

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11739	11577	11658	11710	11791	11844	Buy	Buy	Buy
Sensex	39879	39249	39564	39766	40081	40283	Buy	Buy	Buy
Nifty Futures	11756	11584	11670	11724	11811	11865	Buy	Buy	Buy
Bank Nifty	22965	22441	22703	22870	23131	23298	Neutral	Neutral	Sell
CNX IT	21017	20620	20819	20970	21169	21320	Buy	Buy	Buy
CNX Midcap	17128	16990	17059	17149	17218	17308	Buy	Buy	Neutral
CNX Small Cap	5904	5864	5884	5918	5938	5972	Buy	Buy	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	39878.95	304.38	0.77
NIFTY	11738.85	76.45	0.66
MIDCAP	14783.78	-90.09	-0.61
SMLCAP	15049.32	-61.07	-0.40
BSEFMC	11170.60	34.81	0.31
AUTO	18453.75	249.53	1.37
POWER	1634.02	-23.42	-1.41
REALTY	1721.11	-27.92	-1.60
BSE IT	21229.70	134.78	0.64
BANKEK	26048.74	97.14	0.37
OILGAS	12172.00	-51.51	-0.42
METAL	8256.64	-253	-2.97

Currency Futures	Close	Pre. Pts	% Chg
27-Oct-20 USD-INR	73.46	-0.14	-0.19
27-Oct-20 EUR-INR	86.51	-0.22	-0.26
27-Oct-20 GBP-INR	94.52	-0.66	-0.70
27-Oct-20 JPY- INR	69.31	-0.38	-0.54

Advance/ Decline	Adv	Dec	Un Ch.
NSE	723	1180	106
BSE	1047	1640	186

FII/DII Capital Mkt*	Buy	Sell	Net
DII	2970	4100	(1129)
FII	6044	4950	1094

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity benchmarks ended on a higher note on Wednesday. Indices made a cautious start, amid reports that workers in India are facing increased burnout due to lack of separation between work and personal life as well as concerns of contracting COVID-19. Close to one-third of workers in India cited increased rates of burnout over the past six months with the lack of separation between work duties and personal obligations as negatively impacting their well-being. Traders took note of report that the RBI is widely expected to keep rates steady when its two-day monetary policy committee (MPC) meeting concludes on October 09.

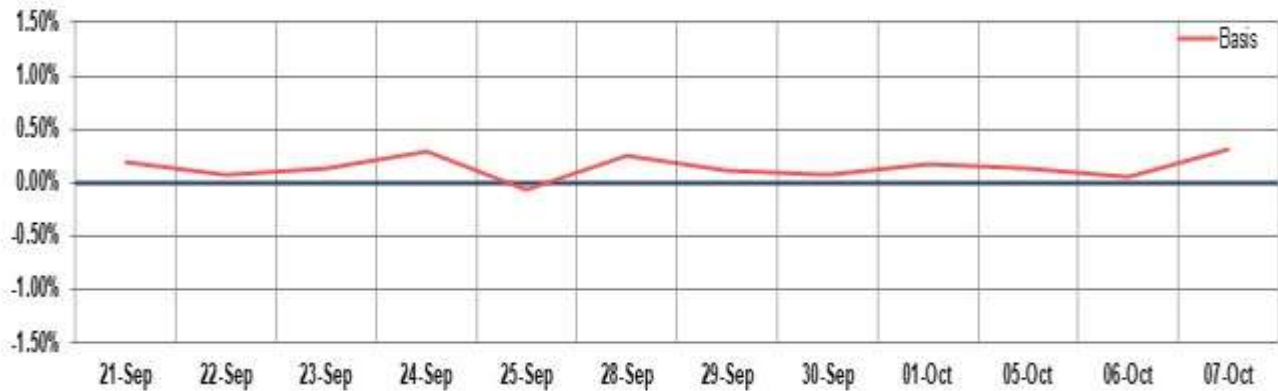
equity benchmarks gained traction and remained higher for the almost whole trading day, taking support with report that companies garnered more than Rs 1 lakh crore from the capital markets in August, a surge of 64 percent from the preceding month, with private placement of debt instruments emerging as the most preferred route for financing business needs. The funds have been mopped-up mainly for business expansion plans, loan repayments and working capital requirements.

On the global front, European markets were trading mostly in red after mixed economic data. Asian markets ended mostly higher on Wednesday, after Fitch Ratings maintained sovereign ratings of South Korea citing strong external finances, steady macroeconomic performance and sufficient fiscal headroom going into the coronavirus pandemic. The sovereign ratings were maintained at 'AA-', with a stable 'outlook'. Although the pandemic has weighed on economic growth and public finances, domestic control of the virus accompanied by a robust policy response have limited the severity of the deterioration.

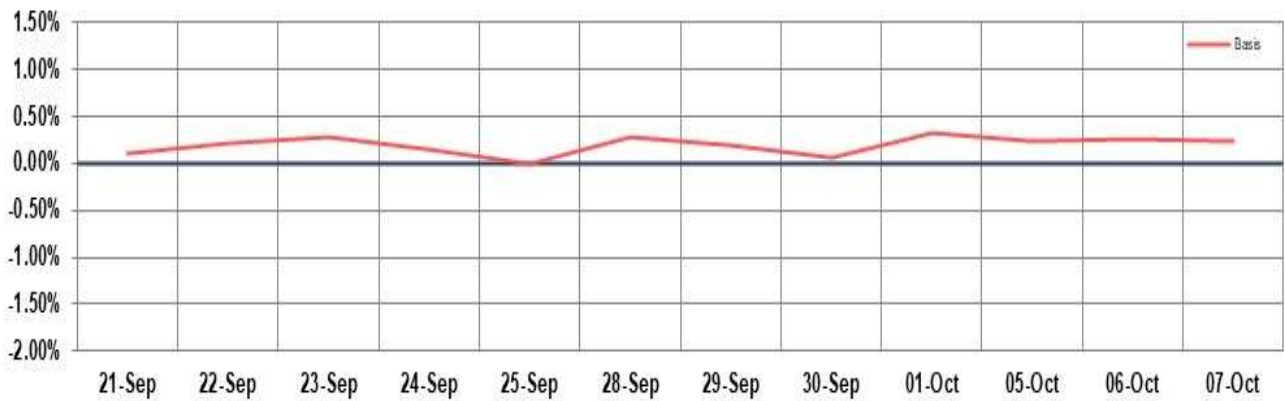
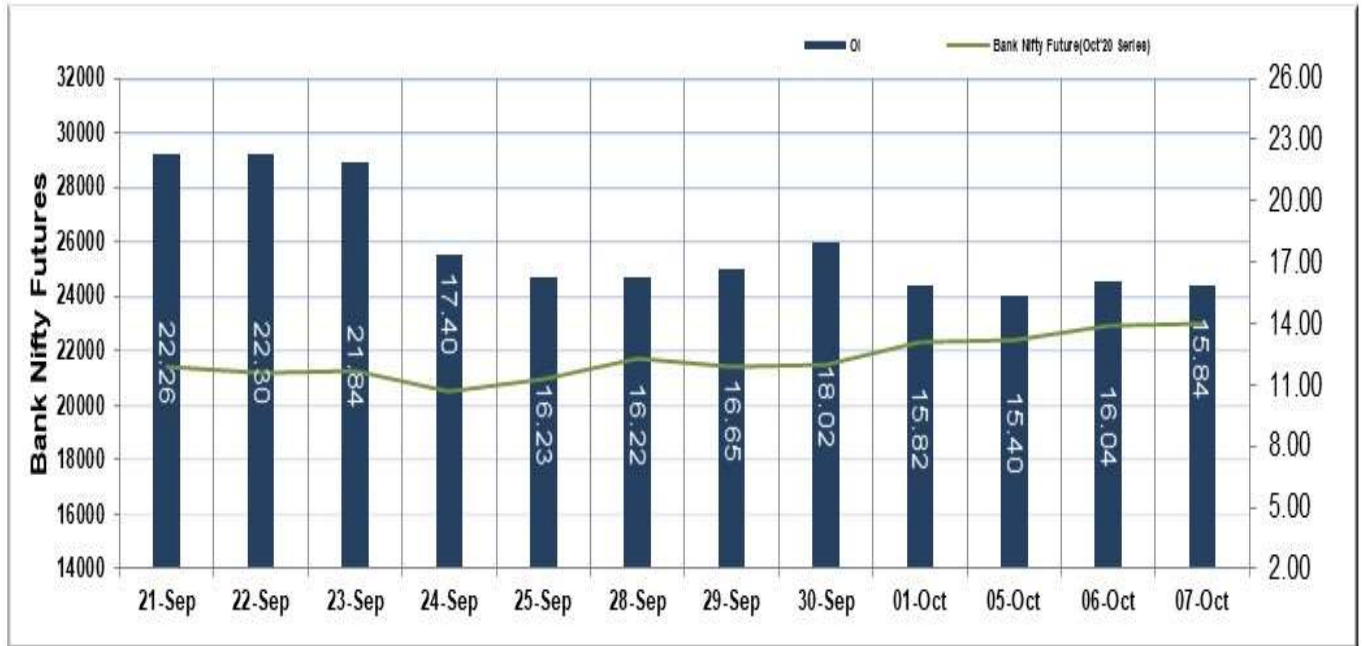
Market TO	Current	Previous	Net%
BSE CASH	2660	2807	(5)
NSE CASH	53733	49804	8
NSE FO	2342834	1655525	42

FII Derivatives	Buy	Sell	Net
Ind. Futures	3561.06	2779.64	781
Ind. Options	176210	174436	(714)
Stk. Futures	21653	21305	(267)
Stk. Options	6070.65	6093.53	(23)

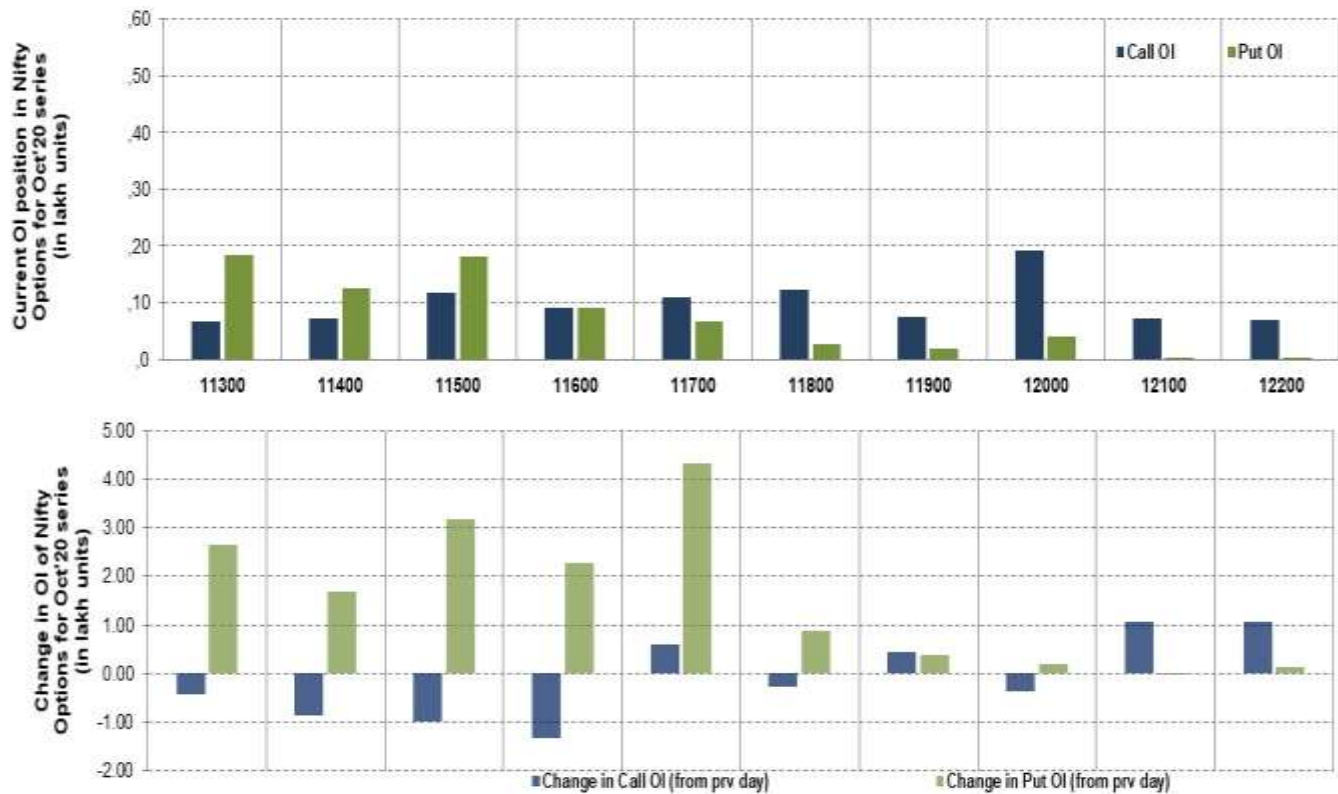
Nifty Futures



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 0.04 million in open interests.
- Among Nifty puts 11,300 SP from the Oct month expiry was the most active put with an addition of 0.26 million in open interests.
- The maximum OI outstanding for Calls was at 12,000 SP (1.93mn) and that for Puts was at 11,300 SP (1.84mn)

Nifty Technical & Indices Levels



Nifty Cash prices have settled at 11738.85 up by 0.66 percent from the previous close. On the upper side it has resistance of 11830 and 11970 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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