

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	11584	11418	11501	11574	11657	11730	Buy	Buy	Buy
Sensex	39058	38483	38770	39006	39294	39529	Buy	Buy	Buy
Nifty Futures	11605	11445	11525	11582	11662	11720	Buy	Buy	Buy
Bank Nifty	29396	28729	29062	29257	29591	29786	Neutral	Neutral	Buy
CNX IT	14899	14632	14765	14854	14988	15077	Sell	Sell	Neutral
CNX Midcap	16167	16014	16090	16168	16245	16323	Buy	Neutral	Sell
CNX Small Cap	5599	5552	5575	5607	5630	5661	Buy	Neutral	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	39058.1	37.7	0.1
NIFTY	11583.9	1.3	0.0
MIDCAP	14341.8	2.7	0.0
SMLCAP	13153.1	-51.3	-0.4
BSEFMC	11977.6	-37.9	-0.3
AUTO	17902.7	-59.2	-0.3
POWER	1959.4	-17.0	-0.9
REALTY	2039.7	8.7	0.4
BSE IT	14574.2	142	1.0
BANKEKX	33271.6	353.0	1.1
OILGAS	15190.4	61.4	0.4
METAL	8964.1	-35.8	-0.4

Currency Futures	Close	Pre. Pts	% Chg
29-Oct-19 EUR-INR	78.76	79.02	-0.33
29-Oct-19 USD-INR	70.90	71.00	-0.14
29-Oct-19 GBP-INR	90.91	91.52	-0.67
29-Oct-19 JPY-INR	65.31	65.37	-0.08

Advance/ Decline	Adv	Dec	Un Ch.
NSE	744	1021	128
BSE	1060	1382	151

FII/DII Capital Mkt*	Buy	Sell	Net
FII	5370	5806	(435)
DII	4351	3911	440

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity markets ended Samvat 2075 on muted note on Friday, with Sensex & Nifty closing with marginal gains. After a cautious start, key indices remained positive for a brief period, aided by Finance Minister Nirmala Sitharaman's statement that efforts will be made to further simplify Goods and Services Tax, and expressed hope that it will help in further improving India's ranking in the World Bank's ease of doing business index. Soon markets turned volatile, amid a report that the government might be impelled to steeply cut its direct tax collection target, with growth in this regard slumping to 3.5 per cent up to mid-October from the same period in the earlier financial year, as against the Budget target of 17.3 per cent.

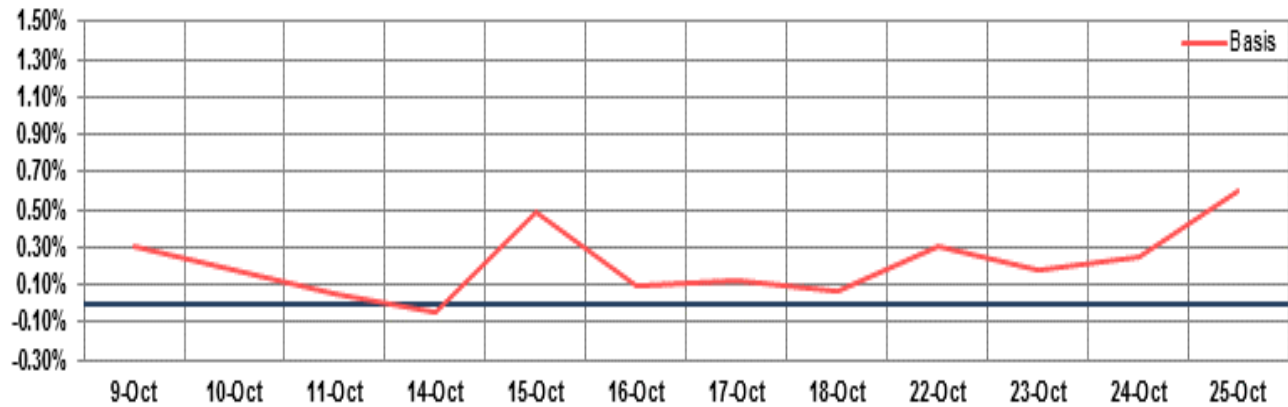
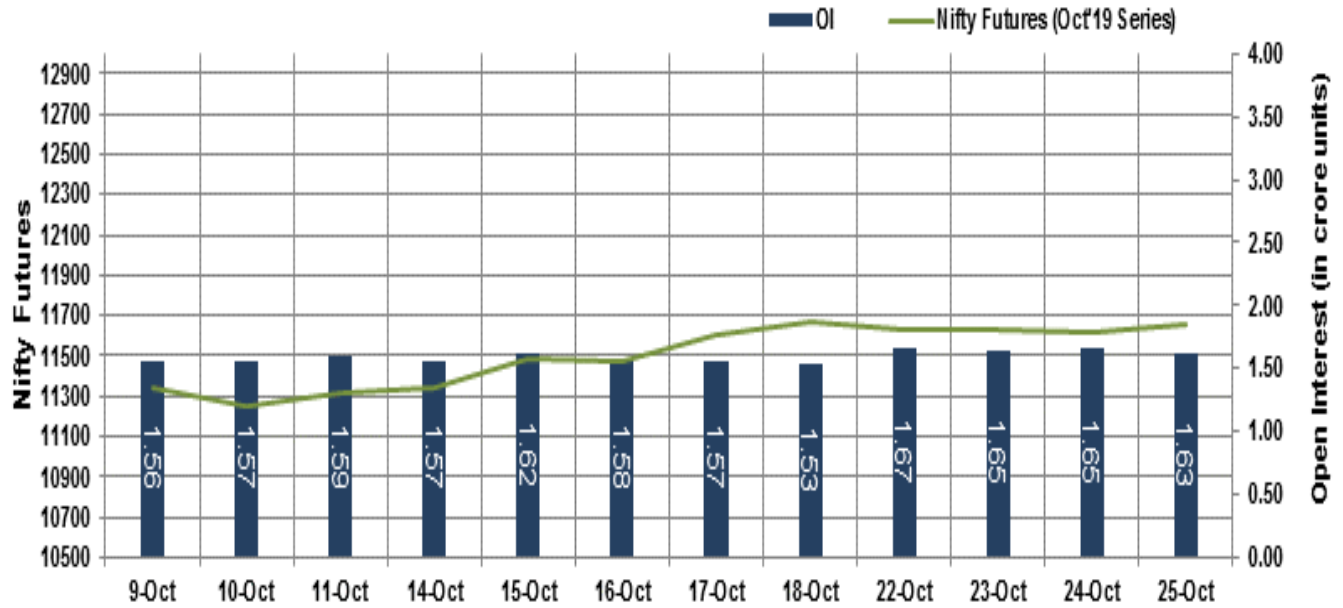
Indices altered between green & red terrain, after Director of Development Economics at the World Bank, Simeon Djankov said India needs a fresh set of bold reforms in the next three to four years if it wants to be among the top 50 countries with ease of doing business. But, indices somehow ended slightly in green terrain, taking support from Aayog CEO Amitabh Kant's statement India's improved ease of doing biz ranking is a huge achievement but there is a scope of improvement on some parameters. Some support also came with report that notwithstanding global & domestic economic uncertainties, private equity funds recorded an all-time-high investment of \$9.4 billion in the third quarter this year.

Market Turnover & FII Derivative Data

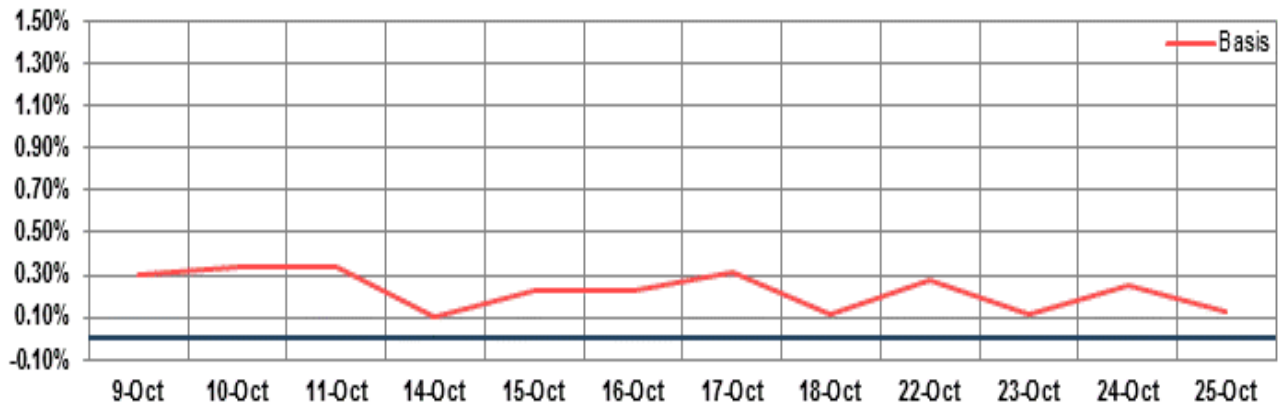
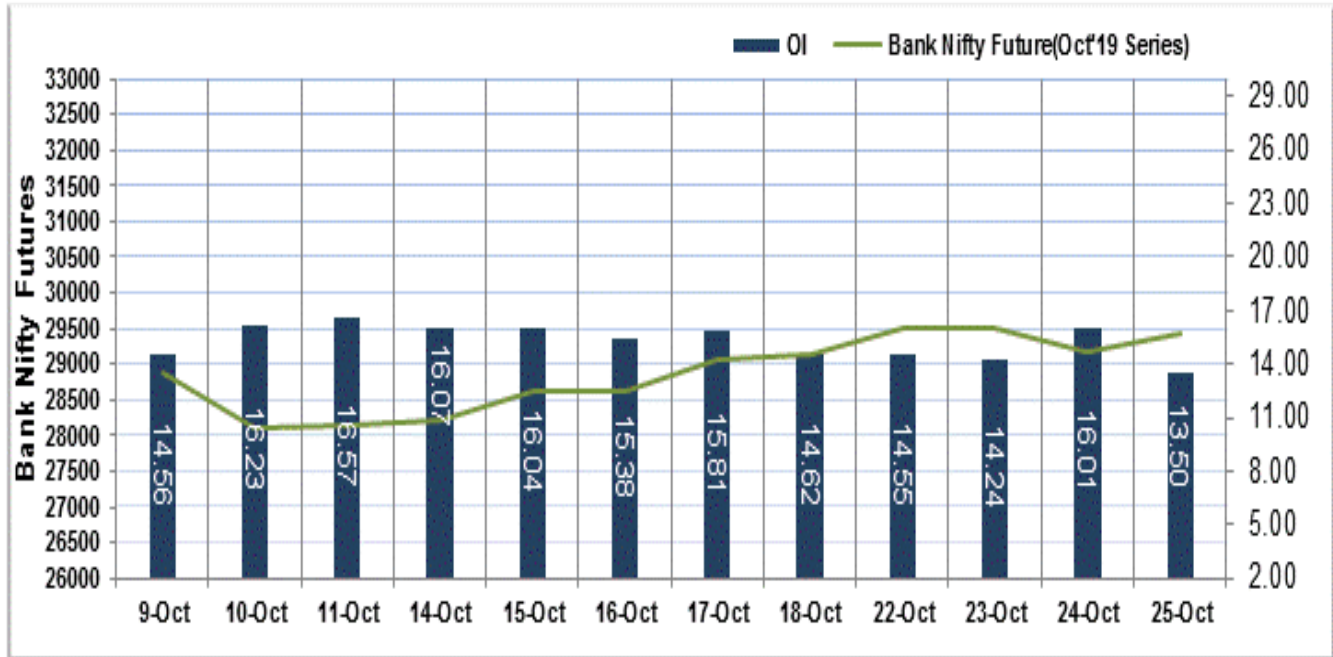
Market TO	Current	Previous	Net%
BSE CASH	2613	2827	(8)
NSE CASH	40618	41587	(2)
NSE FO	924658	2881937	(68)

FII Derivatives	Buy	Sell	Net
Ind. Futures	3924.62	4920.31	(996)
Ind. Options	176210	174436	1774
Stk. Futures	21653	21305	348
Stk. Options	8077.64	7997.17	80

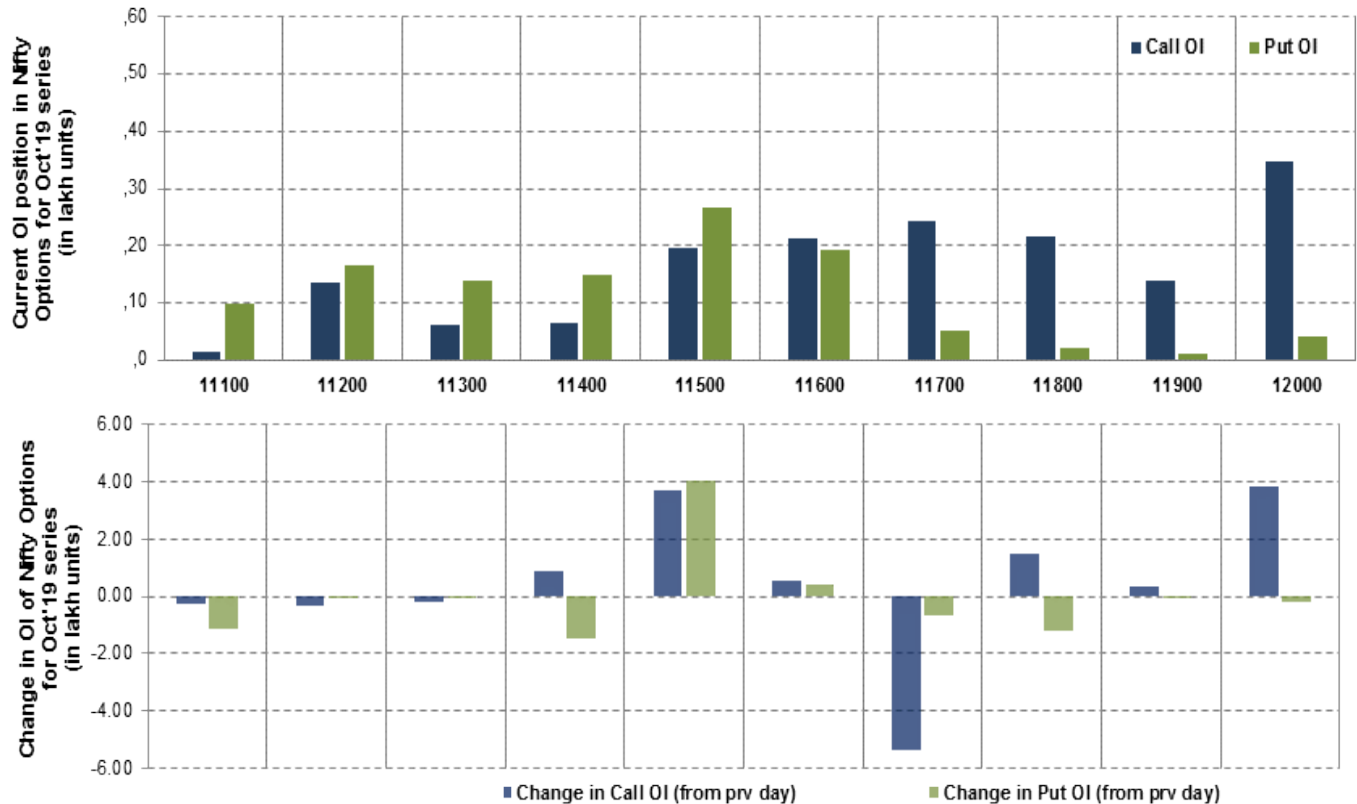
Nifty Futures



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 12000 SP from the Oct month expiry was the most active call with an addition of 0.40 million in open interest.
- Among Nifty puts, 11,500 SP from the Oct month expiry was the most active put with an addition of 0.40 million open interests.
- The maximum OI outstanding for Calls was at 12000 SP (3.50mn) and that for Puts was at 11,500 SP (2.60mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 25/10/19
Avg Avg



Nifty Cash prices have settled at 11583.90 marginally up by 0.01 percent from the previous close. On the upper side it has resistance of 11650 and 11700 levels, while lower side it has support of 11500 and 11450 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
STAR	18,73,200	23,58,000	25.88	372.30	7.63
YESBANK	12,93,05,000	14,91,46,800	15.34	53.95	11.81
SUNTV	27,14,000	31,16,000	14.81	527.85	2.52
ICICIPRULI	62,94,000	71,97,000	14.35	484.85	1.03
Short-Covering ↓ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
IGL	33,08,250	32,47,750	-1.83	376.50	0.28
L&TFH	3,59,50,500	3,50,14,500	-2.60	89.00	0.23
ADANIENT	2,49,28,000	2,41,44,000	-3.15	180.70	0.61
IDFCFIRSTB	21,40,68,000	20,15,04,000	-5.87	40.65	7.11
Fresh Shorts ↑ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
CUMMINSIND	16,31,700	21,68,600	32.90	543.55	-0.65
TORNTPOWER	37,86,000	45,09,000	19.10	276.15	-1.27
INFRATEL	1,02,12,000	1,20,64,000	18.14	213.90	-9.61
HEXAWARE	19,24,500	22,20,000	15.35	339.70	-2.09
Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
BHEL	4,98,37,500	4,83,45,000	-2.99	51.05	-0.78
BATAINDIA	25,27,800	24,51,350	-3.02	1765.00	-1.42
COLPAL	17,94,800	17,26,900	-3.78	1521.00	-2.95
GMRINFRA	13,48,65,000	12,63,15,000	-6.34	19.70	-1.25

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.