

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	11931	11785	11858	11940	12013	12095	Buy	Buy	Buy
Sensex	40594	40111	40352	40629	40870	41147	Buy	Buy	Buy
Nifty Futures	11937	11793	11865	11939	12011	12086	Buy	Buy	Buy
Bank Nifty	23713	23181	23447	23819	24085	24456	Buy	Neutral	Sell
CNX IT	22202	21647	21925	22122	22400	22597	Buy	Buy	Buy
CNX Midcap	16995	16776	16885	17043	17153	17311	Neutral	Buy	Neutral
CNX Small Cap	5855	5777	5816	5861	5900	5945	Neutral	Buy	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	40593.80	84.31	0.21
NIFTY	11930.95	16.75	0.14
MIDCAP	14695.30	-70.25	-0.48
SMLCAP	14906.76	-59.45	-0.40
BSEFMC	11113.02	29.81	0.27
AUTO	18302.98	-134.6	-0.73
POWER	1622.01	-7.15	-0.44
REALTY	1682.89	-17.10	-1.01
BSE IT	22334.10	326.37	1.48
BANKEK	26843.05	-121.3	-0.45
OILGAS	12035.93	-136.8	-1.12
METAL	7922.97	-302.3	-3.68

Currency Futures	Close	Pre. Pts	% Chg
27-Oct-20 USD-INR	73.40	0.16	0.22
27-Oct-20 EUR-INR	86.56	0.12	0.14
27-Oct-20 GBP-INR	95.55	0.74	0.79
27-Oct-20 JPY- INR	69.60	0.38	0.55

Advance/ Decline	Adv	Dec	Un Ch.
NSE	653	1251	92
BSE	926	1776	174

FII/DII Capital Mkt*	Buy	Sell	Net
DII	1960	2989	(1029)
FII	6100	5485	615

*NOTE: - FII AND DII data figure is provisional

Market Commentary

markets turned volatile, as investors remained on sidelines ahead of industrial production data for August and CPI inflation for September which are due later in the day. However, markets managed to end in green terrain, taking support with NITI Aayog CEO Amitabh Kant's statement that India's massive digital footprint is one of its biggest strengths for Artificial Intelligence (AI) development, and established platforms like Aadhaar, UPI along with massive digital infrastructure create a unique opportunity for this futuristic technology to be leveraged to enhance transparency and improve governance.

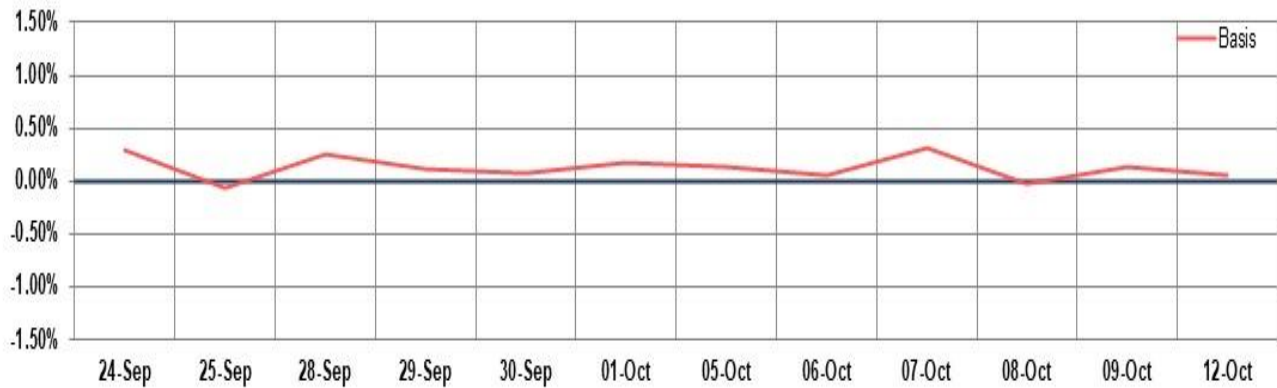
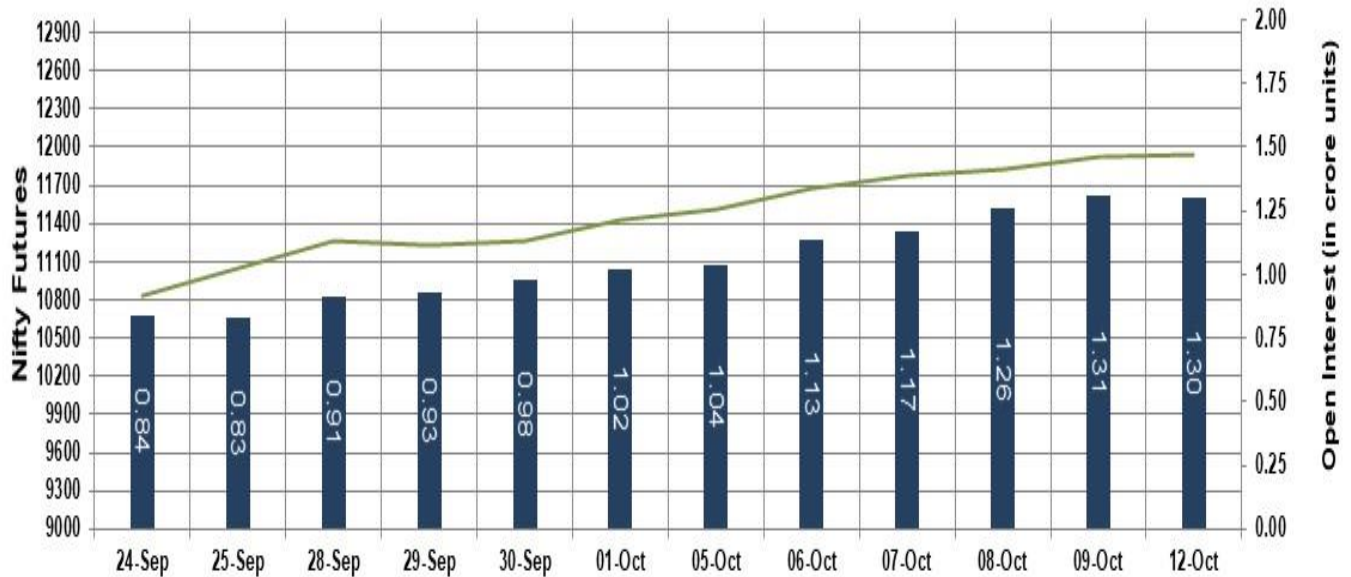
Domestic sentiments were positive, as Prime Minister Narendra Modi said that the 'Survey of Villages and Mapping with Improved Technology in Village Areas' (SVAMITVA) scheme will bring 'historical changes' in the villages across the country. Some support also came as Reserve Bank of India (RBI) in its latest data has showed that between 2015-16 and 2019-20, digital payment volumes have grown at a compounded annual growth rate of 55.1 per cent - from 5.93 billion transactions in the year to March 2016 to 34.35 billion transactions in the year to March 2020.

On the global front, European markets were trading higher as investors focused on the prospect for more stimulus and improving corporate earnings. The offshore yuan fell after China's central bank took steps to restrain a recent rally. Asian markets ended mostly higher on Monday, after the value of core machine orders in Japan gained a seasonally adjusted 0.2 percent on month in August, standing at 752.5 billion yen. That beat forecasts for a decline of 1.0 percent following the 6.3 percent increase in July. On a yearly basis, core machine orders sank 15.2 percent - beating expectations for a loss of 15.6 percent following the 16.2 percent drop in the previous month.

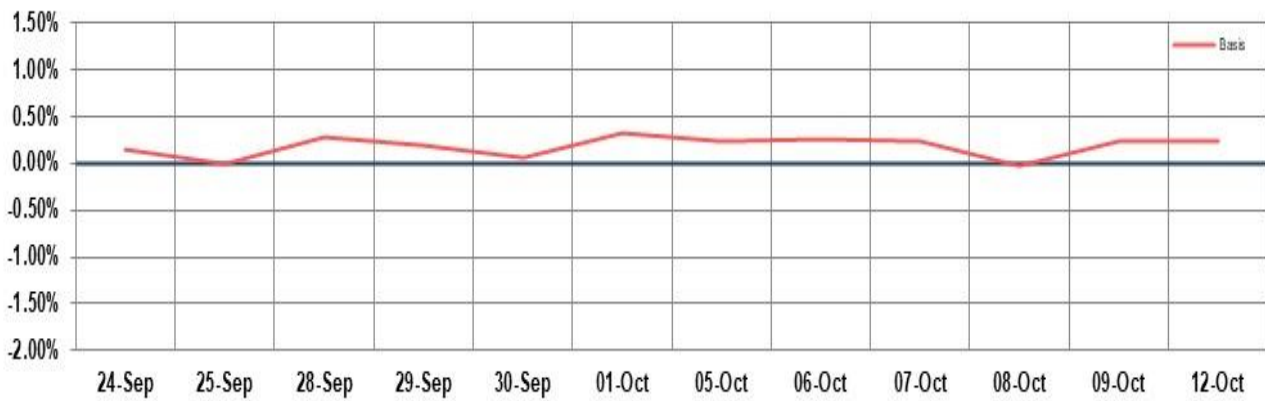
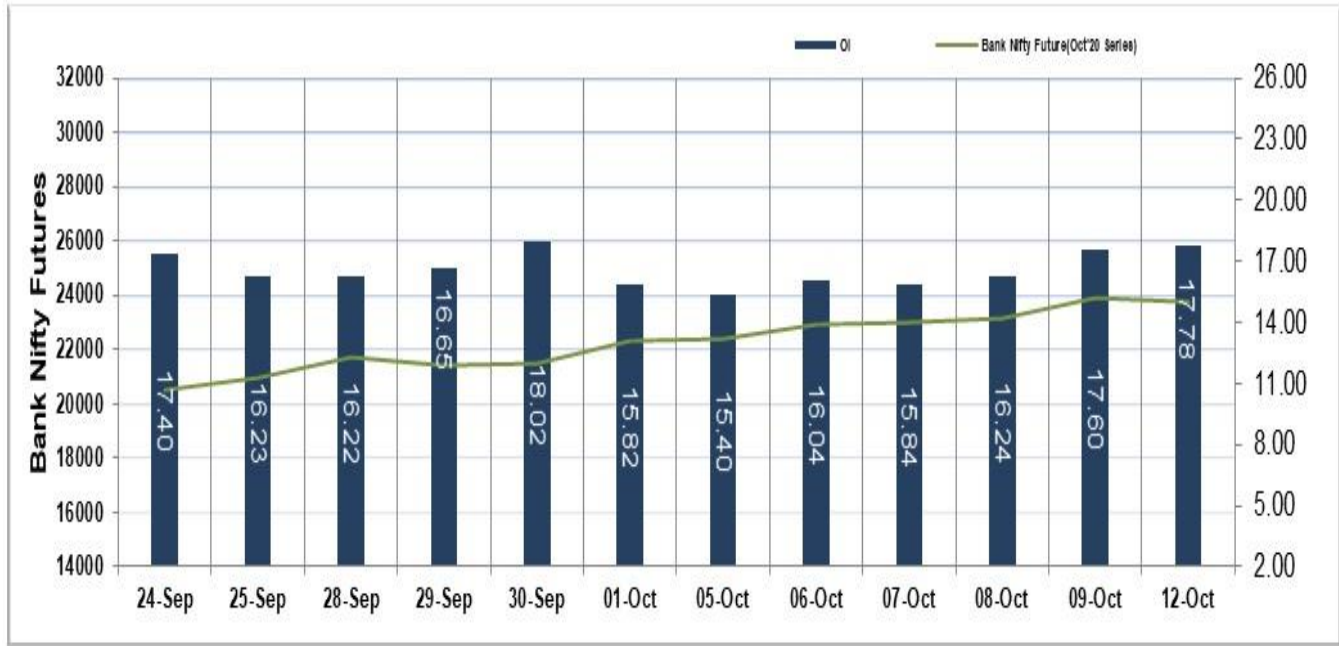
Market TO	Current	Previous	Net%
BSE CASH	2770	2670	4
NSE CASH	47248	57002	(17)
NSE FO	1536064	1533046	0

FII Derivatives	Buy	Sell	Net
Ind. Futures	3189.23	3889.91	(701)
Ind. Options	176210	174436	(1218)
Stk. Futures	21653	21305	(948)
Stk. Options	5228.62	5395.87	(167)

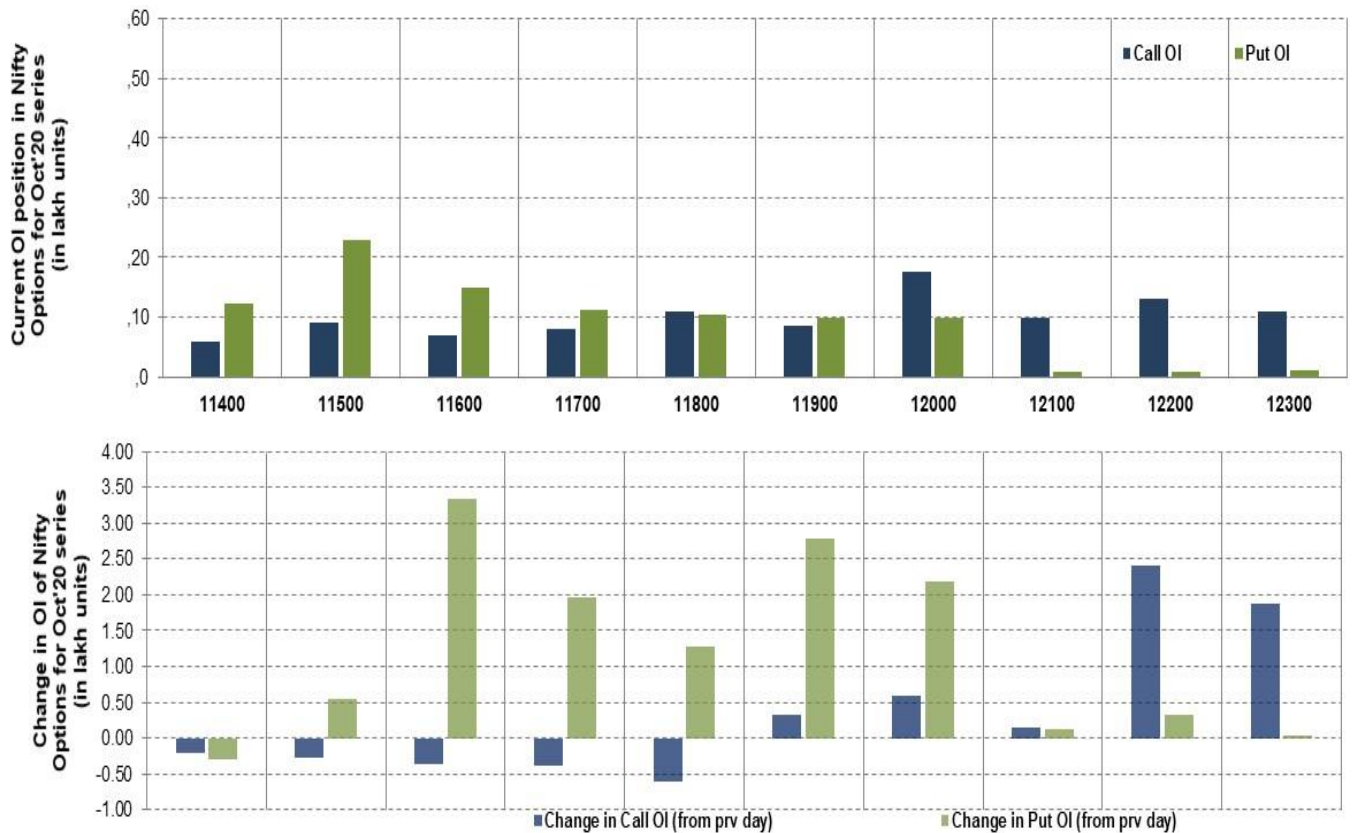
Nifty Futures



Bank Nifty Futures



Nifty Options

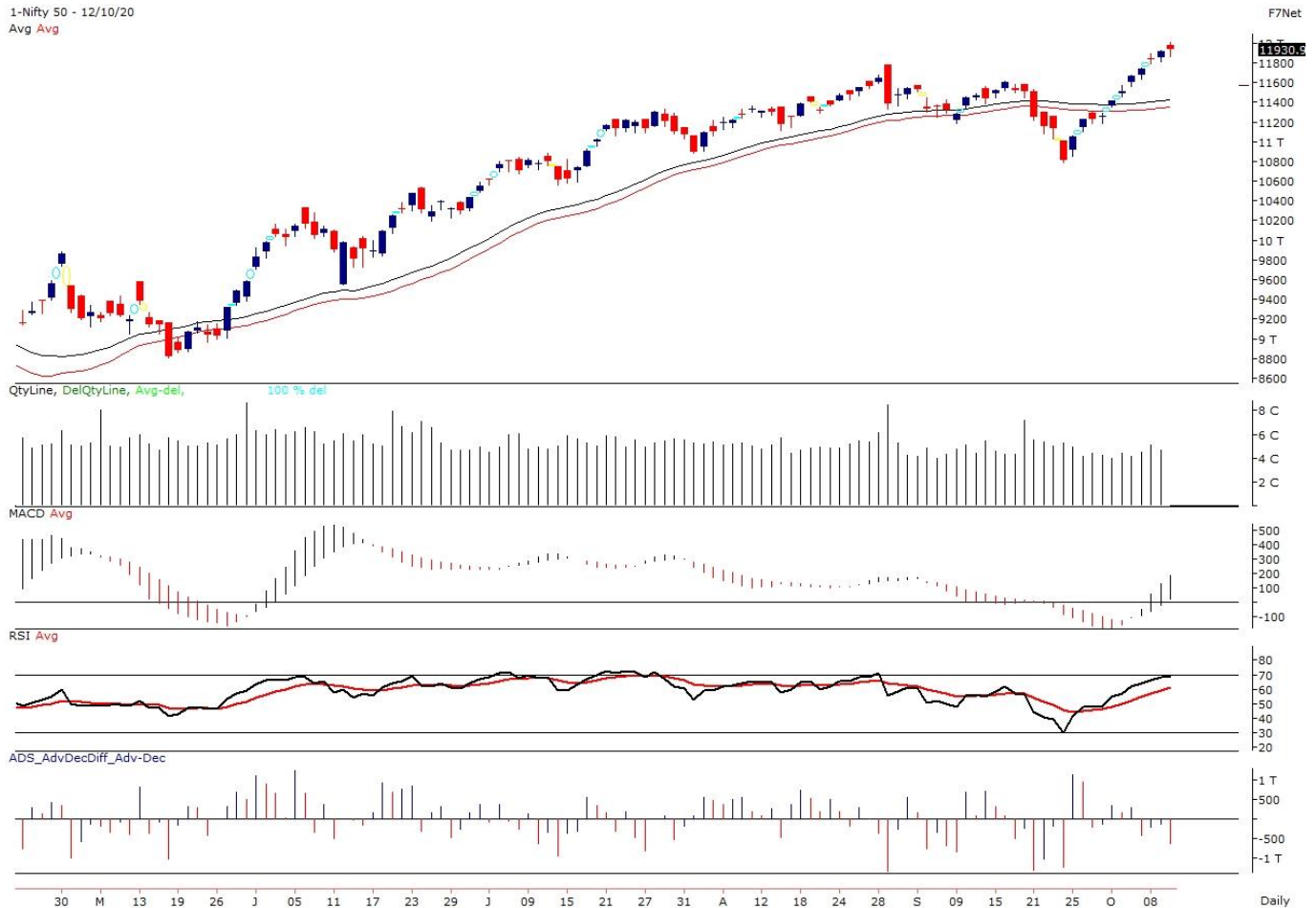


Note – Change in OI of Nifty Options refers to change from previous trading day
 Source-NSE, SIHL Derivatives Research (Institutional Equities)

- Among Nifty calls 12,000 SP from the Oct month expiry was the most active call with an addition of 0.06 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 (1.77mn) and that for Puts was at 11,500 SP (2.30mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 12/10/20
Avg Avg



Nifty Cash prices have settled at 11930.95 up by 0.14 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.

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 Ahmadabad, 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.