

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	Derivative Analysis
8	Disclaimer

Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11512	11441	11477	11535	11571	11629	Buy	Neutral	Neutral
Sensex	38823	38579	38701	38904	39026	39229	Buy	Neutral	Neutral
Nifty Futures	11580	11517	11548	11597	11629	11678	Buy	Neutral	Neutral
Bank Nifty	29877	29499	29688	29900	30089	30302	Buy	Neutral	Neutral
CNX IT	15236	15089	15163	15288	15361	15487	Sell	Neutral	Buy
CNX Midcap	16272	16094	16183	16333	16422	16572	Neutral	Neutral	Sell
CNX Small Cap	5684	5613	5648	5708	5743	5803	Neutral	Neutral	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	38822.6	-167.2	-0.4
NIFTY	11512.4	-58.8	-0.5
MIDCAP	14266.0	-89.7	-0.6
SMLCAP	13331.9	-108.6	-0.8
BSEFMC	11733.8	-1.8	0.0
AUTO	16900.3	-245.5	-1.4
POWER	1938.8	-2.1	-0.1
REALTY	2008.7	-52.9	-2.6
BSE IT	15312.4	-83.6	-0.5
BANKEK	33781.5	-157.5	-0.5
OILGAS	14562.2	-139.7	-1.0
METAL	9133.9	-260.7	-2.8

Currency Futures	Close	Pre. Pts	% Chg
29-Oct-19 EUR-INR	77.63	78.00	-0.48
29-Oct-19 USD-INR	70.77	71.14	-0.53
29-Oct-19 GBP-INR	87.17	87.95	-0.88
29-Oct-19 JPY-INR	65.62	66.22	-0.90

Advance/ Decline	Adv	Dec	Un Ch.
NSE	650	1180	106
BSE	951	1567	158

FII/DII Capital Mkt*	Buy	Sell	Net
FII	3941	4155	(214)
DII	3428	2969	459

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Weakness hit over Indian equity benchmarks on the last trading day of the week, with Sensex & Nifty closing lower by over 150 and 50 points, respectively. Markets made a negative start of the day, impacted with Fitch Ratings' statement that the steep cut in tax paid by companies may stimulate investments and economic growth only in the medium term, but it will lead to breach fiscal targets in the current fiscal itself. But soon, indices entered into green terrain, as Finance Minister Nirmala Sitharaman said that she is hoping the country's economy will start looking up in the second half of the current financial year as consumption rises and banks increase their lending operations.

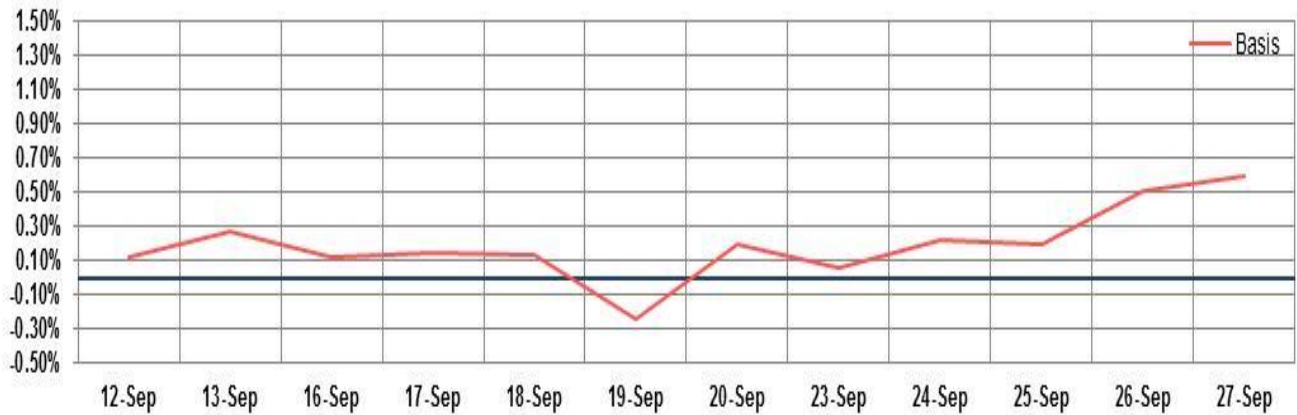
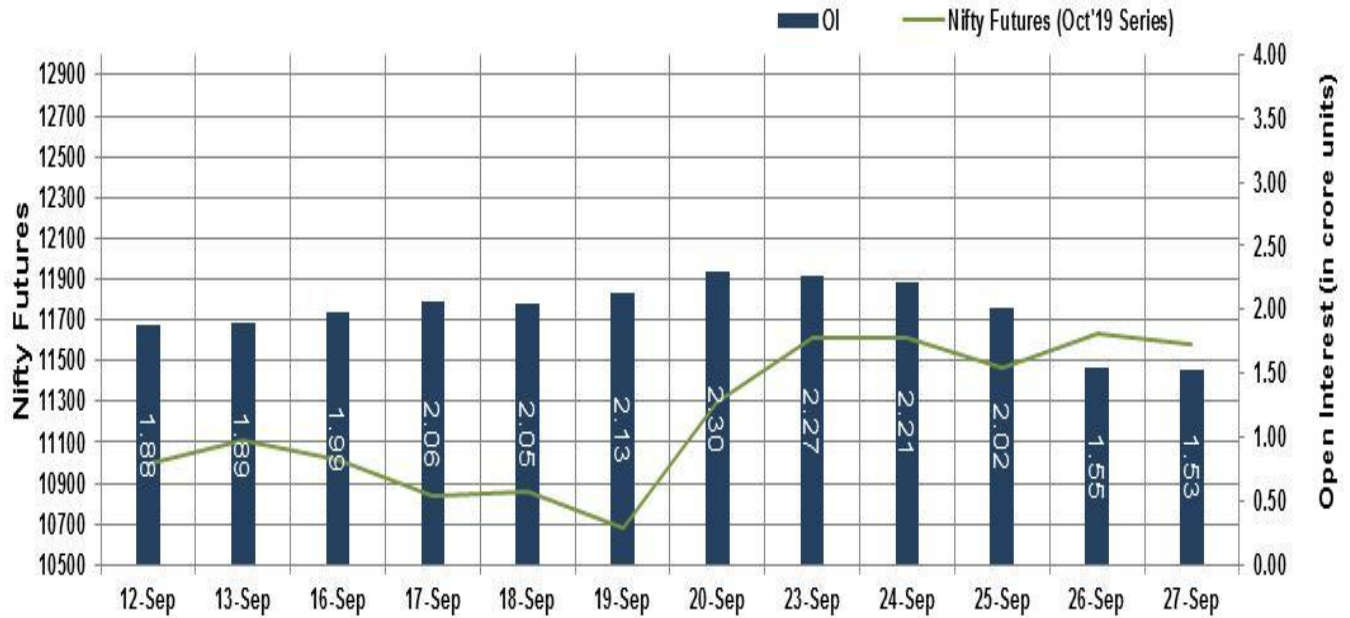
On the global front, European markets were trading in green, as France's consumer price inflation slowed in September on energy and food prices. The preliminary data from the statistical office Insee showed that consumer price inflation slowed to 0.9 percent in September from 1 percent in August. The rate was expected to remain unchanged at 1 percent. Asian markets ended mostly in red, after China's industrial profits declined in August as trade disputes with the United States weighed on the corporate sector. The data from the National Bureau of Statistics showed that industrial profits decreased 2 percent year-on-year, in contrast to July's 2.6 percent increase.

Market Turnover & FII Derivative Data

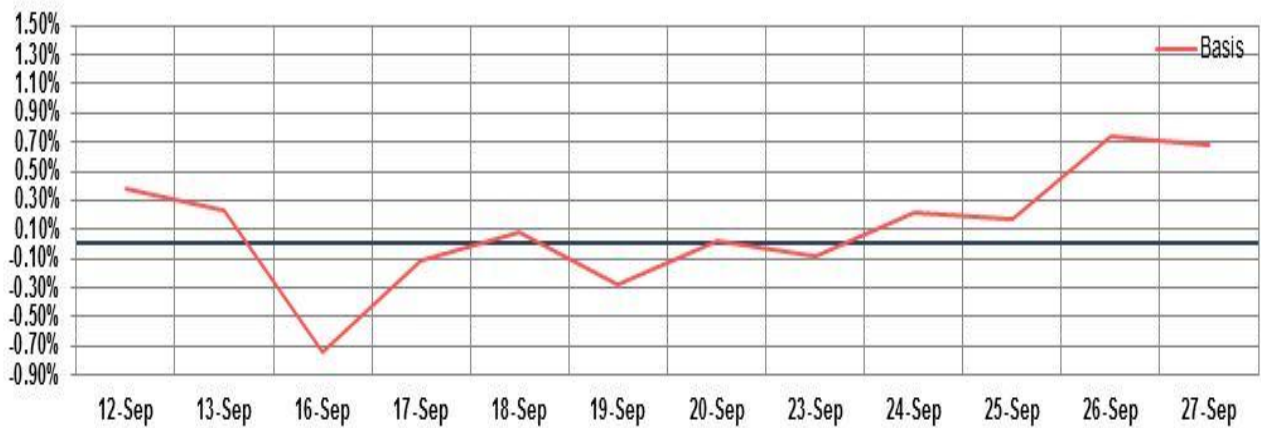
Market TO	Current	Previous	Net%
BSE CASH	2813	5339	(47)
NSE CASH	33562	48849	(31)
NSE FO	654636	3343697	(80)

FII Derivatives	Buy	Sell	Net
Ind. Futures	3142	3402	(260)
Ind. Options	138212	137610	603
Stk. Futures	11935	12990	(1055)
Stk. Options	3897	3887	11

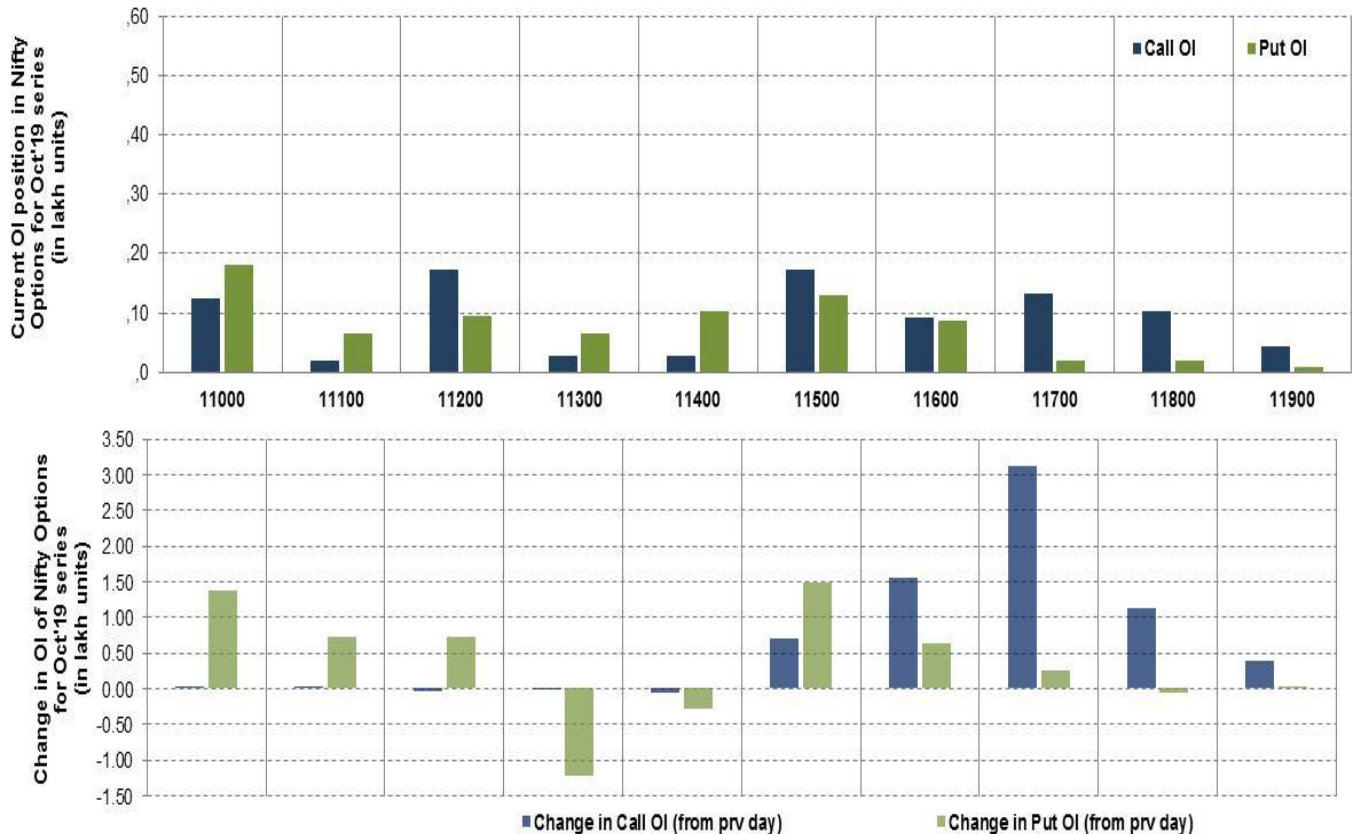
Nifty Futures



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 0.07 million in open interest.
- Among Nifty puts, 11,000 SP from the Oct month expiry was the most active put with an addition of 0.14 million open interests.
- The maximum OI outstanding for Calls was at 11,500 SP (1.73mn) and that for Puts was at 11,000 SP (1.82mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 27/09/19
Avg Avg



Nifty Cash prices have settled at 11512.4 down by 0.51 percent from the previous close. On the upper side it has resistance of 11600 and 11650 levels, while lower side it has support of 11450 and 11400 levels. Intraday traders should be cautious and take position accordingly.

Fresh Longs ↑ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
BERGEPAIN	3,634,400	4,903,800	34.93	438.40	0.98
NMDC	24,348,000	31,194,000	28.12	92.00	0.77
MFSL	2,739,600	3,374,400	23.17	436.00	4.23
IDEA	493,556,000	543,564,000	10.13	5.80	9.43
Short-Covering ↓ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
VOLTAS	1,806,000	1,748,000	-3.21	684.10	0.19
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
Fresh Shorts ↑ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
STAR	2,289,600	3,176,400	38.73	301.00	-9.05
PEL	4,402,254	5,108,330	16.04	1717.00	-7.90
APOLLOHOSP	1,618,000	1,815,000	12.18	1414.70	-1.72
INFRATEL	5,388,000	6,034,000	11.99	257.35	-0.58
Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
CHOLAFIN	3,450,000	3,442,500	-0.22	310.00	-0.35
ADANIENT	25,604,000	25,428,000	-0.69	149.30	-2.93
NCC	46,488,000	46,000,000	-1.05	58.70	-5.70
MGL	1,944,000	1,914,000	-1.54	923.80	-1.18

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.