

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11571	11405	11488	11549	11633	11694	Buy	Neutral	Neutral
Sensex	38990	38459	38725	38941	39207	39423	Buy	Neutral	Neutral
Nifty Futures	11572	11419	11496	11564	11640	11708	Buy	Neutral	Neutral
Bank Nifty	30003	29025	29514	30116	30605	31207	Buy	Neutral	Neutral
CNX IT	15313	15078	15195	15326	15444	15575	Sell	Neutral	Buy
CNX Midcap	16450	16260	16355	16434	16529	16608	Buy	Neutral	Sell
CNX Small Cap	5751	5704	5728	5745	5768	5786	Buy	Neutral	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	38989.7	396.2	1.0
NIFTY	11571.2	131.0	1.2
MIDCAP	14355.7	130.6	0.9
SMLCAP	13440.5	56.7	0.4
BSEFMC	11735.7	61.5	0.5
AUTO	17145.8	416.7	2.5
POWER	1940.9	3.4	0.2
REALTY	2061.6	53.9	2.7
BSE IT	15395.9	-84.8	-0.6
BANDEX	33939.0	562.0	1.7
OILGAS	14701.9	362.5	2.5
METAL	9394.5	378.8	4.2

Currency Futures	Close	Pre. Pts	% Chg
29-Oct-19 EUR-INR	78.00	78.61	-0.77
29-Oct-19 USD-INR	71.14	71.31	-0.24
29-Oct-19 GBP-INR	87.95	88.60	-0.74
29-Oct-19 JPY-INR	66.22	66.57	-0.52

Advance/ Decline	Adv	Dec	Un Ch.
NSE	981	836	112
BSE	1273	1245	161

FII/DII Capital Mkt*	Buy	Sell	Net
FII	9935	9198	737
DII	7487	7147	339

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity bourses gained momentum on Thursday to settle in green terrain. Key indices started on a positive note, after the Employees' State Insurance Corporation (ESIC) in its latest payroll report showed that around 14.24 lakh jobs were created in July 2019, higher than 12.49 lakh in the previous month. Adding more relief, Union minister Som Parkash said that the Centre is determined to bring economic growth to 7-8% at the earliest, asserting that the government has taken many steps to boost the economy. Separately, the SEBI eased the regulatory framework for foreign portfolio investors (FPIs) and simplified KYC requirements for them and permitted them to carry out off-market transfer of securities.

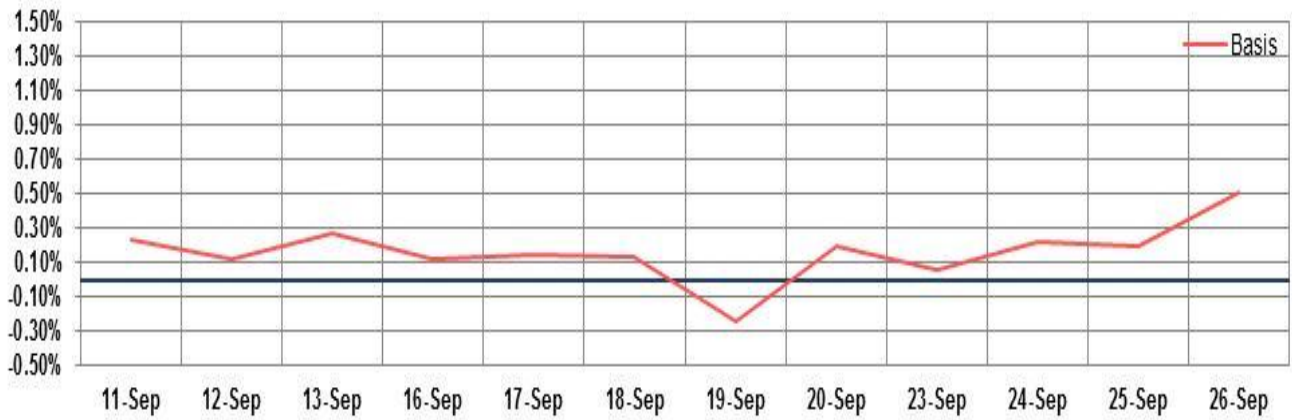
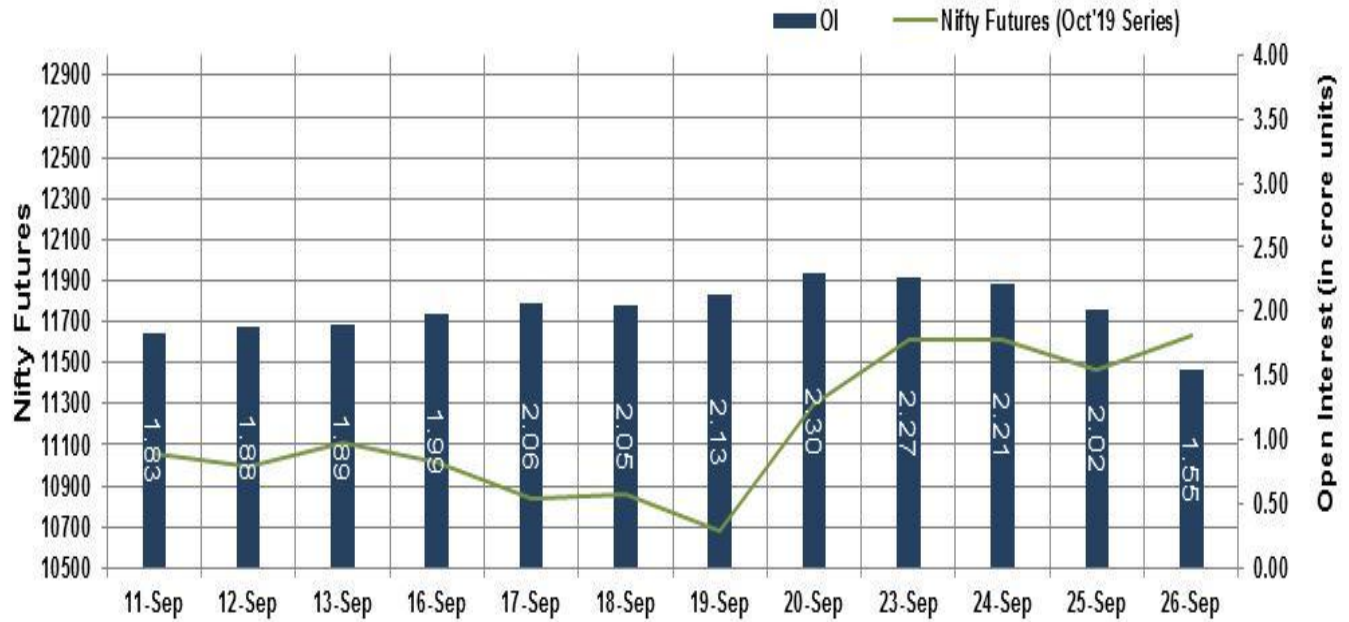
On the global front, European markets were trading in green, as German consumer sentiment is set to improve in October as stimulus measures announced by the European Central Bank boosted the propensity to buy. The survey data from market research group GfK showed that the forward-looking consumer sentiment index rose to 9.9 in October from 9.7 in September. Asian markets ended in green, despite Singapore's industrial production declined at a faster-than-expected rate in August. The data from the Economic Development Board showed that manufacturing output dropped 8.0 percent year-on-year in August, following a 0.1 percent fall in July.

Market Turnover & FII Derivative Data

Market TO	Current	Previous	Net%
BSE CASH	5339	2968	80
NSE CASH	48849	39830	23
NSE FO	3343697	1570828	113

FII Derivatives	Buy	Sell	Net
Ind. Futures	10214	9134	1080
Ind. Options	511053	507732	3321
Stk. Futures	24835	24571	264
Stk. Options	3587	3550	37

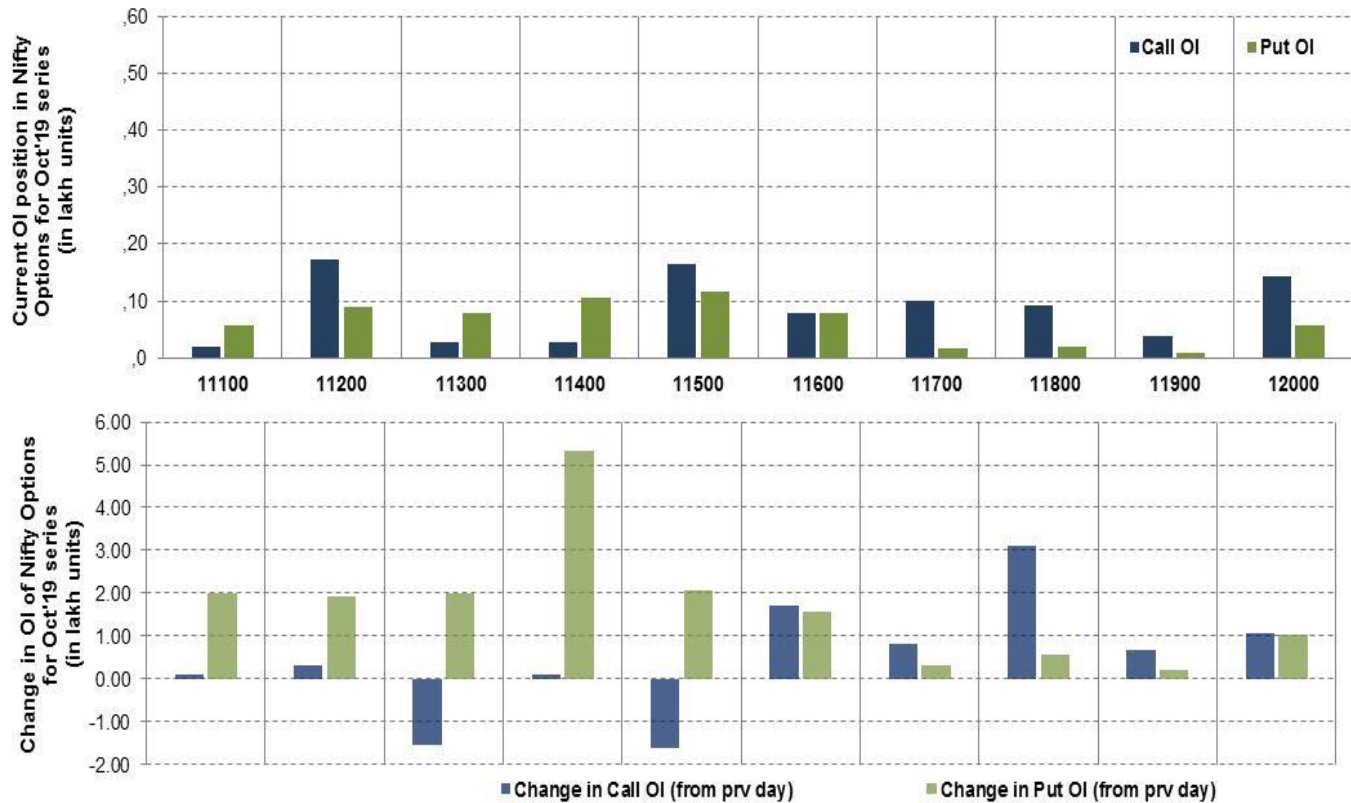
Nifty Futures



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 a reduction of 0.16 million in open interest.
- Among Nifty puts, 11,000 SP from the Oct month expiry was the most active put with an addition of 0.19 million open interests.
- The maximum OI outstanding for Calls was at 11,500 SP (1.16mn) and that for Puts was at 11,000 SP (1.72mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 26/09/19

Avg Avg



Nifty Cash prices have settled at 11571.2 up by 1.15 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
GODREJCP	1,197,600	1,897,600	58.45	680.00	1.32
CIPLA	2,301,000	3,633,000	57.89	440.05	0.91
ONGC	21,277,500	31,901,250	49.93	137.05	3.98
UPL	2,210,400	3,312,900	49.88	584.30	1.53
Short-Covering ↓ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
BEL	5,376,000	2,274,000	-57.70	110.90	1.65
ACC	467,600	162,000	-65.36	1656.60	1.23
CESC	292,000	92,800	-68.22	775.60	0.28
BATAINDIA	589,050	160,050	-72.83	1722.60	0.83
Fresh Shorts ↑ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
SRTRANSFIN	702,000	1,168,200	66.41	1109.80	-0.77
MARICO	2,178,800	3,455,400	58.59	386.15	-1.49
LUPIN	1,995,700	2,734,200	37.00	730.00	-0.29
HINDUNILVR	4,073,100	5,473,800	34.39	2034.80	-1.08
Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
BALKRISIND	377,600	160,800	-57.42	779.05	-0.29
NIITTECH	221,250	88,500	-60.00	1391.00	-1.08
KAJARIACER	218,400	79,300	-63.69	564.00	-0.69
CASTROLIND	2,417,400	836,400	-65.40	132.00	-0.15

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