

Daily Derivatives & Market Report

CONTENTS

Page No.	Particulars
2	Market Summary
3	Nifty Futures – Derivatives Snap
4	Bank Nifty Futures – Derivatives Snap
5	Activity in Nifty Options
6	What do Nifty Technical suggest
7	Disclaimer

Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11248	11132	11190	11243	11300	11353	Neutral	Neutral	Buy
Sensex	38068	37636	37852	38044	38260	38452	Neutral	Neutral	Buy
Nifty Futures	11244	11145	11195	11245	11294	11345	Neutral	Neutral	Buy
Bank Nifty	21452	20956	21204	21377	21625	21797	Neutral	Sell	Sell
CNX IT	19951	19607	19779	19914	20086	20221	Buy	Buy	Buy
CNX Midcap	16983	16834	16909	16983	17058	17133	Buy	Neutral	Neutral
CNX Small Cap	5823	5777	5800	5836	5859	5894	Buy	Neutral	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	38067.93	94.71	0.25
NIFTY	11247.55	25.15	0.22
MIDCAP	14705.17	7.90	0.05
SMLCAP	14867.36	6.18	0.04
BSEFMC	11051.22	154.74	1.42
AUTO	17876.44	-39.96	-0.22
POWER	1652.97	0.74	0.04
REALTY	1671.43	-10.15	-0.60
BSE IT	19979.89	48.02	0.24
BANKEX	24354.70	42.57	0.18
OILGAS	12242.39	-236.7	-1.90
METAL	8304.23	-162.5	-1.92

Currency Futures	Close	Pre. Pts	% Chg
27-Oct-20 USD-INR	73.93	-0.06	-0.08
27-Oct-20 EUR-INR	86.58	-0.05	-0.06
27-Oct-20 GBP-INR	94.89	-0.26	-0.27
27-Oct-20 JPY- INR	69.95	-0.12	-0.17

Advance/ Decline	Adv	Dec	Un Ch.
NSE	856	1004	97
BSE	1226	1388	157

FII/DII Capital Mkt*	Buy	Sell	Net
DII	3010	2601	409
FII	5725	6436	712

*NOTE: - FII AND DII data figure is provisional

Market Commentary

However, market managed to keep their heads above water in the second half of trading session, as Reserve Bank of India (RBI) extended by six months the additional flexibility provided to states to raise funds through market borrowing and overdraft. The RBI in April provided additional flexibility to states and Union Territories (UTs) to raise funds to deal with the Covid-19 crisis. The flexibility was available till September 30, 2020. Traders were seen taking a note of reports that the Reserve Bank deferred the implementation of the capital conservation buffer (CCB) requiring banks to set aside additional reserves of 0.625 per cent by a further six months due to the COVID-19 pandemic. The implementation of the regulations was to happen by September 30, and the same has been now deferred to April 1, 2021.

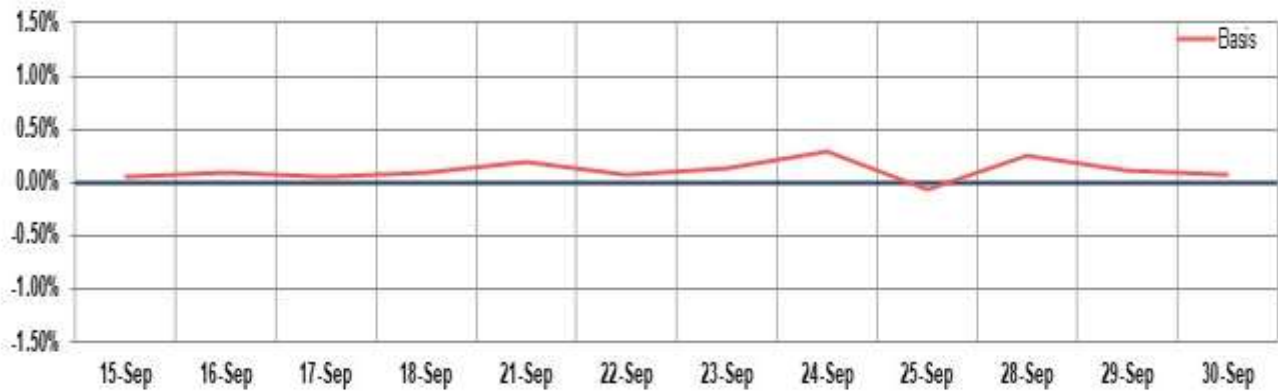
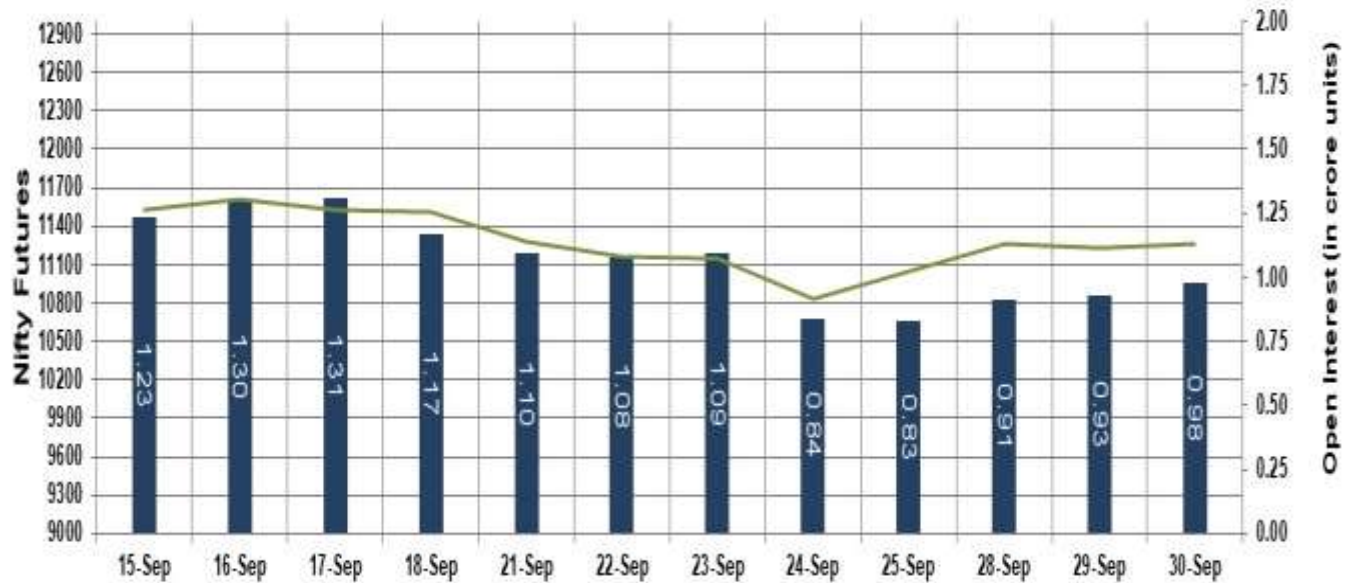
On the global front, European markets were trading lower as a surge in coronavirus cases and the tone of the first US campaign debate dampened risk appetite at the end of a tumultuous month for financial markets. Asian markets ended mostly lower on Wednesday, even after China's manufacturing sector logged a strong momentum in September driven by robust domestic and foreign demand after the easing of lockdown measures. The survey data from IHS Markit showed that the Caixin manufacturing Purchasing Managers' Index edged down to 53.0 in September from 53.1 in August. A score above 50 indicates expansion in the sector. Operating conditions strengthened in each of the past five months.

Market Turnover & FII Derivative Data

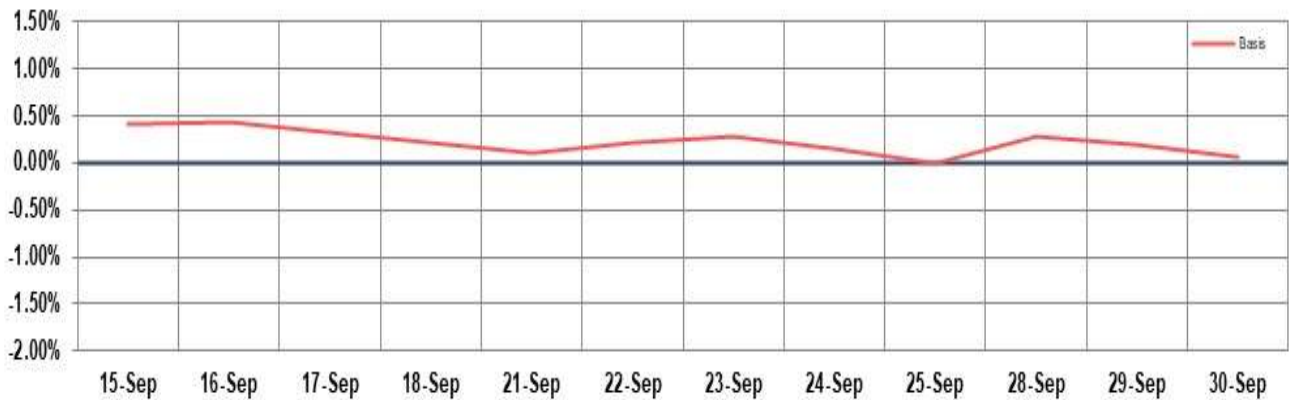
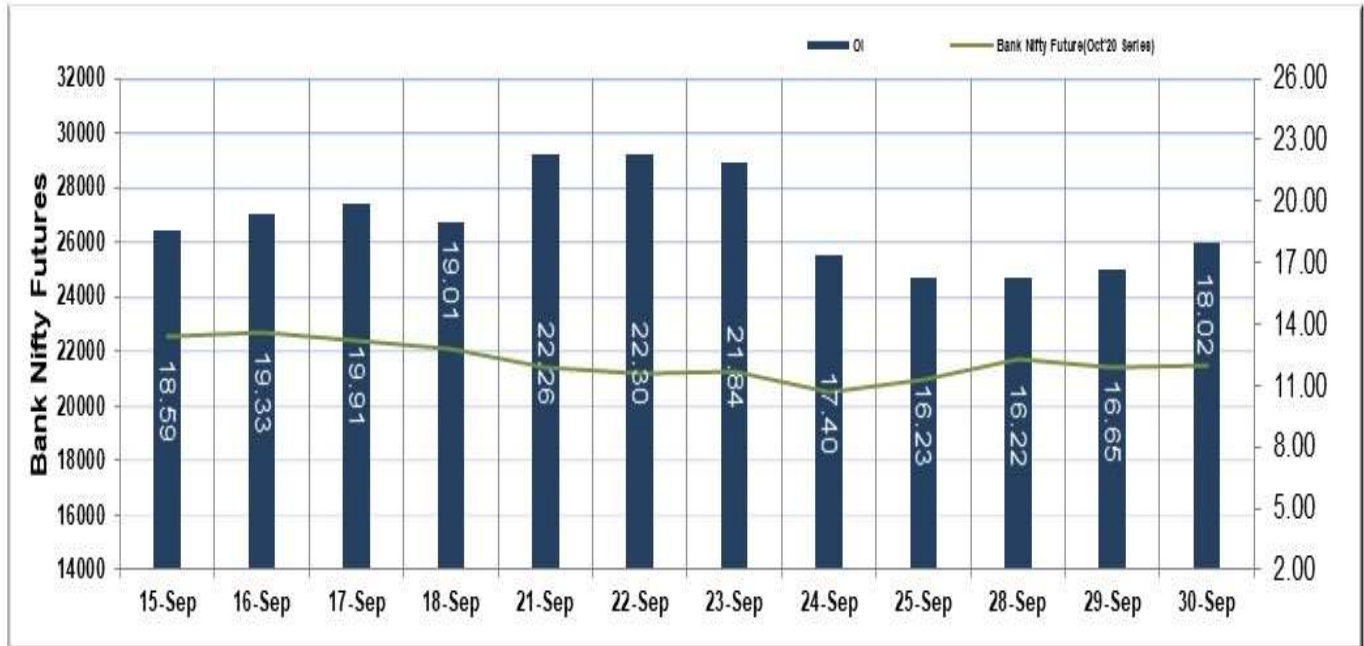
Market TO	Current	Previous	Net%
BSE CASH	3343	2331	43
NSE CASH	48594	50752	(4)
NSE FO	2249492	1839040	22

FII Derivatives	Buy	Sell	Net
Ind. Futures	3826.42	3101.64	725
Ind. Options	176210	174436	2
Stk. Futures	21653	21305	236
Stk. Options	3493.21	3470.13	23

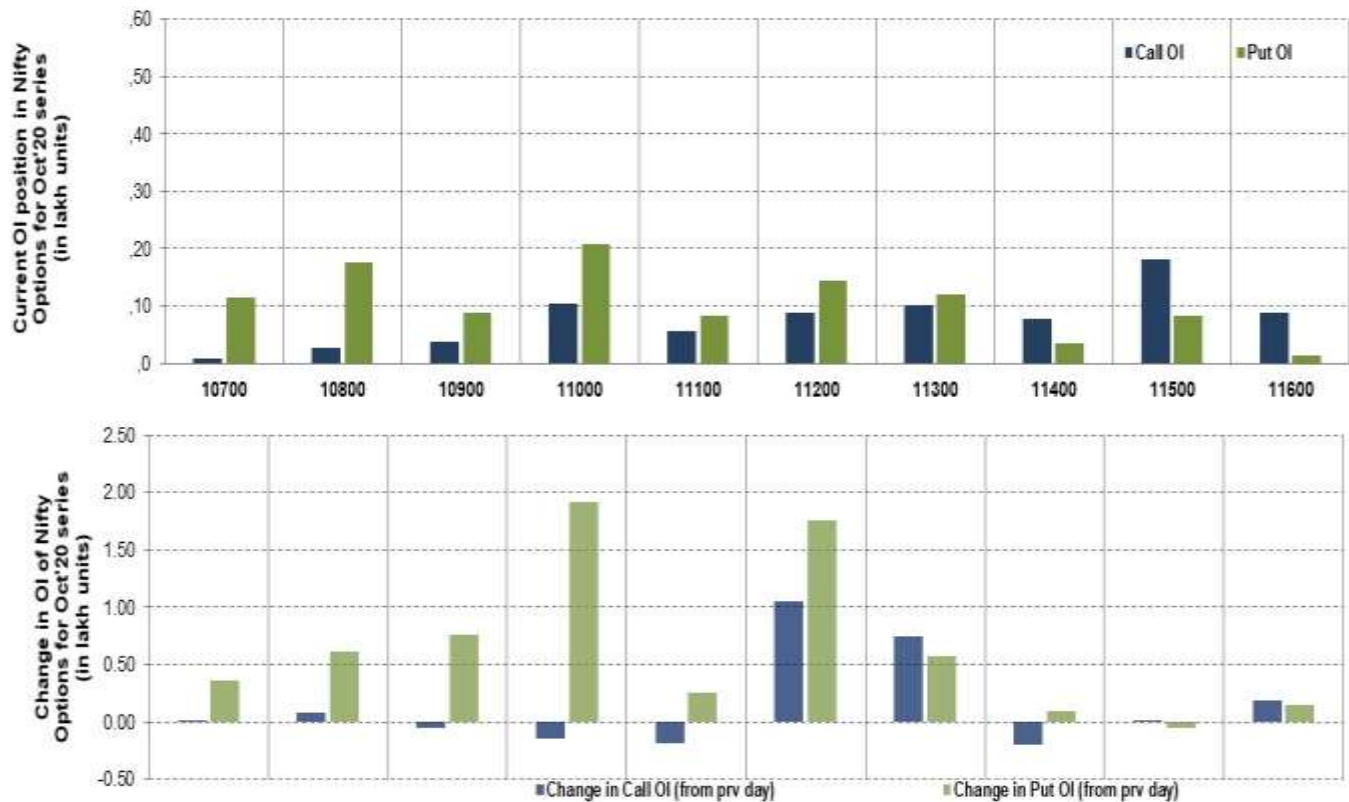
Nifty Futures



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 11,500 SP from the Oct month expiry was the most active call with an addition of 0.01 million in open interests.
- Among Nifty puts 11,000 SP from the Oct month expiry was the most active put with an addition of 0.20 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 (2.07mn)

Nifty Technical & Indices Levels



Nifty Cash prices have settled at 11247.55 up by 0.22 percent from the previous close. On the upper side it has resistance of 11330 and 11460 levels, while lower side it has support of 11200 and 11090 levels. Intraday traders should be cautious and take position accordingly.

Disclaimer:

The Information provided by SMS or in newsletter or in any document has been prepared by Shah Investor's Home Ltd (SIHL). The Information provided by SMS or in newsletter does not constitute an offer or solicitation for the purchase or sale of any financial instrument or as an official confirmation of any transaction. The information contained herein is from publicly available data or other sources believed to be reliable, but we do not represent that it is accurate or complete and it should not be relied on as such. SIHL or any of its affiliates/ group companies shall not be in any way responsible for any loss or damage that may arise to any person from any inadvertent error in the information contained in this report or SMS. This Information provided by SMS, reports or in newsletter is provided for assistance only and is not intended to be and must not alone be taken as the basis for an investment decision. The user assumes the entire risk of any use made of this information. Each recipient of this Information provided by SMS, report or in newsletter should make such investigation as it deems necessary to arrive at an independent evaluation of an investment in the securities of companies referred to in this information provided by SMS, report or in newsletter (including the merits and risks involved), and should consult his own advisors to determine the merits and risks of such investment. The investment discussed or views expressed may not be suitable for all investors. This information is strictly confidential and is being furnished to you solely for your information.

The information should not be reproduced or redistributed or passed on directly or indirectly in any form to any other person or published, copied, in whole or in part, for any purpose. The information provided by report or SMS is not directed or intended for distribution to, or use by, any person or entity who is a citizen or resident of or located in any locality, state, country or other jurisdiction, where such distribution, publication, availability or use would be contrary to law, regulation or which would subject SIHL and affiliates/ group companies to any registration or licensing requirements within such jurisdiction. The distribution of this Information provided by SMS or in newsletter in certain jurisdictions may be restricted by law, and persons in whose possession this Information provided by SMS or in newsletter comes, should inform themselves about and observe, any such restrictions. The information given or Information provided by SMS, report or in newsletter is as of the date of the issue date of report or the date on which SMS provided and there can be no assurance that future results or events will be consistent with this information. This information is subject to change without any prior notice. SIHL reserves the right to make modifications and alterations to this statement as may be required from time to time. However, SIHL is under no obligation to update or keep the information current.

Nevertheless, SIHL is committed to providing independent and transparent recommendation to its client and would be happy to provide any information in response to specific client queries. Neither SIHL nor any of its affiliates, group companies, directors, employees, agents or representatives shall be liable for any damages whether direct, indirect, special or consequential including lost revenue or lost profits that may arise from or in connection with the use of the information. Past performance is not necessarily a guide to future performance. The disclosures of interest statements incorporated in the Information provided by SMS, report or in newsletter are provided solely to enhance the transparency and should not be treated as endorsement of the views expressed in the report. The analyst for this report certifies that all of the views expressed in this report accurately reflect his or her personal views about the subject company or companies and its or their securities, and no part of his or her compensation was, is or will be, directly or indirectly related to specific recommendations or views expressed in this report.

About Us:

Shah Investor's Home Ltd (SIHL) is an ISO 9001:2008 Certified financial Services Company established in 1994 at Ahmedabad, Gujarat. Customer satisfaction is guaranteed through our diversified product portfolio, professional management and customer first attitude. SIHL was the first broking house in Gujarat with membership in National Securities Depository Ltd (NSDL) and was the first broking name providing services in NSE F&O in Ahmedabad. Today, SIHL ranks among the top most players in Gujarat in retail stock broking area with 45 branches, 350 franchisee across India and providing service to more than 1,25,000 clients.