

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11222	11112	11167	11236	11292	11361	Neutral	Neutral	Buy
Sensex	37973	37610	37791	38014	38195	38418	Neutral	Neutral	Buy
Nifty Futures	11238	11129	11183	11241	11295	11353	Neutral	Neutral	Buy
Bank Nifty	21411	20970	21191	21501	21722	22032	Neutral	Sell	Neutral
CNX IT	19832	19556	19694	19920	20058	20284	Buy	Buy	Buy
CNX Midcap	16974	16707	16840	16987	17121	17268	Buy	Neutral	Neutral
CNX Small Cap	5839	5748	5794	5860	5906	5972	Buy	Neutral	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	37973.22	-8.41	-0.02
NIFTY	11222.40	-5.15	-0.10
MIDCAP	14697.27	-23.70	-0.16
SMLCAP	14861.18	-2.07	-0.01
BSEFMC	10896.48	-156.5	-1.42
AUTO	17916.40	54.51	0.31
POWER	1652.23	-15.21	-0.91
REALTY	1681.58	-18.82	-1.11
BSE IT	19931.87	79.62	0.40
BANKEX	24312.13	-307.7	-1.25
OILGAS	12479.09	-65.94	-0.53
METAL	8466.75	150.58	1.81

Currency Futures	Close	Pre. Pts	% Chg
27-Oct-20 USD-INR	74.00	0.11	0.16
27-Oct-20 EUR-INR	86.62	0.43	0.50
27-Oct-20 GBP-INR	95.09	-0.27	-0.29
27-Oct-20 JPY- INR	70.07	-0.09	-0.13

Advance/ Decline	Adv	Dec	Un Ch.
NSE	817	1047	100
BSE	1140	1478	172

FII/DII Capital Mkt*	Buy	Sell	Net
DII	3245	2668	576
FII	4347	5803	1457

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity benchmarks ended flat with a negative bias on Tuesday's trading session. Markets made a positive start of the trading session, as the Reserve Bank has decided to extend by six months the enhanced borrowing facility provided to banks to meet liquidity shortage till March 31, 2021, amid the ongoing economic woes created by the coronavirus pandemic. Some support also came after the Ministry of Corporate Affairs has extended the duration of several schemes till December 31 in view of the continued disruption caused due to the COVID-19 pandemic in certain parts of the country.

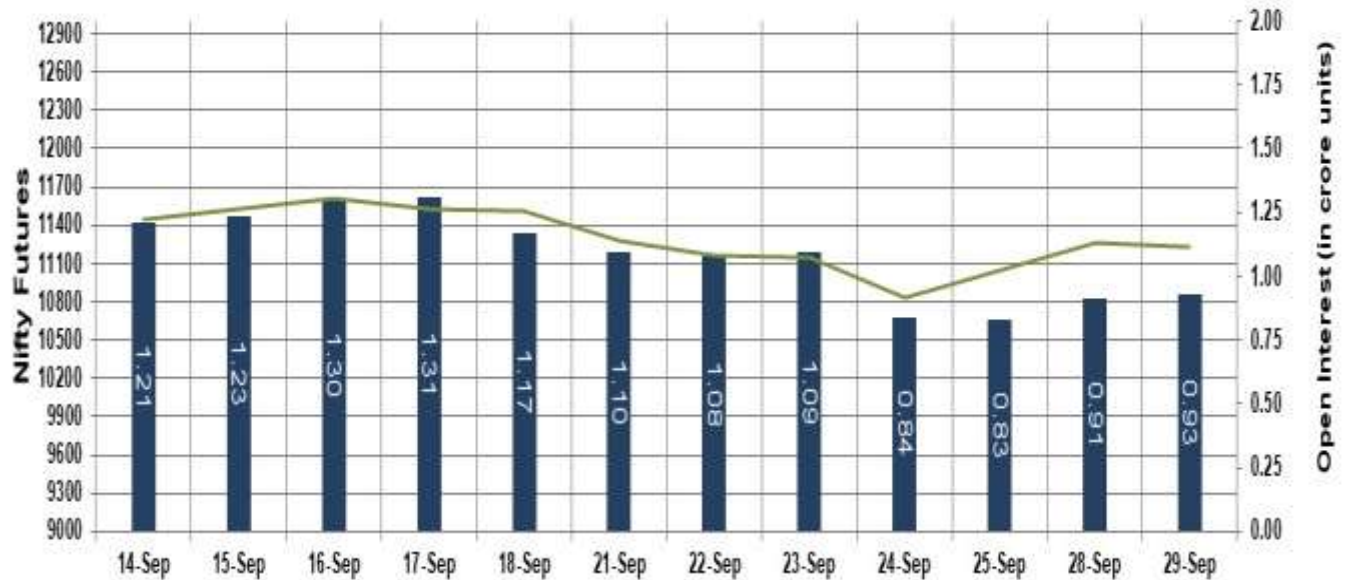
However, indices soon turned volatile to end on a flat note, as ratings agency ICRA revised its forecast for the contraction in India's FY21 GDP to 11 per cent from its earlier assessment of 9.5 per cent. The ratings agency cited the elevated levels of Covid-19 infections at the end of Q2FY21. Traders got worried, after the World Bank said the coronavirus pandemic is expected to lead to the slowest growth in more than 50 years in East Asia and the Pacific as well as China, while up to 38 million people are set to be pushed back into poverty. The bank said the region this year is projected to grow by only 0.9%, the lowest rate since 1967.

On the global front, European markets were trading lower. Asian Markets ended mixed on Tuesday, after overall consumer prices in the Tokyo area were up 0.2 percent on year in September. The Ministry of Internal Affairs and Communications said that was shy of expectations for an increase of 0.3 percent, which would have been unchanged from the August reading. Core CPI, which excludes volatile food prices, slipped an annual 0.2 percent. That exceeded forecasts for a drop of 0.3 percent, which also would have been unchanged from the previous month.

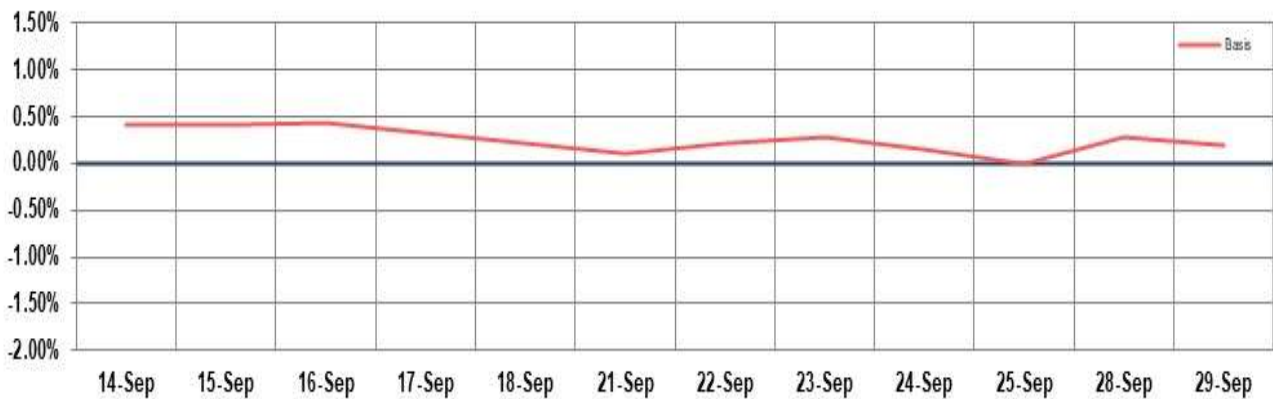
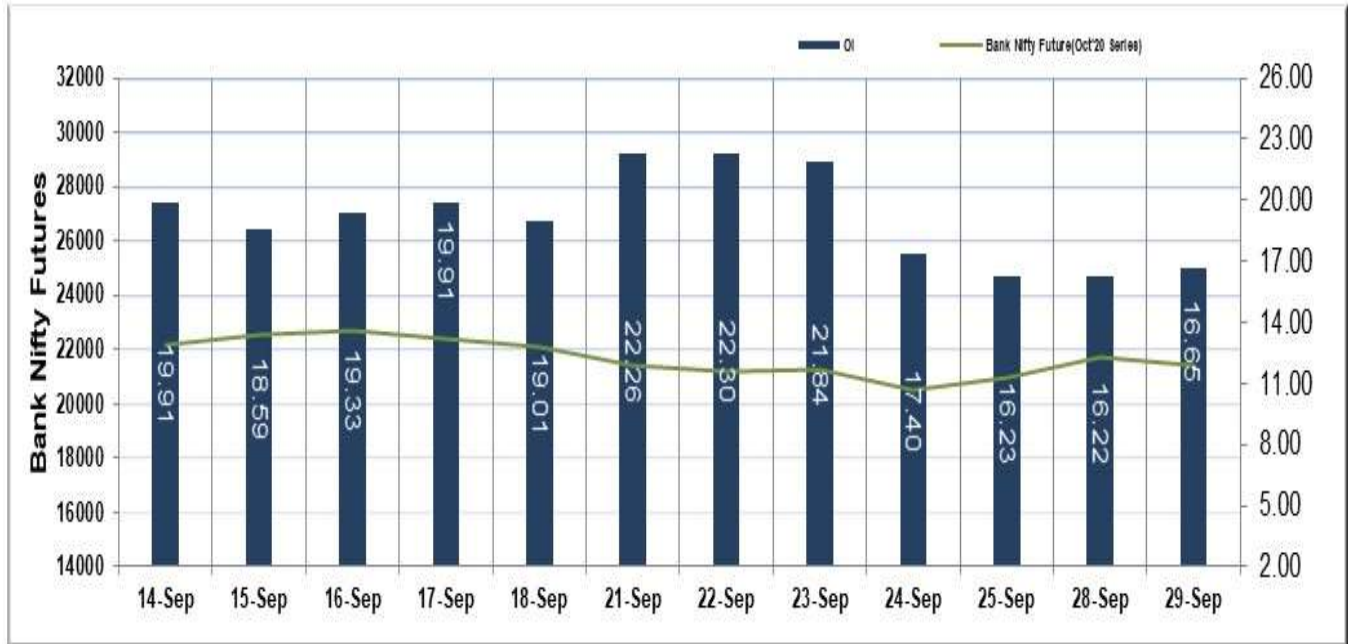
Market TO	Current	Previous	Net%
BSE CASH	2331	3261	(29)
NSE CASH	50752	47190	8
NSE FO	1839040	1380291	33

FII Derivatives	Buy	Sell	Net
Ind. Futures	3146.54	3790.30	(644)
Ind. Options	176210	174436	(1090)
Stk. Futures	21653	21305	133
Stk. Options	3573.01	3573.65	(1)

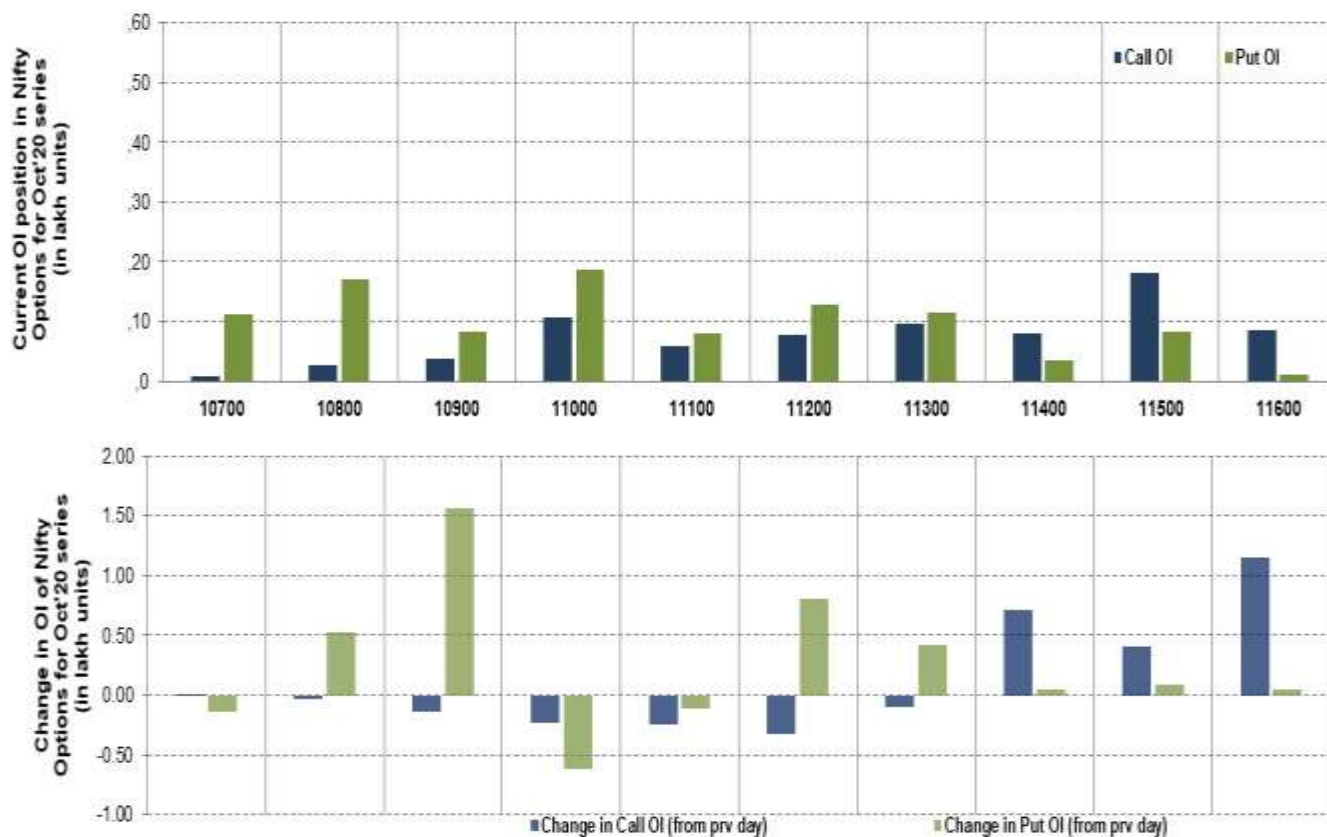
Nifty Futures



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 11,500 SP from the Oct month expiry was the most active call with an addition of 0.04 million in open interests.
- Among Nifty puts 11,000 SP from the Oct month expiry was the most active put with a reduction of 0.06 million in open interests.
- The maximum OI outstanding for Calls was at 11,500 SP (1.80mn) and that for Puts was at 11,000 SP (1.90mn)

Nifty Technical & Indices Levels



Nifty Cash prices have settled at 11222.40 marginally down by 0.05 percent from the previous close. On the upper side it has resistance of 11330 and 11410 levels, while lower side it has support of 11180 and 11070 levels. Intraday traders should be cautious and take position accordingly.

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