

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11971	11755	11863	11930	12038	12105	Buy	Buy	Buy
Sensex	40795	40051	40423	40652	41023	41252	Buy	Buy	Buy
Nifty Futures	11973	11745	11859	11931	12045	12117	Buy	Buy	Buy
Bank Nifty	23875	22849	23362	23662	24175	24476	Buy	Neutral	Sell
CNX IT	22204	21914	22059	22275	22420	22635	Buy	Buy	Buy
CNX Midcap	16886	16711	16798	16860	16947	17009	Neutral	Buy	Neutral
CNX Small Cap	5860	5786	5823	5847	5883	5907	Neutral	Buy	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	40794.74	169.23	0.42
NIFTY	11971.05	36.55	0.31
MIDCAP	14726.26	73.87	0.50
SMLCAP	14859.53	-28.69	-0.19
BSEFMC	11086.96	12.22	0.11
AUTO	18166.55	-36.43	-0.20
POWER	1607.26	-25.54	-1.56
REALTY	1692.32	17.46	1.04
BSE IT	22312.64	-347.4	-1.53
BANKEK	27064.41	432.54	1.62
OILGAS	11890.55	-131.6	-1.09
METAL	7975.51	1.60	0.02

Currency Futures	Close	Pre. Pts	% Chg
27-Oct-20 USD-INR	73.39	0.02	0.02
27-Oct-20 EUR-INR	86.16	-0.36	-0.42
27-Oct-20 GBP-INR	95.24	-0.39	-0.41
27-Oct-20 JPY- INR	69.66	0.11	0.16

Advance/ Decline	Adv	Dec	Un Ch.
NSE	808	1053	106
BSE	1183	1506	163

FII/DII Capital Mkt*	Buy	Sell	Net
DII	2963	4239	(1276)
FII	7151	6330	822

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Sentiments were negative as total of 10 companies rated by S&P Global Ratings including seven confidential issuers defaulted in Asia last year, up from three corporate defaults in 2018. Meanwhile, the total number of rated issuers in Asia increased to 911 in 2019 from 831 in 2018. The newly rated issuers in the region decreased by over 39 per cent to 87 in 2019 from 143 in 2018 amid growing concerns about the potential for a turning credit cycle, curb in economic growth or rise in interest rates. Issuance rose dramatically in the same period owing to a number of companies taking advantage of comparatively low interest rates, adding on leverage to their balance sheets in the process.

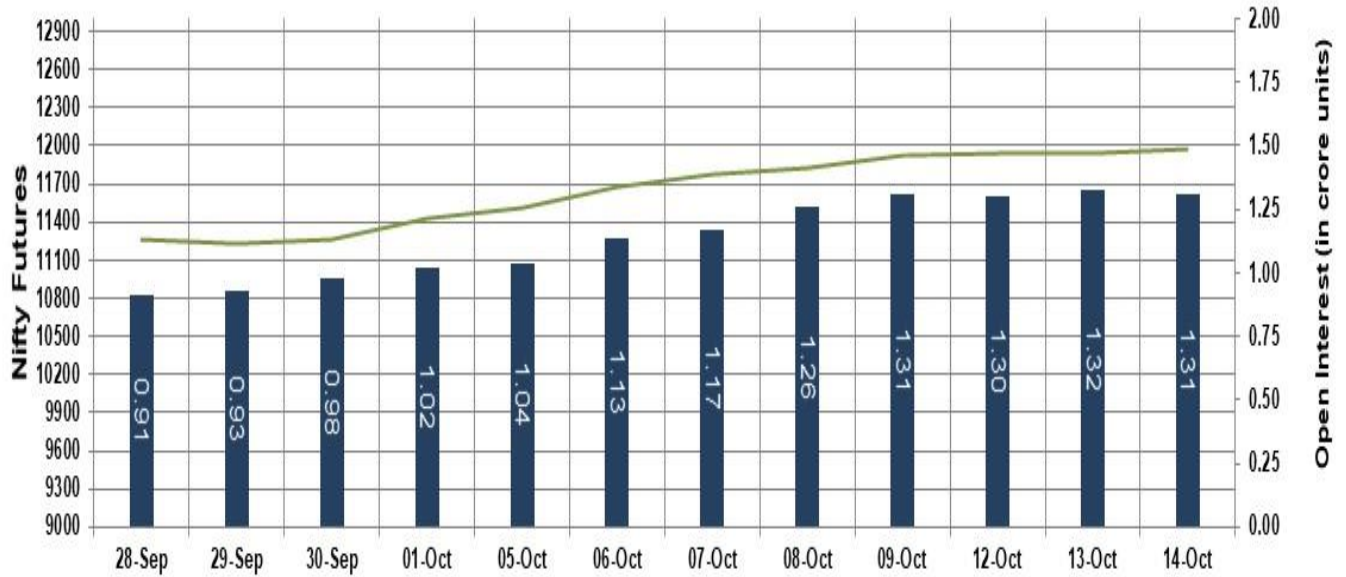
However, in the last hour of the trade, key markets cut all of their losses to end trading day in green terrain, on the back of positive cues from the European markets. Traders paid no heed towards reports that India's inflation based on wholesale price index (WPI) surged to 1.32% for the month of September, 2020 as compared to 0.33% during the corresponding month of the previous year. Component wise, primary articles index having weight of 22.62%, increased by 2.73% to 150.3 (provisional) in September, 2020 from 146.3 (provisional) for the month of August, 2020.

On the global front, European markets were trading higher as investors digested earnings in the US and the upcoming Brexit summit in Brussels. Asian markets ended mostly lower on Wednesday, after Singapore's central bank left its monetary policy unchanged on Wednesday as the economy rebounded from a technical recession in the third quarter. The Monetary Authority of Singapore decided to maintain a zero percent per annum rate of appreciation of the S\$NEER policy band. The width of the policy band and the level at which it is centered will be unchanged.

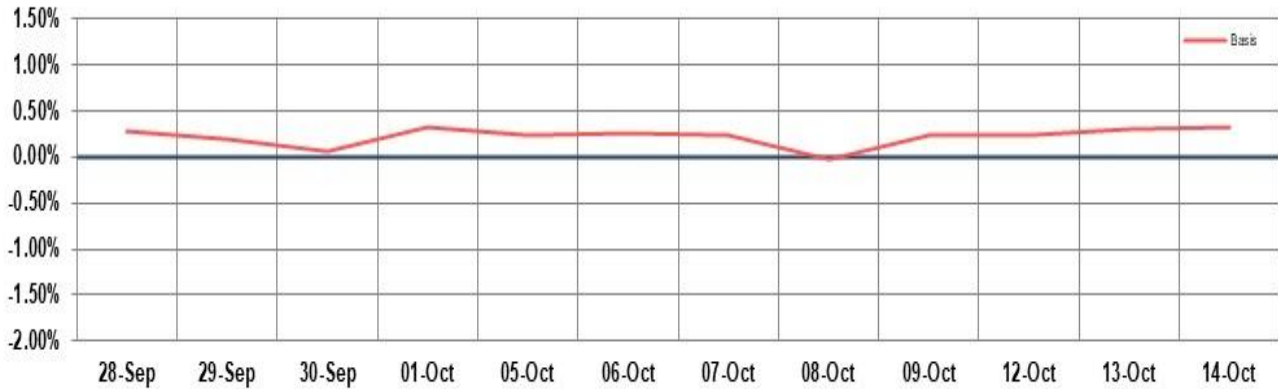
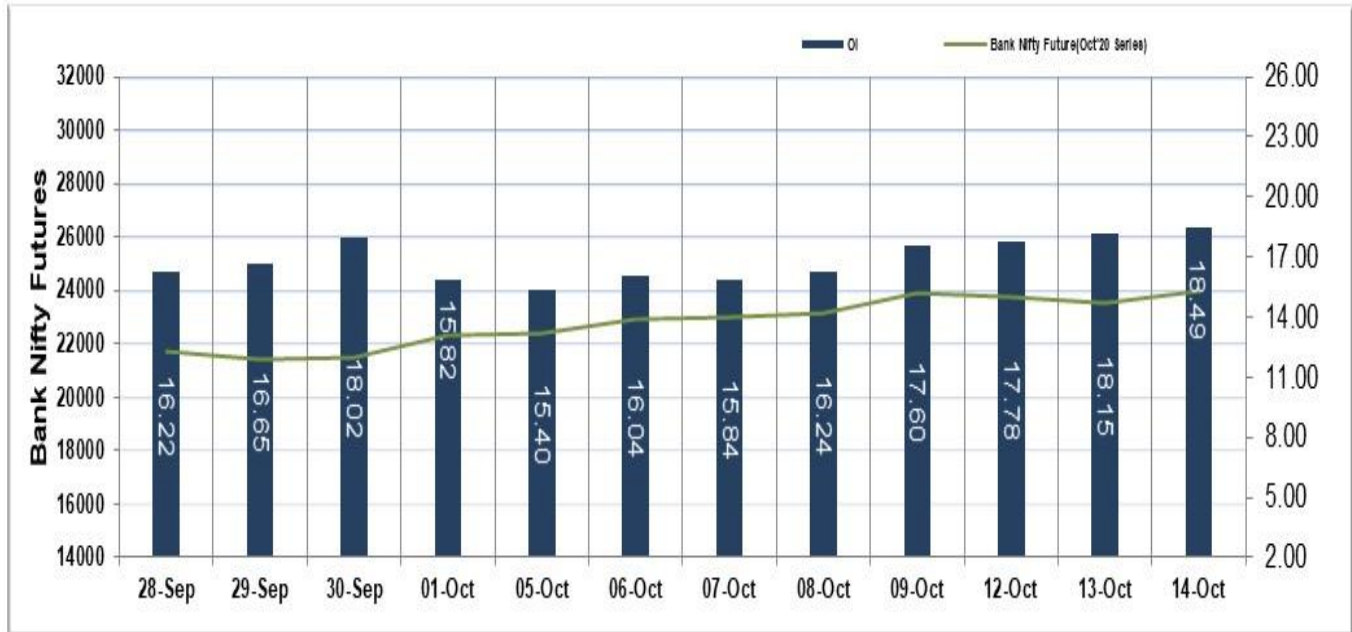
Market TO	Current	Previous	Net%
BSE CASH	2119	2200	(4)
NSE CASH	50978	50360	1
NSE FO	2332585	1548922	51

FII Derivatives	Buy	Sell	Net
Ind. Futures	3530.49	4244.08	(714)
Ind. Options	176210	174436	2470
Stk. Futures	21653	21305	(630)
Stk. Options	6308.57	6241.82	67

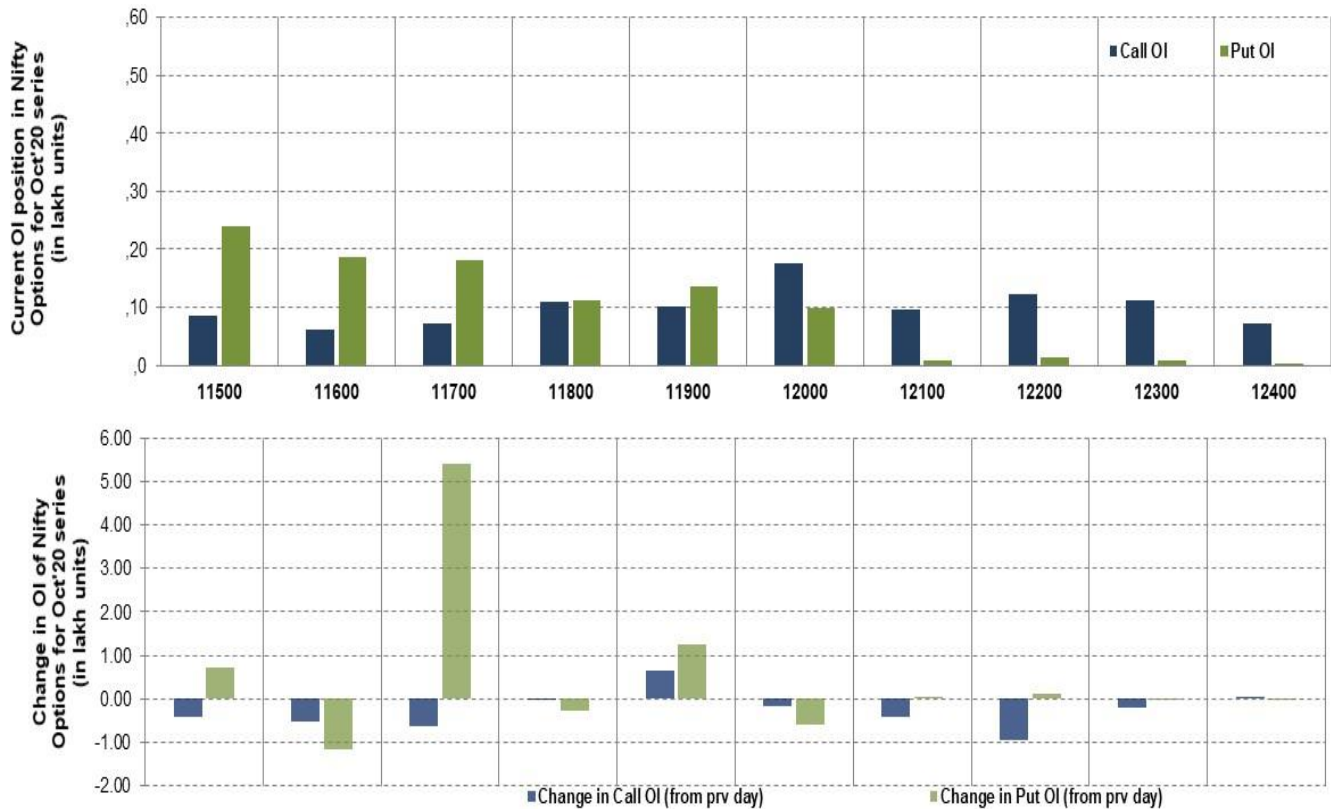
Nifty Futures



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 0.02 million in open interests.
- Among Nifty puts 11,500 SP from the Oct month expiry was the most active put with an addition of 0.07 million in open interests.
- The maximum OI outstanding for Calls was at 12,000 SP (1.75mn) and that for Puts was at 11,500 SP (2.40mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 14/10/20
Avg Avg



Nifty Cash prices have settled at 11971.05 up by 0.31 percent from the previous close. On the upper side it has resistance of 12050 and 12190 levels, while lower side it has support of 11850 and 11770 levels. Intraday traders should be cautious and take position accordingly.

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