

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11914	11753	11833	11886	11967	12019	Buy	Buy	Buy
Sensex	40509	39868	40189	40387	40708	40906	Buy	Buy	Buy
Nifty Futures	11930	11764	11847	11899	11981	12033	Buy	Buy	Buy
Bank Nifty	23847	22856	23351	23628	24123	24399	Buy	Neutral	Sell
CNX IT	21838	21385	21611	21767	21993	22149	Buy	Buy	Buy
CNX Midcap	17093	16977	17035	17128	17186	17279	Neutral	Buy	Neutral
CNX Small Cap	5877	5836	5857	5887	5907	5937	Neutral	Buy	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	40509.49	326.82	0.81
NIFTY	11914.20	79.60	0.67
MIDCAP	14765.55	-61.81	-0.42
SMLCAP	14966.21	-44.17	-0.29
BSEFMC	11083.21	-77.45	-0.69
AUTO	18437.54	-55.51	-0.30
POWER	1629.16	-1.01	-0.06
REALTY	1699.99	-27.33	-1.58
BSE IT	22007.73	142.70	0.65
BANKEK	26964.37	692.70	2.64
OILGAS	12172.75	84.90	0.70
METAL	8225.25	8.22	0.10

Currency Futures	Close	Pre. Pts	% Chg
27-Oct-20 USD-INR	73.25	-0.12	-0.16
27-Oct-20 EUR-INR	86.43	0.15	0.18
27-Oct-20 GBP-INR	94.88	0.15	0.16
27-Oct-20 JPY- INR	69.22	-0.04	-0.05

Advance/ Decline	Adv	Dec	Un Ch.
NSE	865	1010	109
BSE	1202	1490	162

FII/DII Capital Mkt*	Buy	Sell	Net
DII	4154	4028	127
FII	6284	6324	(39)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity benchmarks ended last trading day of the week on a positive note on Friday. Indices made a cautious start of the trading day, with former Reserve Bank Governor C Rangarajan's statement that the combined fiscal deficit of states and the centre is likely to go up to 14 per cent during the current year (FY21) against the mandated level of 6 per cent. He also said banks should neither be timid nor adventurous while lending as the loans of today should not become NPAs of tomorrow. But soon, markets cut their losses and traded with notable gains for the whole trading session, as bank credit grew by 5.15 per cent to Rs 102.72 lakh crore, and deposits rose by 10.51 per cent to Rs 142.64 lakh crore in the fortnight ended September 25, according to RBI data

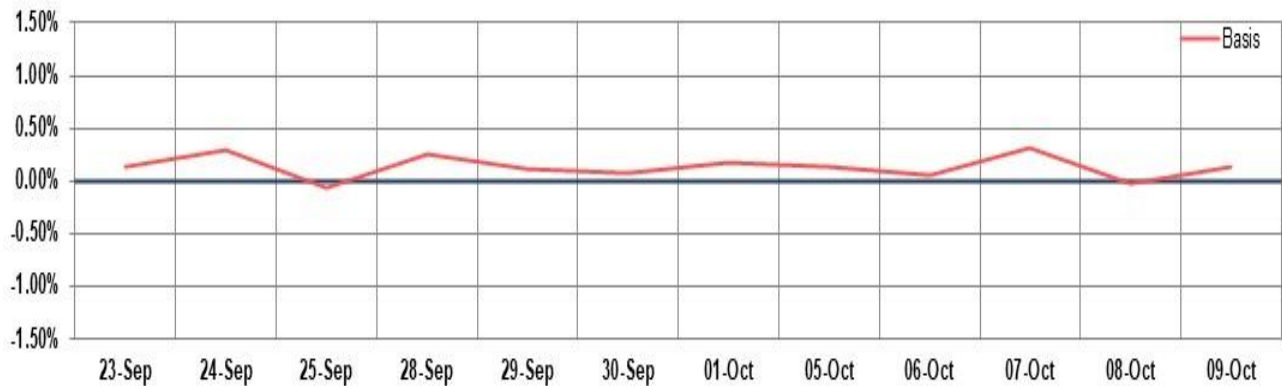
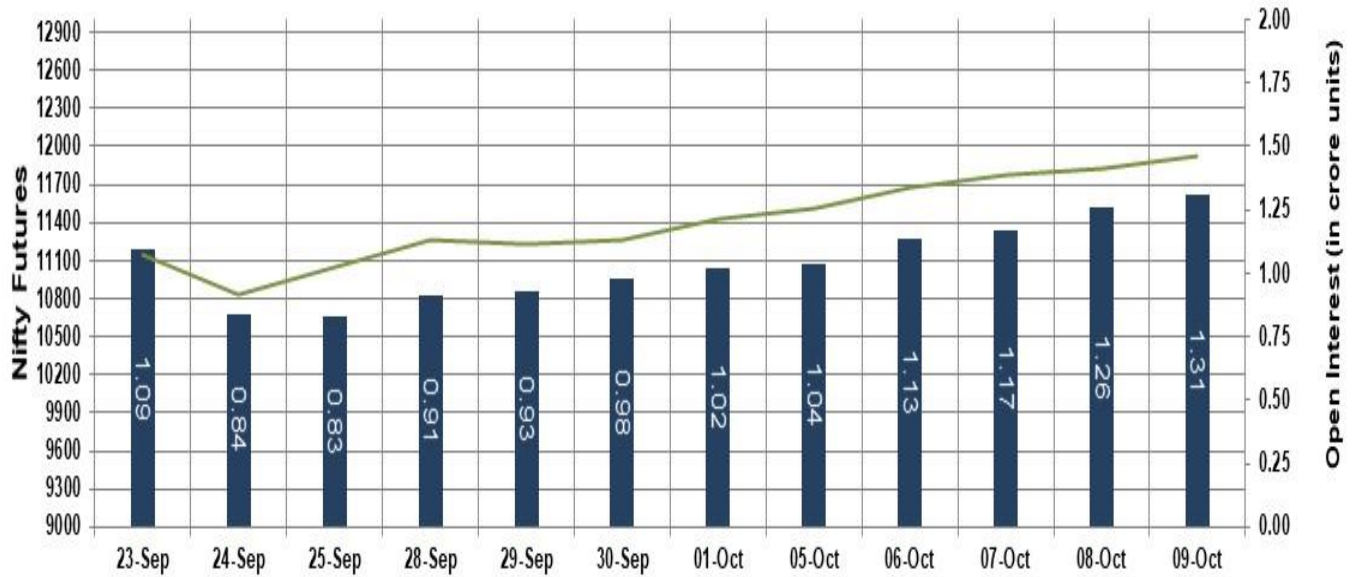
Domestic sentiments also remained positive, after the Reserve Bank of India decided to keep the benchmark interest rate unchanged at 4 percent but maintained an accommodative stance, implying more rate cuts in the future if the need arises to support the economy hit by the COVID-19 crisis. Some support came with ASSOCHAM's report that India's economy has shown a remarkable resilience in the last few months, braving the impact of the coronavirus pandemic with lead indicators such as manufacturing PMI and exports returning to growth trajectory.

On the global front, European markets were trading mostly in green on rosy earnings forecasts from retailers Pandora and Zalando as well as drugmaker Novo Nordisk, with investors keeping an eye out for signs of fresh U.S. stimulus. Asian markets ended mixed, even after China's service sector registered a strong growth in business activity in September, signaling a further recovery from the coronavirus pandemic. The survey data from IHS Markit showed that the Caixin composite services Purchasing Managers' Index rose to 54.8 in September from 54.0 in August.

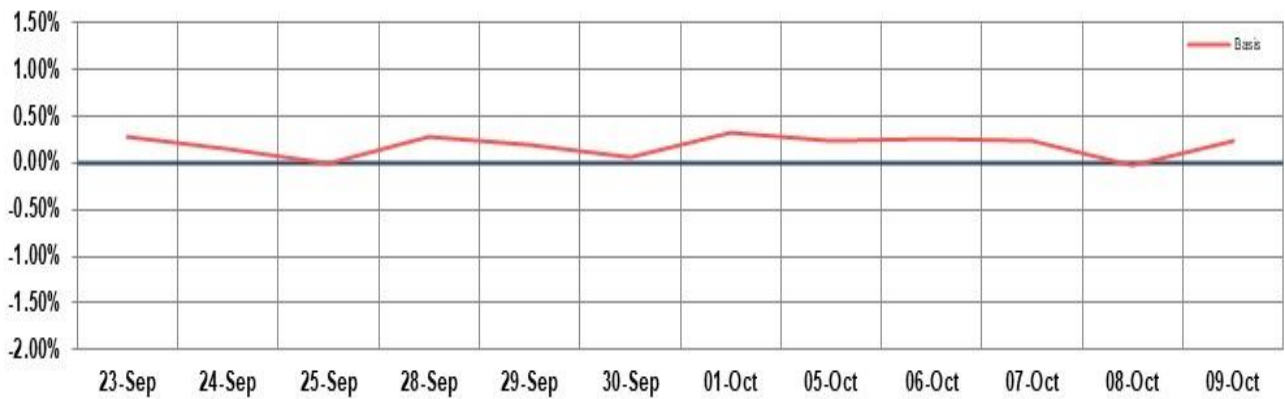
Market TO	Current	Previous	Net%
BSE CASH	2670	3044	(12)
NSE CASH	57002	61623	(7)
NSE FO	1533046	4609853	(67)

FII Derivatives	Buy	Sell	Net
Ind. Futures	4471.31	3732.31	739
Ind. Options	176210	174436	213
Stk. Futures	21653	21305	(1040)
Stk. Options	5765.17	5770.49	(5)

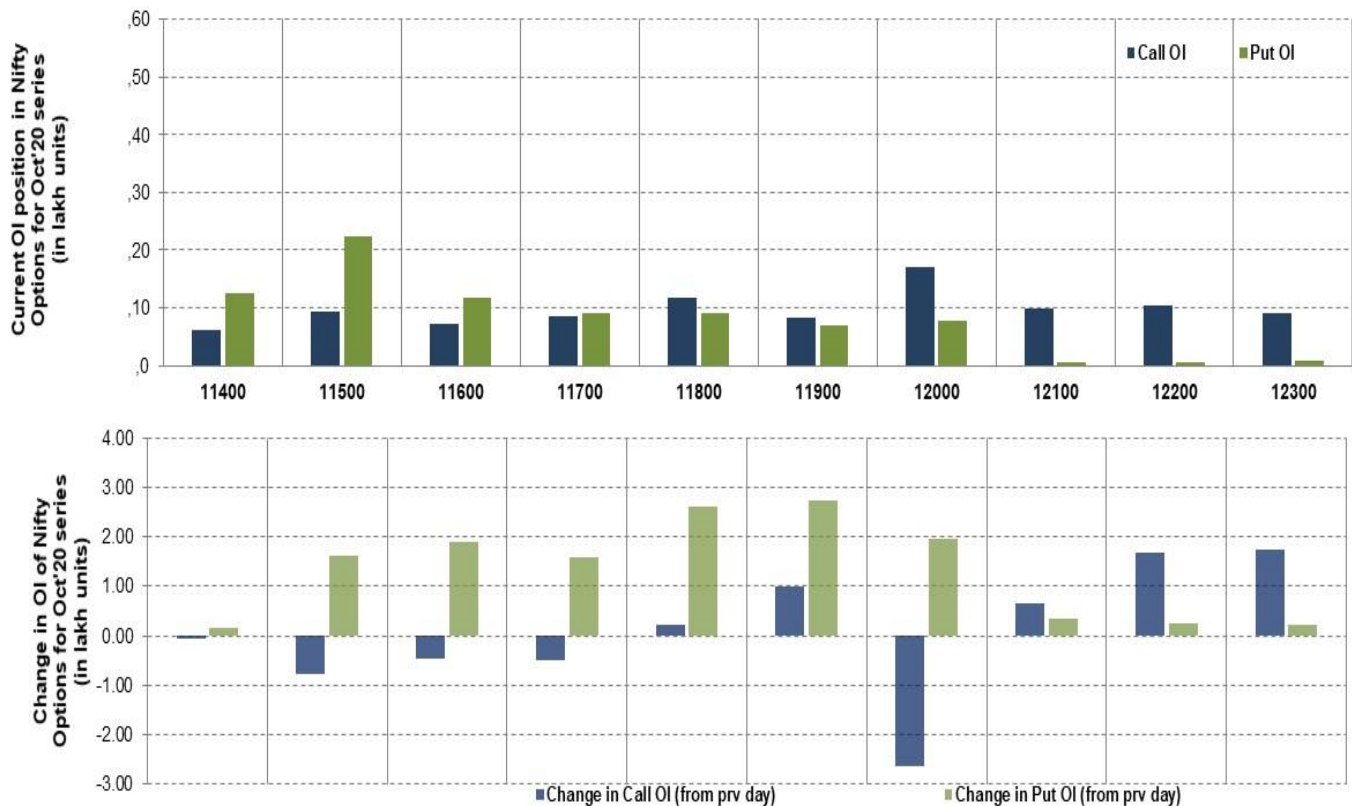
Nifty Futures



Bank Nifty Futures



Nifty Options

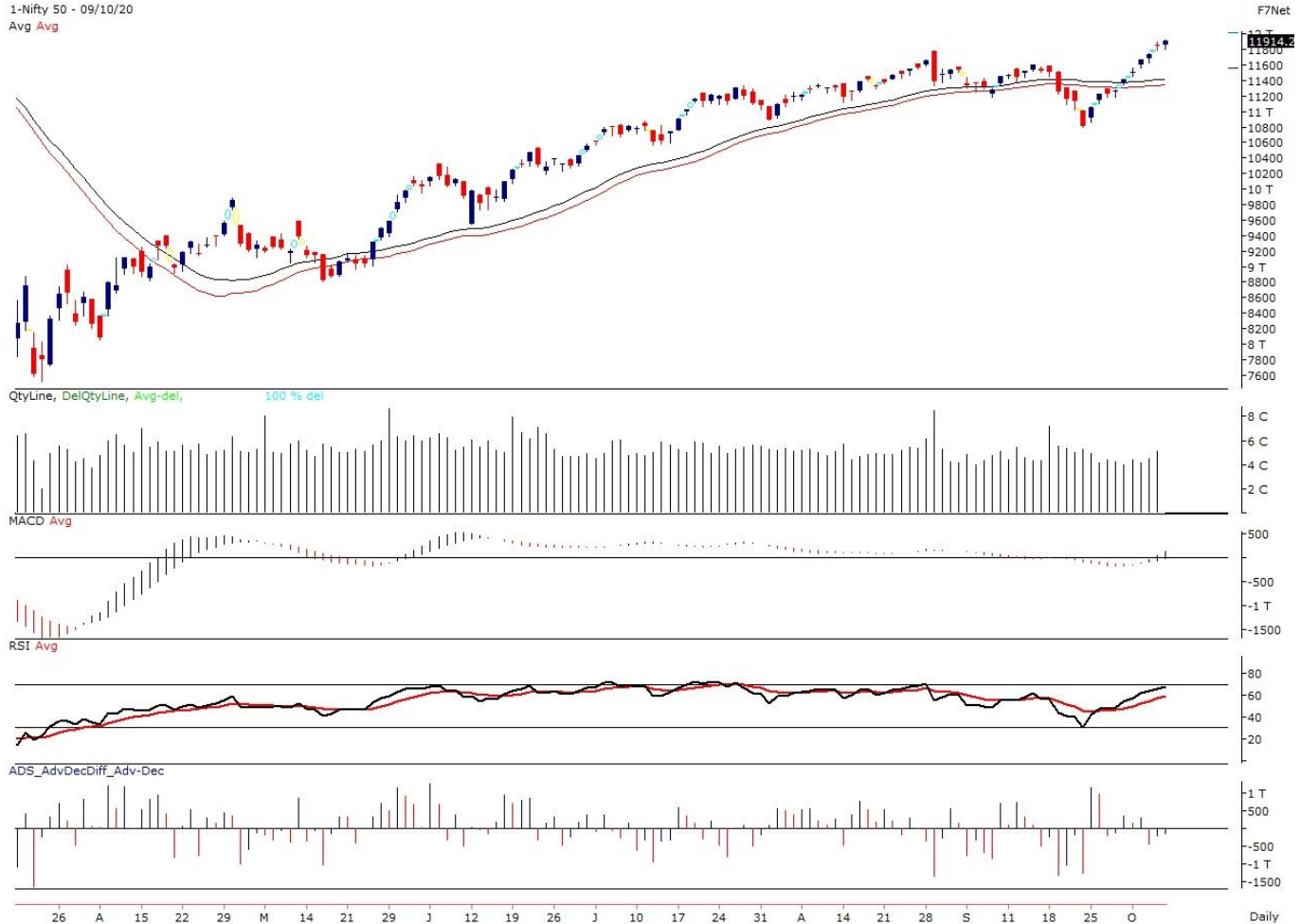


Note – Change in OI of Nifty Options refers to change from previous trading day
 Source-NSE, SIHL Derivatives Research (Institutional Equities)

- Among Nifty calls 12,000 SP from the Oct month expiry was the most active call with a reduction of 0.30 million in open interests.
- Among Nifty puts 11,500 SP from the Oct month expiry was the most active put with an addition of 0.16 million in open interests.
- The maximum OI outstanding for Calls was at 12,000 SP (1.70mn) and that for Puts was at 11,500 SP (2.24mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 09/10/20
Avg Avg



Nifty Cash prices have settled at 11914.20 up by 0.67 percent from the previous close. On the upper side it has resistance of 12050 and 12170 levels, while lower side it has support of 11830 and 11770 levels. Intraday traders should be cautious and take position accordingly.

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