

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11762	11618	11690	11740	11812	11862	Neutral	Buy	Buy
Sensex	39983	30510	39746	39936	40173	40362	Neutral	Buy	Buy
Nifty Futures	11769	11622	11695	11747	11820	11871	Neutral	Buy	Buy
Bank Nifty	23533	22946	23239	23443	23737	23940	Buy	Neutral	Sell
CNX IT	21538	20904	21221	21565	21882	22226	Neutral	Buy	Buy
CNX Midcap	16787	16473	16630	16716	16873	16959	Neutral	Neutral	Neutral
CNX Small Cap	5839	5680	5760	5805	5885	5930	Buy	Buy	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	39982.98	254.57	0.64
NIFTY	11762.45	82.10	0.70
MIDCAP	14621.31	152.43	1.05
SMLCAP	14786.56	142.61	0.97
BSEFMC	10985.43	19.51	0.18
AUTO	18006.74	69.84	0.39
POWER	1615.56	23.47	1.47
REALTY	1695.88	42.96	2.60
BSE IT	21716.56	-596.1	-2.67
BANKEX	26680.86	511.10	1.95
OILGAS	11905.25	150.06	1.28
METAL	8205.39	292.77	3.70

Currency Futures	Close	Pre. Pts	% Chg
27-Oct-20 USD-INR	73.42	-0.08	-0.11
27-Oct-20 EUR-INR	86.11	0.01	0.01
27-Oct-20 GBP-INR	94.80	-0.26	-0.27
27-Oct-20 JPY- INR	69.77	-0.06	-0.08

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1137	729	124
BSE	1455	1183	173

FII/DII Capital Mkt*	Buy	Sell	Net
DII	2546	2976	(430)
FII	4605	5085	(480)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Markets witnessed some volatility during the session, with Moody's Investors Service in its latest report stated that while the government's second round of stimulus will spur consumer spending over the near term as coronavirus-related restrictions continue to be eased and India's festive season begins, the support to the country's Gross domestic product (GDP) growth will be minimal. But, key indices remained higher for the almost whole day, as the government data showed that India's exports increased 5.99 percent year-on-year to \$27.58 billion in September. Exports stood at \$26.02 billion in September 2019.

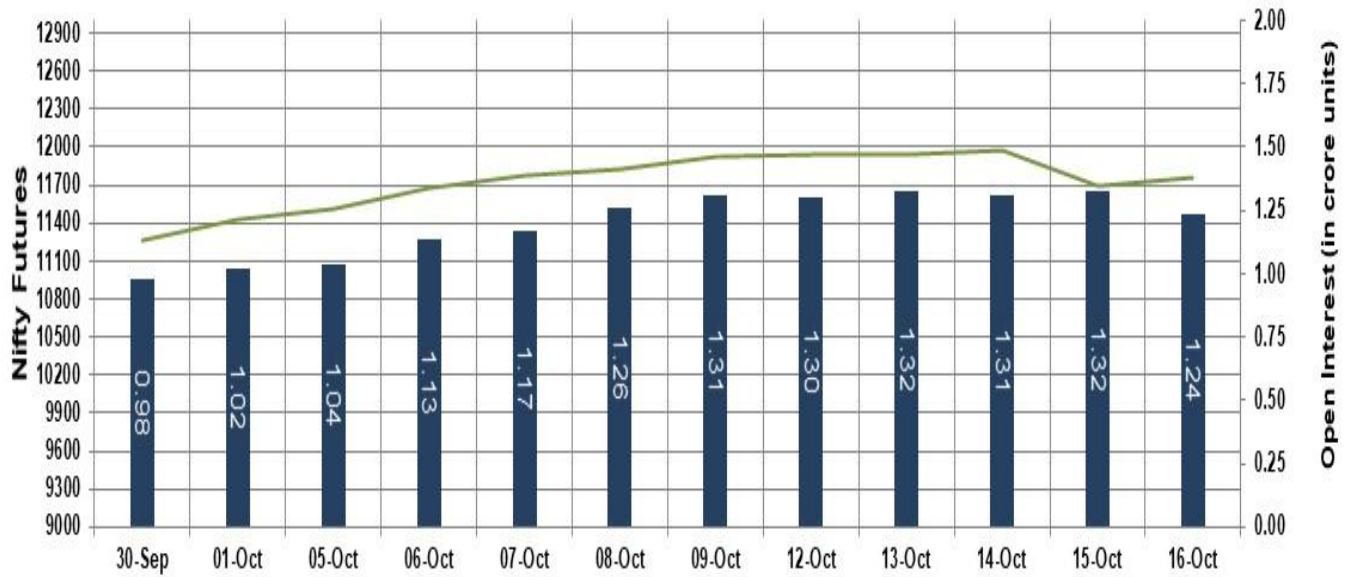
Domestic sentiments remained optimistic, amid reports that the central government will borrow up to Rs 1.10 lakh crore on behalf of the states to bridge the shortfall in GST collections. A slowdown in the economy since last fiscal has resulted in a drop in the Goods and Services Tax (GST) collections, upsetting the budgets of states which had given up their right to levy local taxes such as sales tax or VAT when GST was introduced in July 2017. Traders remained positive with Minister of State for Finance Anurag Singh Thakur's statement that the Atmanirbhar Bharat Abhiyan package is aimed at making India a global hub of manufacturing and services.

On the global front, European markets were trading higher after sharp losses the day before. Asian markets ended mostly lower on Friday, after South Korea's unemployment rate rose in September as the coronavirus pandemic weighed on the labor market. The data from Statistics Korea revealed that the jobless rate rose to a seasonally adjusted 3.9 percent in September from 3.2 percent in August. In the same month last year, the unemployment rate was 3.4 percent. On an unadjusted basis, the unemployment rate increased to 3.6 percent from 3.1 percent in the previous month.

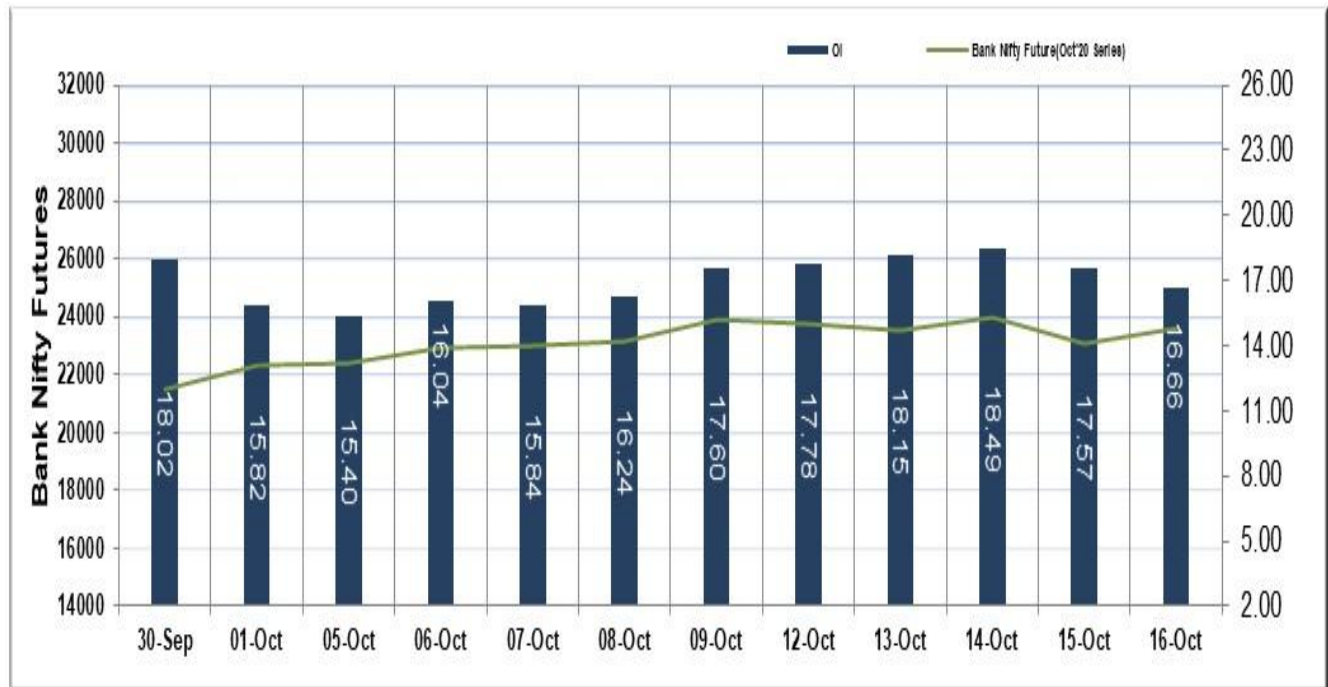
Market TO	Current	Previous	Net%
BSE CASH	2183	3864	(44)
NSE CASH	49499	54928	(10)
NSE FO	1448500	5824763	(75)

FII Derivatives	Buy	Sell	Net
Ind. Futures	4061.40	4103.65	(42)
Ind. Options	188433	1887760	673
Stk. Futures	14378	14239	139
Stk. Options	6303	6249	54

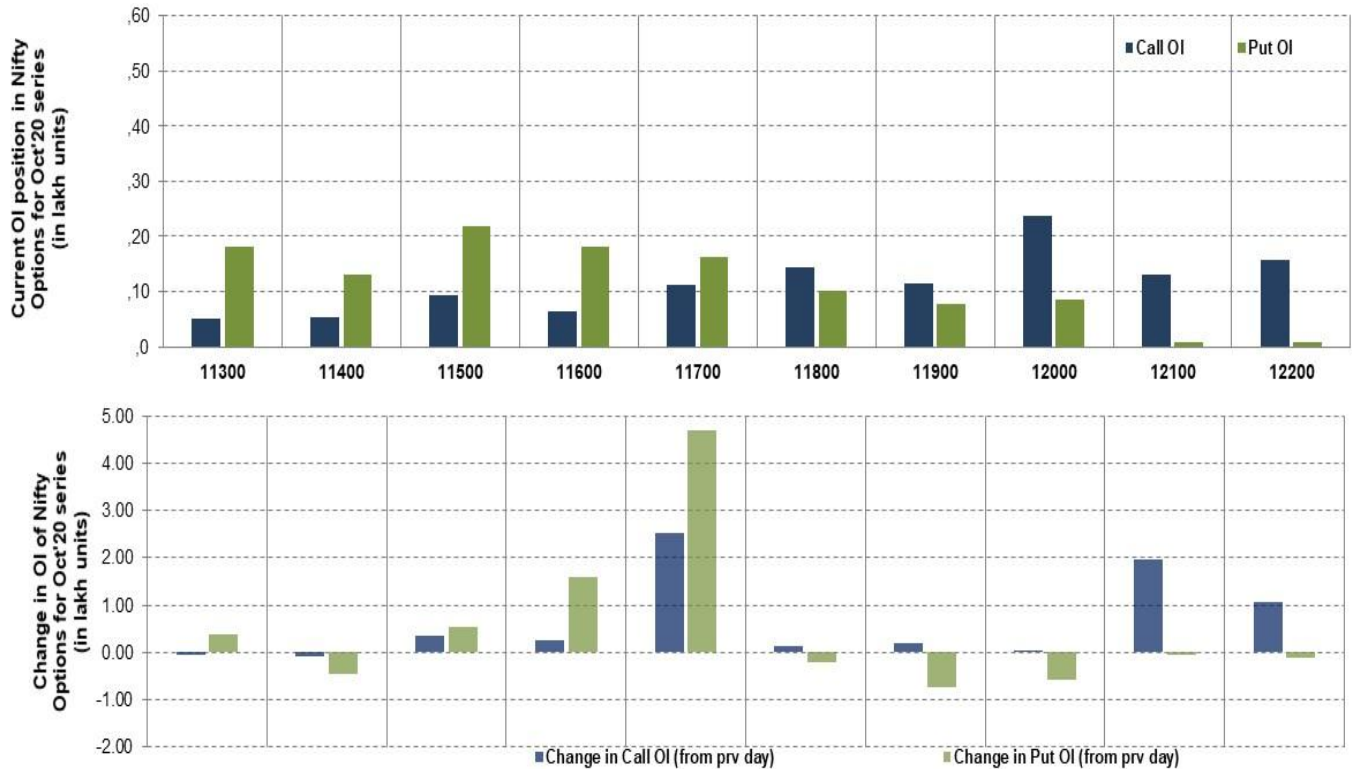
Nifty Futures



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 an addition of 0.01 million in open interests.
- Among Nifty puts 11,500 SP from the Oct month expiry was the most active put with an addition of 0.05 million in open interests.
- The maximum OI outstanding for Calls was at 12,000 SP (2.37mn) and that for Puts was at 11,500 SP (2.20mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 16/10/20
 Avg Avg



Nifty Cash prices have settled at 11762.45 up by 0.70 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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