

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	11935	11838	11886	11937	11986	12037	Buy	Buy	Buy
Sensex	40626	40300	40463	40625	40788	40950	Buy	Buy	Buy
Nifty Futures	11937	11832	11885	11937	11989	12041	Buy	Buy	Buy
Bank Nifty	23492	23223	23357	23566	23701	23910	Buy	Neutral	Sell
CNX IT	22493	22000	22246	22433	22679	22866	Buy	Buy	Buy
CNX Midcap	16913	16811	16862	16947	16998	17084	Neutral	Buy	Neutral
CNX Small Cap	5845	5815	5830	5851	5866	5886	Neutral	Buy	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	40625.51	31.71	0.08
NIFTY	11934.50	3.55	0.03
MIDCAP	14652.39	-42.91	-0.29
SMLCAP	14888.22	-18.54	-0.12
BSEFMC	11074.74	-38.28	-0.34
AUTO	18202.98	-100.0	-0.55
POWER	1632.80	10.79	0.67
REALTY	1674.91	-7.98	-0.47
BSE IT	22660.06	325.96	1.46
BANKEK	26631.87	-211.2	-0.79
OILGAS	12022.13	-13.80	-0.11
METAL	7973.91	50.94	0.64

Currency Futures	Close	Pre. Pts	% Chg
27-Oct-20 USD-INR	73.38	-0.02	-0.03
27-Oct-20 EUR-INR	86.53	-0.04	-0.05
27-Oct-20 GBP-INR	95.64	0.08	0.09
27-Oct-20 JPY- INR	69.55	-0.05	-0.08

Advance/ Decline	Adv	Dec	Un Ch.
NSE	802	1074	102
BSE	1147	1486	181

FII/DII Capital Mkt*	Buy	Sell	Net
DII	3029	4704	(1674)
FII	5797	4965	832

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity benchmarks ended flat with a positive bias on Tuesday. Key indices made a cautious start of the day, after the government data showed that Industrial production declined by 8% in August, mainly due to lower output of manufacturing, mining and power generation sectors. Also, retail inflation rose to 7.34% in September, mainly on account of higher food prices. But soon, markets turned positive and traded in green terrain during morning deals, as Finance Minister Nirmala Sitharaman announced a Rs 73,000 crore package, including advance payment of a part of wages to central government employees and cash in lieu of LTC, to stimulate consumer demand and investment in the economy damaged by the coronavirus pandemic.

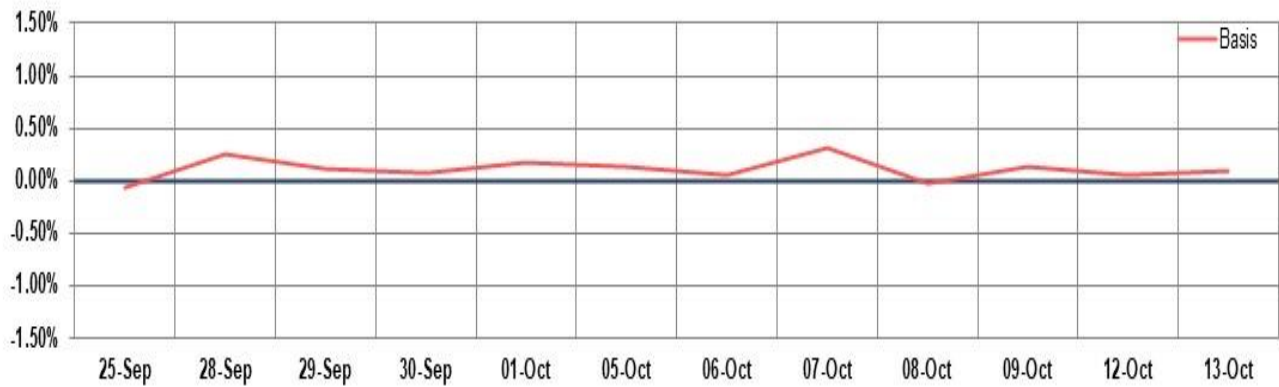
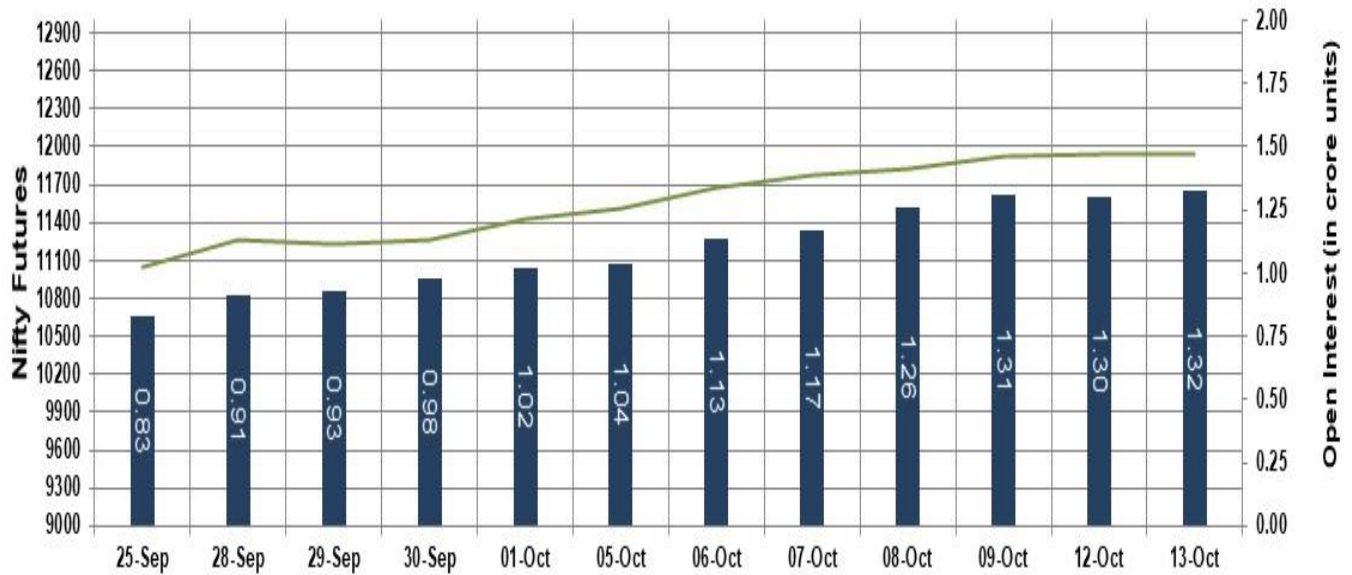
Markets again turned volatile during noon deals but managed to end in green terrain, as industry body ICEA said it has set up a labour, human resource and training committee under Wistron India's Managing Director to work on reforms around labour norms to benefit both employees and employers. The government expects mobile phone manufacturing sector to create around 8 lakh new jobs in the next five years under the PLI and associated schemes which promise incentives of up to Rs 50,000 crore to the industry.

On the global front, European markets were trading lower after the pause of a key coronavirus trial as traders waited for earnings from some of the world's leading banks. Asian markets closed mostly higher on Tuesday, even after Malaysia's industrial production rose at a softer rate in August. The data from the Department of Statistics showed that industrial production rose 0.3 percent year-on-year in August, after a 1.2 percent increase in July. The growth in the production was mainly due to the rise in the manufacturing output. Factory output rose 2.4 percent yearly in August, after a 2.9 percent increase in the previous month.

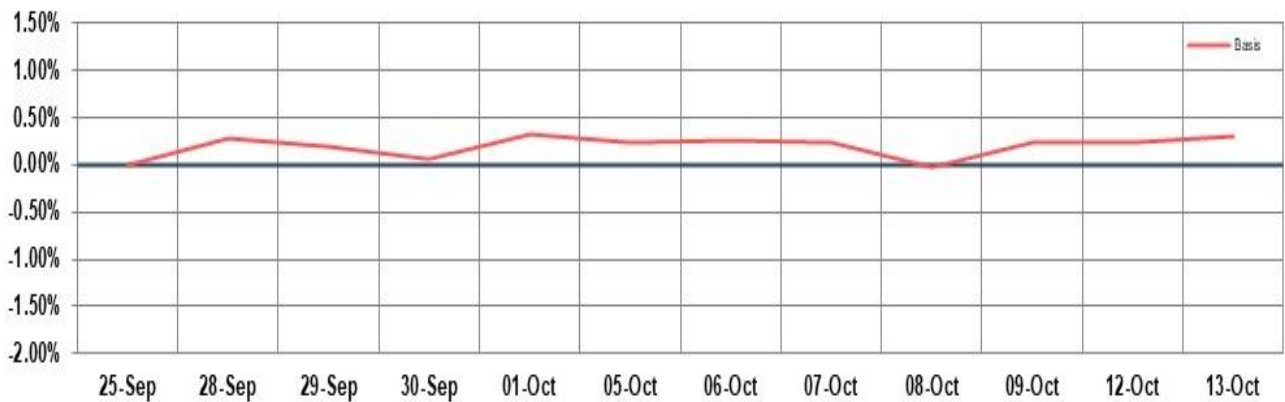
Market TO	Current	Previous	Net%
BSE CASH	2200	2770	(21)
NSE CASH	50360	47248	7
NSE FO	1548922	1536064	1

FII Derivatives	Buy	Sell	Net
Ind. Futures	2453.15	2512.23	(59)
Ind. Options	176210	174436	55
Stk. Futures	21653	21305	(931)
Stk. Options	5225.64	5314.53	(89)

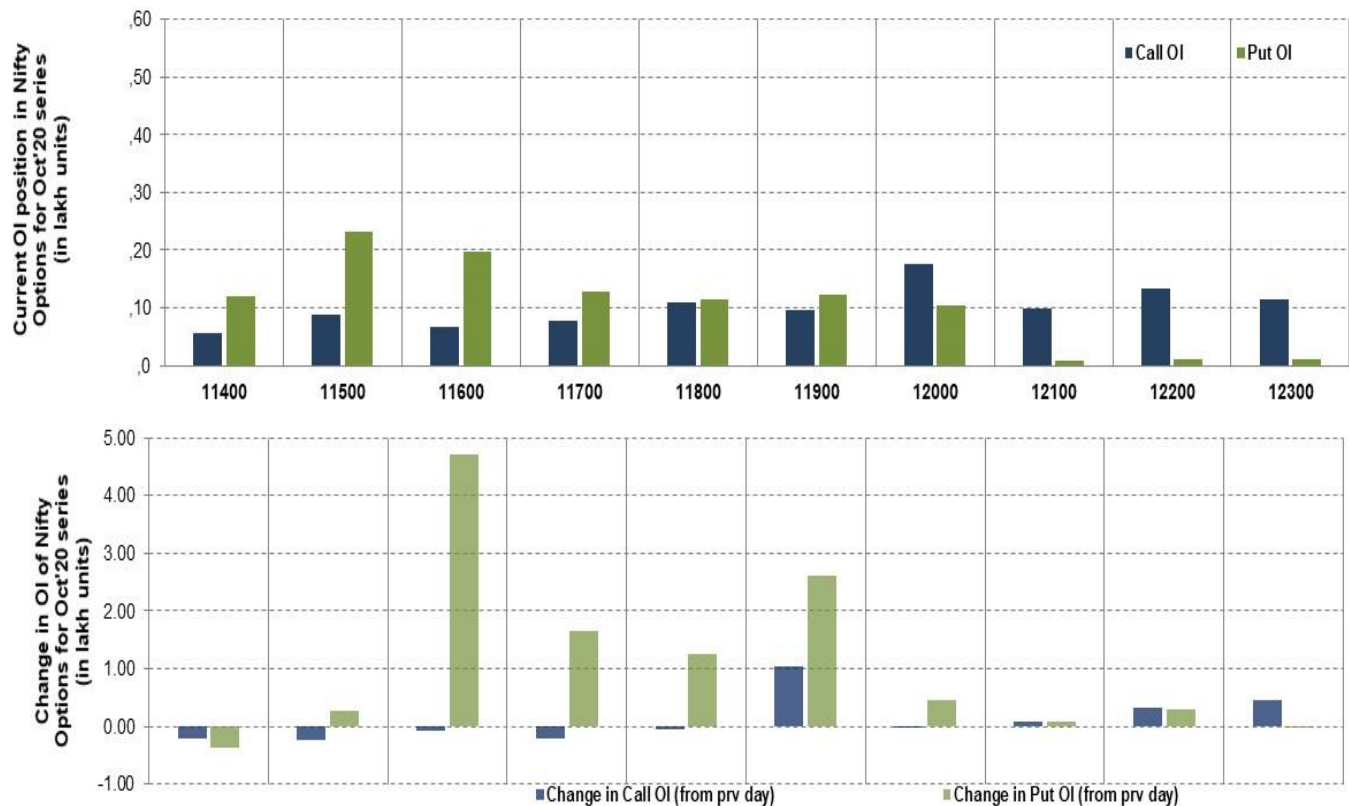
Nifty Futures



Bank Nifty Futures



Nifty Options

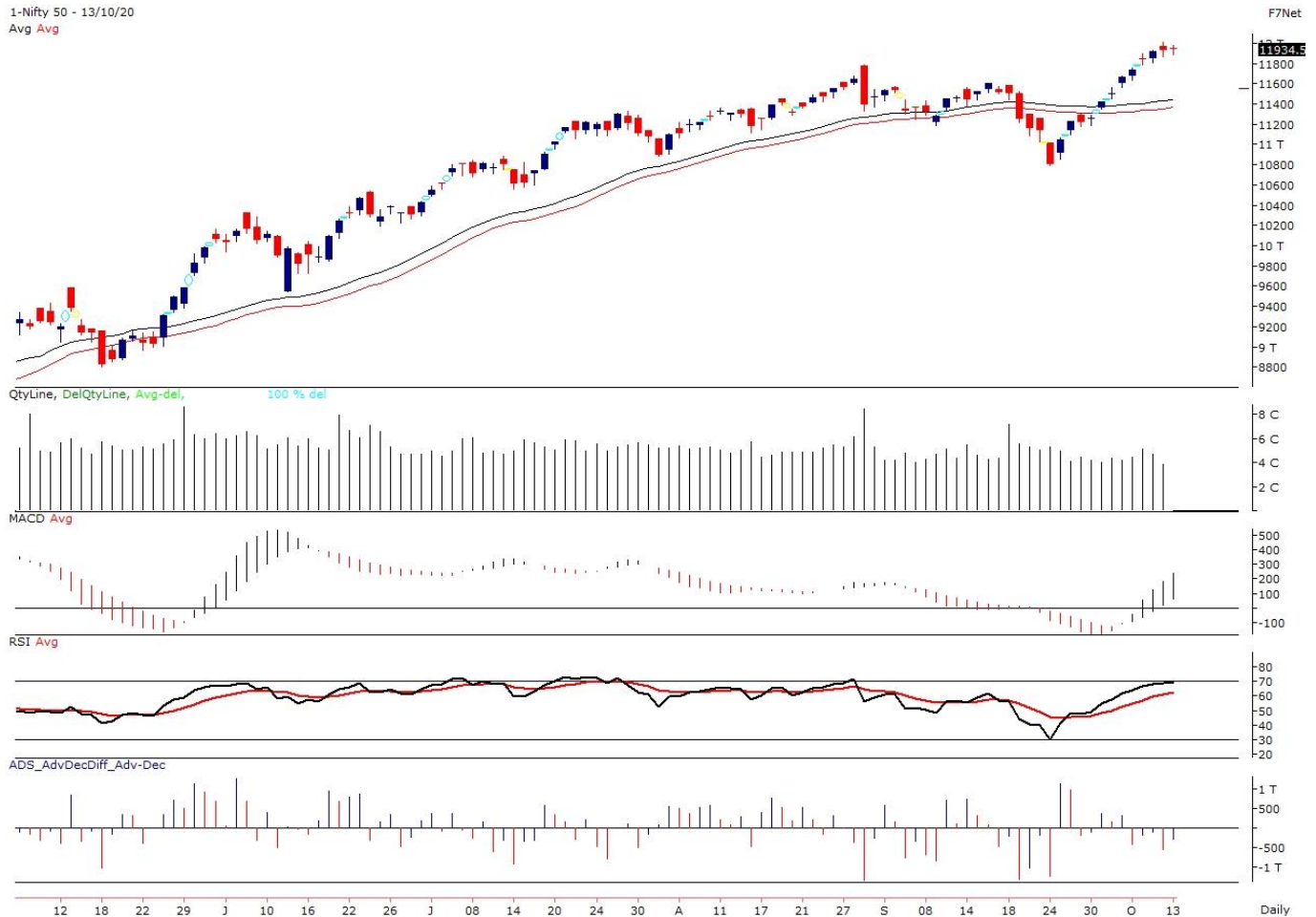


Note – Change in OI of Nifty Options refers to change from previous trading day
 Source-NSE, SIHL Derivatives Research (Institutional Equities)

- Among Nifty calls 12,000 SP from the Oct month expiry was the most active call with a reduction of 0.01 million in open interests.
- Among Nifty puts 11,500 SP from the Oct month expiry was the most active put with an addition of 0.03 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 (2.32mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 13/10/20
Avg Avg



Nifty Cash prices have settled at 11934.50 marginally up by 0.03 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.