

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	11680	11425	11553	11789	11917	12153	Neutral	Buy	Buy
Sensex	39728	38767	39248	40148	40628	41529	Neutral	Buy	Buy
Nifty Futures	11675	11443	11559	11779	11895	12115	Neutral	Buy	Buy
Bank Nifty	23072	22260	22666	23377	23783	24494	Neutral	Neutral	Sell
CNX IT	21567	20628	21097	21834	22304	23040	Neutral	Buy	Buy
CNX Midcap	16600	16274	16438	16723	16884	17169	Neutral	Buy	Neutral
CNX Small Cap	5759	5647	5703	5801	5857	5955	Neutral	Buy	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	39728.41	-1066	-2.61
NIFTY	11680.35	-290.7	-2.43
MIDCAP	14468.88	-257.4	-1.75
SMLCAP	14643.95	-215.6	-1.45
BSEFMC	10965.92	-121.0	-1.09
AUTO	17936.90	-229.6	-1.26
POWER	1592.09	-15.17	-0.94
REALTY	1652.92	-39.45	-2.33
BSE IT	21716.56	-596.1	-2.67
BANKEX	26169.76	-894.6	-3.31
OILGAS	11755.19	-135.4	-1.14
METAL	7912.62	-69.89	-0.79

Currency Futures	Close	Pre. Pts	% Chg
27-Oct-20 USD-INR	73.51	0.12	0.17
27-Oct-20 EUR-INR	86.09	-0.06	-0.06
27-Oct-20 GBP-INR	94.98	-0.18	-0.19
27-Oct-20 JPY- INR	69.83	0.18	0.26

Advance/ Decline	Adv	Dec	Un Ch.
NSE	482	1422	87
BSE	816	1823	151

FII/DII Capital Mkt*	Buy	Sell	Net
DII	3251	4059	(808)
FII	6544	7148	(604)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Key indices made a cautious start of the day, with Chief Economic Adviser K V Subramanian's statement that there will be a temporary impact on investment flow to start-ups due to the curbs imposed by the government to stop opportunistic takeover by firms from countries with which India has border tensions. Traders remain concerned with the IMF stating that India's public debt ratio, which remarkably remained stable at around 70 per cent of the GDP since 1991, is likely to jump by 17 percentage points to nearly 90 per cent because of increase in public spending due to COVID-19.

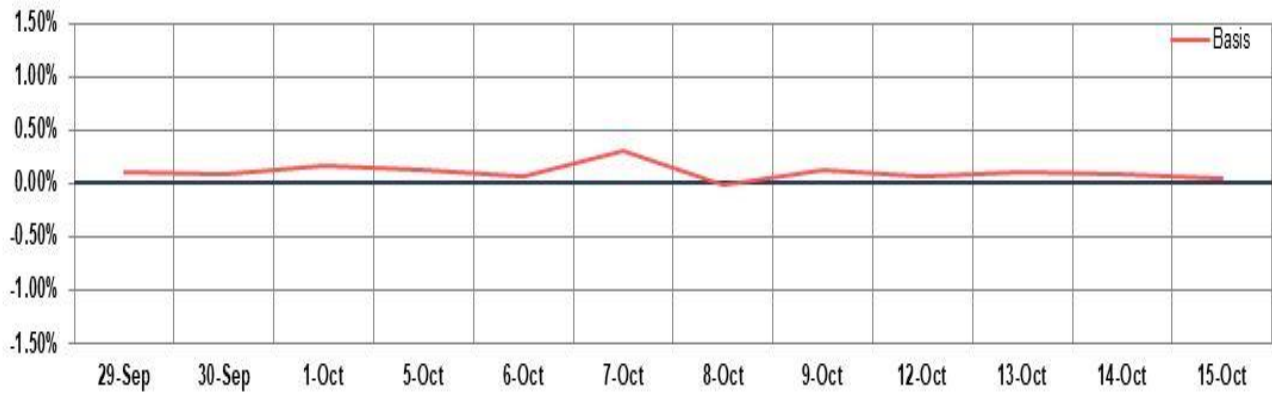
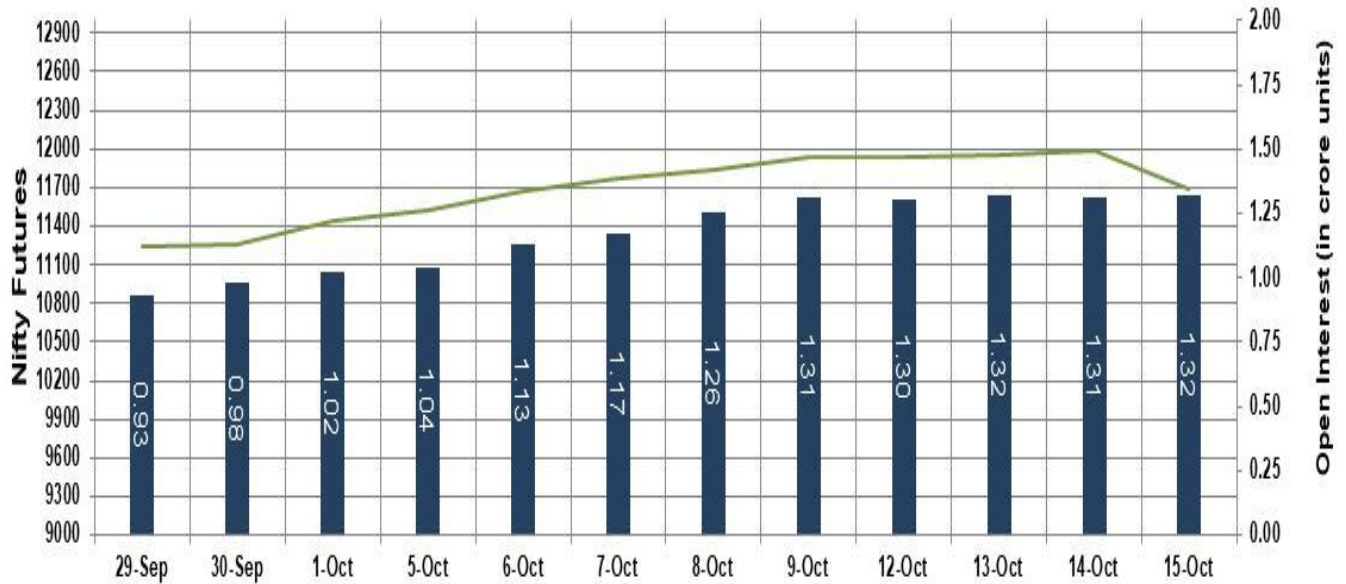
Markets remained lower for the almost whole day and extended their losses in the second half of the session to end near their intraday low points, amid private report that bank credit growth, on a year-on-year (y-o-y) basis, decelerated for the sixth successive quarter and stood at 5.7 percent in June, 2020. Of this, industrial credit contracted by 0.6 percent in June 2020, y-o-y, and its share in overall credit declined to 30.8 percent from 32.8 percent a year ago; credit to household sector, on the other hand, increased by 9 percent y-o-y, and its share in the total credit rose to 50.2 percent from 48.7 percent a year ago.

On the global front, European markets were trading lower as resurgence in COVID-19 cases across the continent and fading hopes for more US fiscal stimulus before the presidential election dented demand for equities globally. Asian markets ended lower on Thursday, even after China's consumer price growth slowed in September on easing food price inflation and producer prices continued to ease. The data from the National Bureau of Statistics showed that consumer prices advanced 1.7 percent on a yearly basis in September, slower than the 2.4 percent increase seen in August. At the same time, core inflation, which excludes food and energy prices, held steady at 0.5

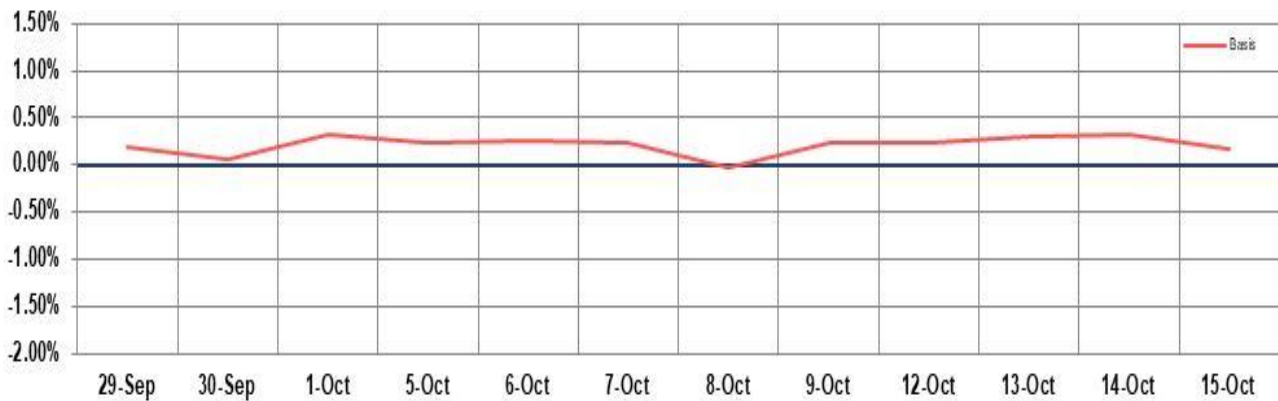
Market TO	Current	Previous	Net%
BSE CASH	3864	2119	82
NSE CASH	54928	50978	8
NSE FO	5824763	2332585	150

FII Derivatives	Buy	Sell	Net
Ind. Futures	5820.83	5928.10	(107)
Ind. Options	176210	174436	1325
Stk. Futures	21653	21305	222
Stk. Options	8634.44	8775.16	(141)

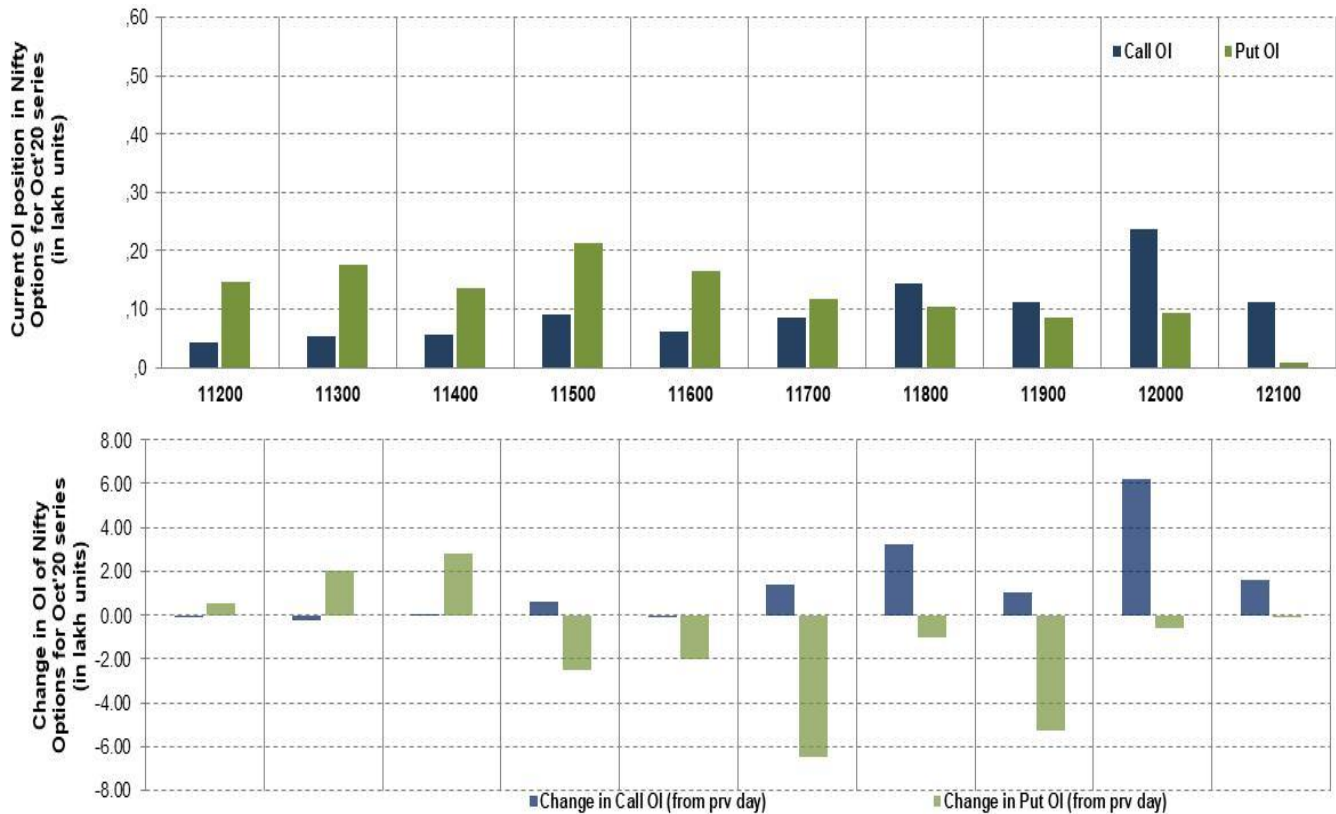
Nifty Futures



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 0.62 million in open interests.
- Among Nifty puts 11,500 SP from the Oct month expiry was the most active put with a reduction of 0.25 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 (2.14mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 15/10/20
 Avg Avg



Nifty Cash prices have settled at 11680.35 down by 2.43 percent from the previous close. On the upper side it has resistance of 11750 and 11880 levels, while lower side it has support of 11550 and 11430 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.