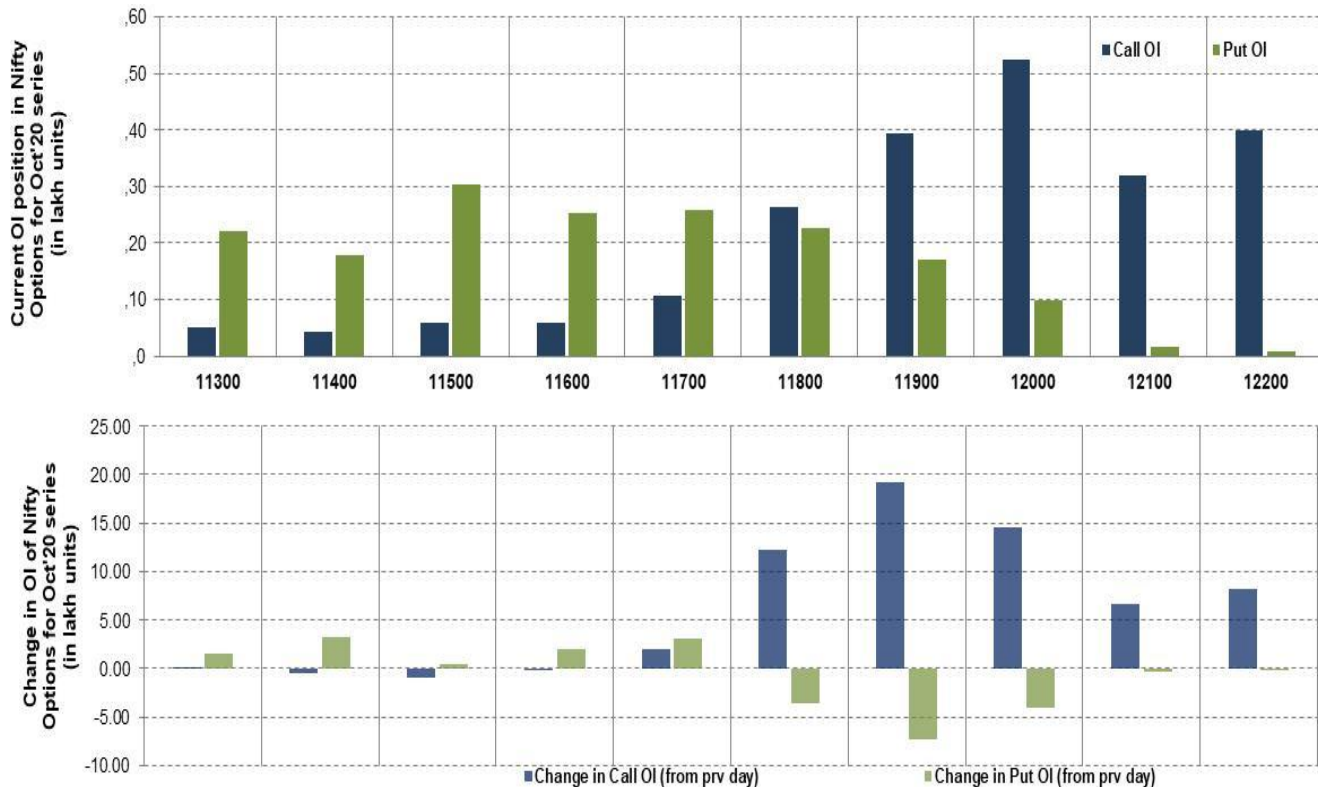
# Nifty Futures



## 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 0.10 million in open interests.
- Among Nifty puts 11,500 SP from the Oct month expiry was the most active put with an addition of 1.50 million in open interests.
- The maximum OI outstanding for Calls was at 12,000 SP (5.25mn) and that for Puts was at 11,500 SP (3.04mn)

## Nifty Technical & Indices Levels

1-Nifty 50 - 26/10/20

Avg Avg



Nifty Cash prices have settled at 11767.75 down by 1.36 percent from the previous close. On the upper side it has resistance of 11880 and 11930 levels, while lower side it has support of 11630 and 11550 levels. Intraday traders should be cautious and take position accordingly.

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