

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11474	11340	11407	11458	11525	11575	Buy	Neutral	Neutral
Sensex	38667	38175	38421	38647	38893	39119	Buy	Neutral	Neutral
Nifty Futures	11543	11388	11466	11523	11600	11657	Buy	Neutral	Neutral
Bank Nifty	29103	28456	28780	29267	29591	30078	Neutral	Neutral	Neutral
CNX IT	15540	15147	15344	15456	15652	15765	Neutral	Neutral	Buy
CNX Midcap	16026	15676	15851	16070	16245	16465	Neutral	Neutral	Sell
CNX Small Cap	5594	5502	5548	5622	5668	5743	Neutral	Neutral	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	38667.3	-155.2	-0.4
NIFTY	11474.5	-38.0	-0.3
MIDCAP	14104.1	-161.9	-1.1
SMLCAP	13170.8	-161.2	-1.2
BSEFMC	11767.0	33.2	0.3
AUTO	16761.8	-138.6	-0.8
POWER	1934.4	-4.4	-0.2
REALTY	1978.0	-30.7	-1.5
BSE IT	15669.9	357.5	2.3
BANKEX	32889.1	-892.4	-2.6
OILGAS	14642.1	79.9	0.6
METAL	9085.7	-48.2	-0.5

Currency Futures	Close	Pre. Pts	% Chg
29-Oct-19 EUR-INR	77.71	77.63	0.11
29-Oct-19 USD-INR	71.06	70.77	0.42
29-Oct-19 GBP-INR	87.55	87.17	0.43
29-Oct-19 JPY-INR	65.95	65.62	0.51

Advance/ Decline	Adv	Dec	Un Ch.
NSE	517	1361	86
BSE	743	1758	149

FII/DII Capital Mkt*	Buy	Sell	Net
FII	5662	6131	(469)
DII	5315	4810	504

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity indices ended Monday's session below their neutral lines. The start of the day was sluggish, impacted with RBI's report showing that India's forex reserves declined by \$388 million to \$428.572 billion for the week ended September 20 due to a slide in core currency and gold assets. In the week to September 20, foreign currency assets, a major component of overall reserves declined by \$125 million to \$396.670 billion. Traders remained worried amid report that India had a 'worrysome' debt burden of over Rs 88 lakh crore at the first financial quarter of 2019 with the government apparently having no inkling to deal with the country's economic slowdown.

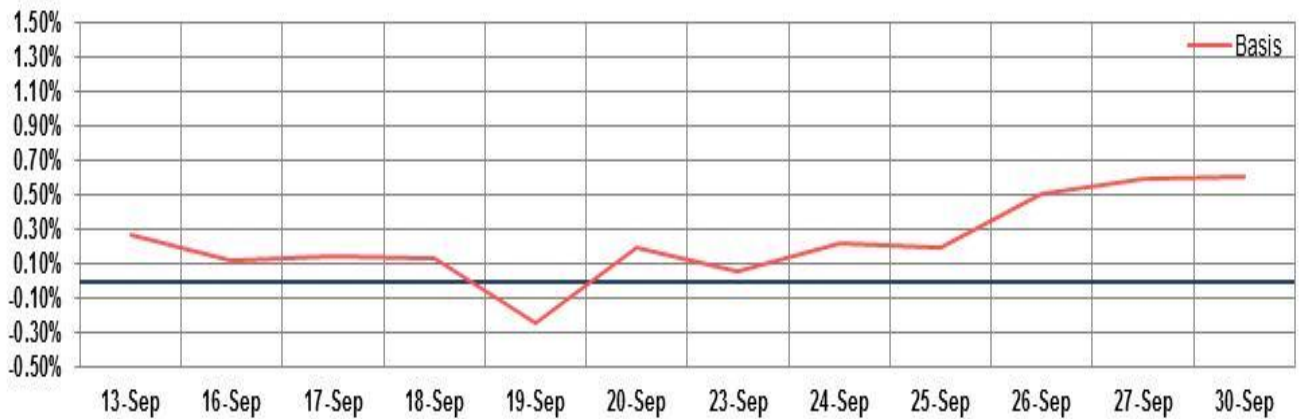
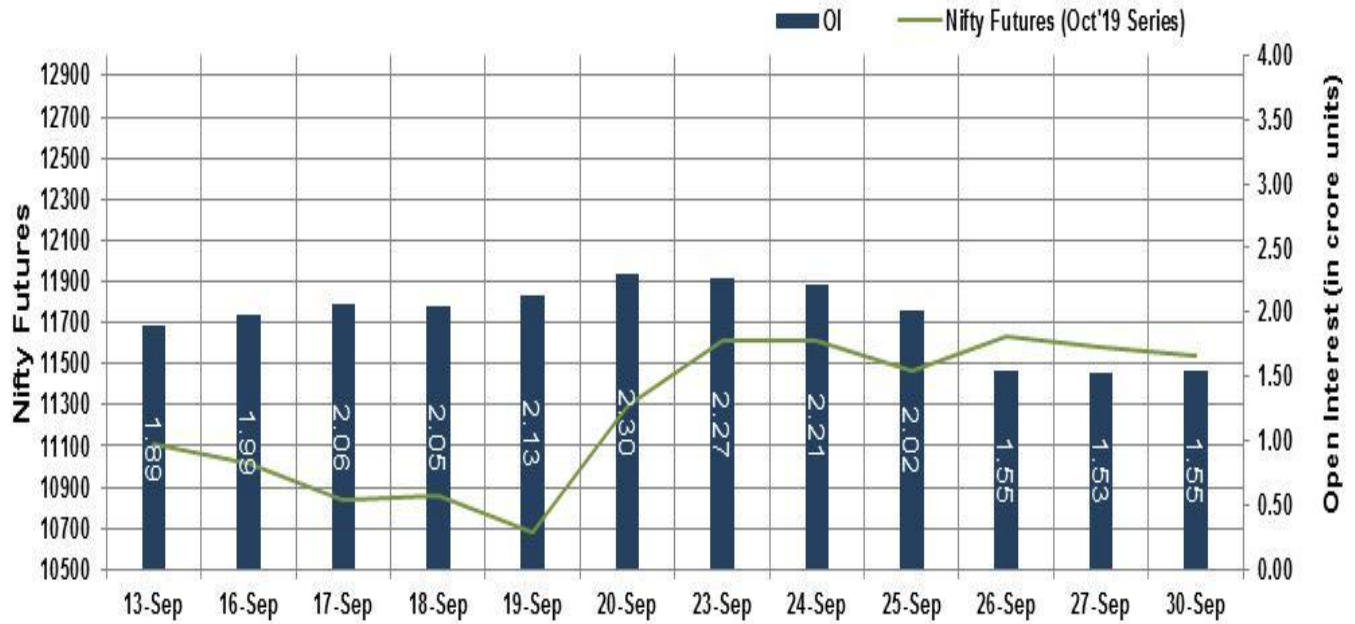
On the global front, European markets were trading mostly in green, after Eurozone unemployment rate unexpectedly dropped in August to its lowest level in more than a decade. The preliminary data from Eurostat showed that the seasonally adjusted unemployment rate fell to 7.4 percent from 7.5 percent in July. Asian markets ended mostly in red territory, as Japan's industrial production declined at a faster-than-expected rate in August. The preliminary data from the Ministry of Economy, Trade and Industry showed that Industrial production fell 1.2 percent month-on-month in August.

Market Turnover & FII Derivative Data

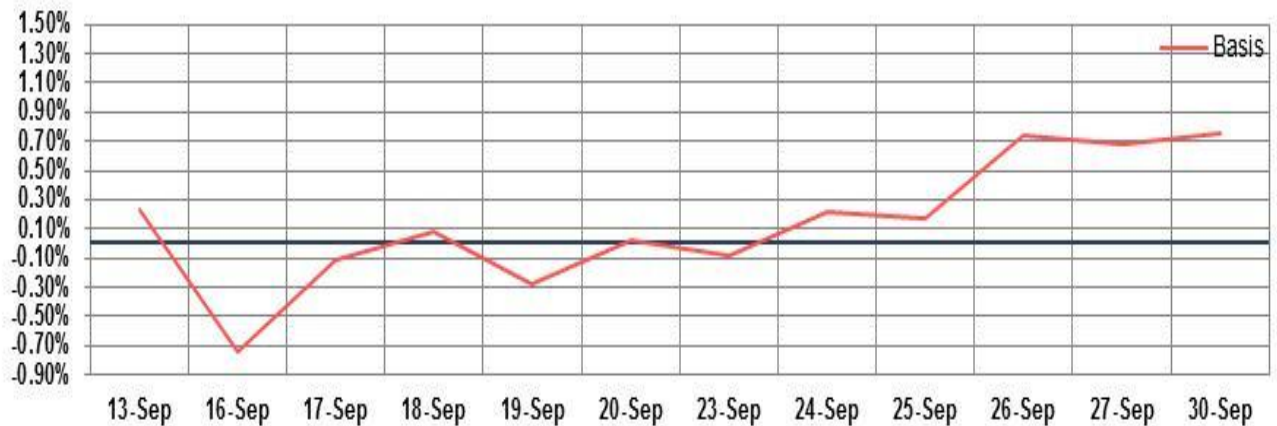
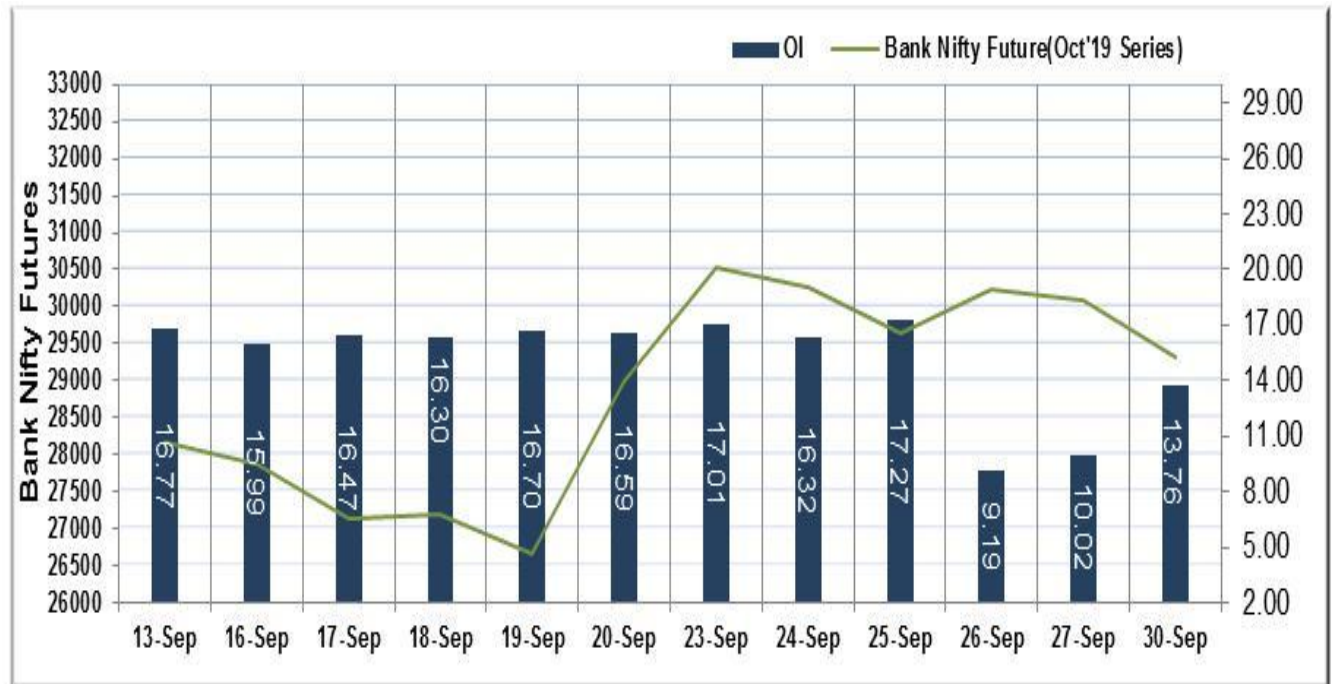
Market TO	Current	Previous	Net%
BSE CASH	2775	2405	15
NSE CASH	39655	33565	18
NSE FO	993216	654636	52

FII Derivatives	Buy	Sell	Net
Ind. Futures	4889	4188	701
Ind. Options	196286	195262	1024
Stk. Futures	14470	14652	(182)
Stk. Options	4274	4297	(23)

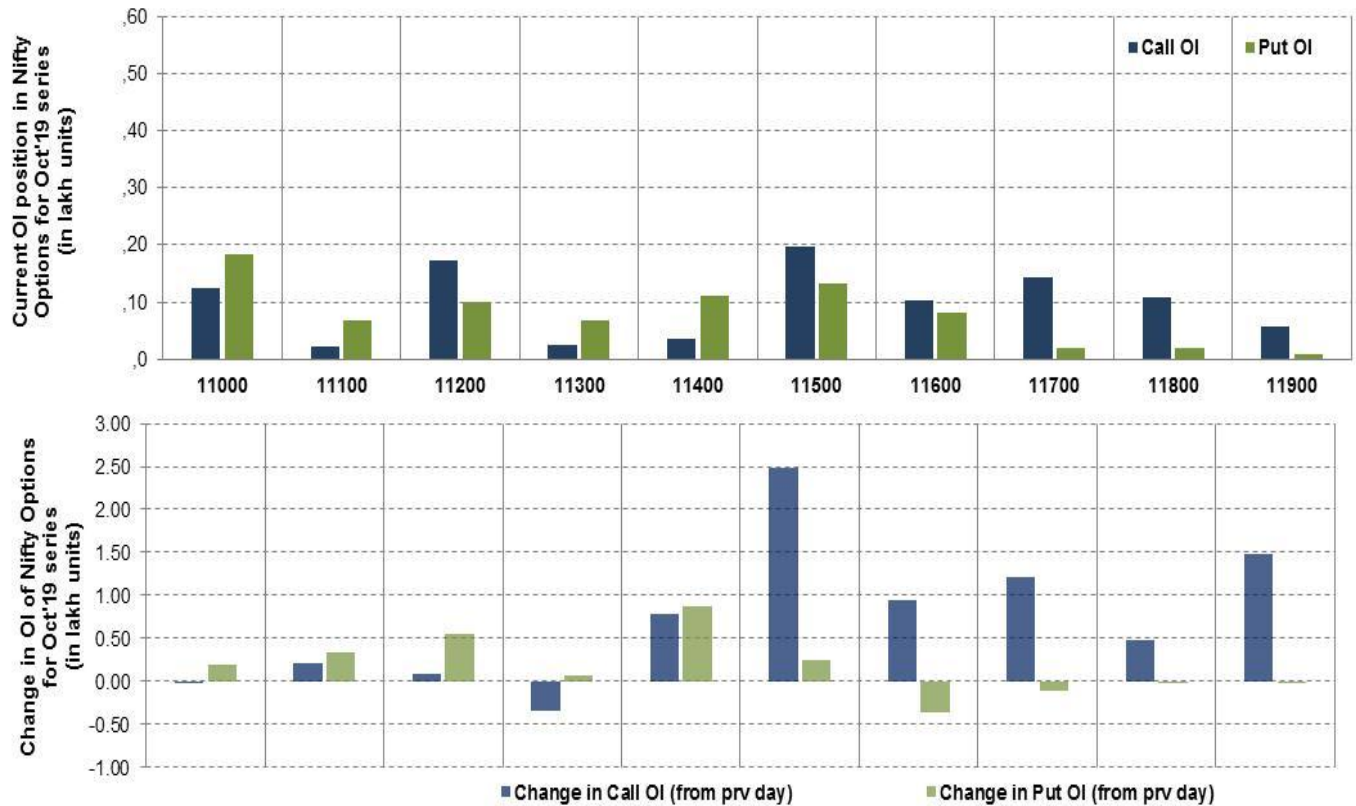
Nifty Futures



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 0.25 million in open interest.
- Among Nifty puts, 11,000 SP from the Oct month expiry was the most active put with an addition of 0.02 million open interests.
- The maximum OI outstanding for Calls was at 11,500 SP (1.97mn) and that for Puts was at 11,000 SP (1.84mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 30/09/19
Avg Avg



Nifty Cash prices have settled at 11474.45 down by 0.33 percent from the previous close. On the upper side it has resistance of 11550 and 11600 levels, while lower side it has support of 11400 and 11350 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
INFRATEL	5,794,000	6,806,000	17.47	259.95	1.09
BHARTIARTL	38,552,630	43,102,380	11.80	373.80	6.10
HEXAWARE	2,092,500	2,334,000	11.54	384.75	2.06
IDEA	541,044,000	598,696,000	10.66	6.40	12.28
Short-Covering ↓ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
HAVELLS	5,293,000	5,288,000	-0.09	722.15	0.32
AMARAJABAT	1,677,200	1,673,000	-0.25	720.80	1.03
EXIDEIND	9,583,200	9,424,800	-1.65	195.70	0.28
STAR	2,799,600	2,671,200	-4.59	303.85	0.88
Fresh Shorts ↑ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
IDFCFIRSTB	166,032,000	195,516,000	17.76	38.15	-9.06
RBLBANK	12,944,400	15,078,000	16.48	326.60	-9.67
L&TFH	38,241,000	44,541,000	16.47	84.50	-9.77
PEL	4,979,678	5,744,946	15.37	1614.90	-6.31
Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
ADANIPOWER	93,560,000	92,460,000	-1.18	64.35	-4.24
NCC	45,792,000	45,072,000	-1.57	55.45	-5.46
ZEEL	32,693,700	31,881,200	-2.49	265.50	-3.49
MANAPPURAM	13,632,000	13,140,000	-3.61	141.75	-1.56

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