

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11360	11081	11220	11387	11527	11694	Buy	Neutral	Neutral
Sensex	38305	37392	37849	38386	38843	39380	Buy	Neutral	Neutral
Nifty Futures	11435	11154	11294	11451	11592	11748	Buy	Neutral	Neutral
Bank Nifty	28726	27327	28026	28776	29475	30225	Buy	Neutral	Neutral
CNX IT	15300	15047	15174	15368	15494	15688	Sell	Neutral	Buy
CNX Midcap	15725	15172	15448	15781	16058	16391	Neutral	Neutral	Sell
CNX Small Cap	5493	5279	5386	5507	5614	5735	Neutral	Neutral	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	38305.4	-361.9	-0.9
NIFTY	11359.9	-114.6	-1.0
MIDCAP	13886.4	-217.7	-1.5
SMLCAP	12959.0	-211.8	-1.6
BSEFMC	11653.0	-114.0	-1.0
AUTO	16693.0	-68.8	-0.4
POWER	1910.6	-23.8	-1.2
REALTY	1901.3	-76.7	-3.9
BSE IT	15406.8	-263.2	-1.7
BANKEK	32378.6	-510.5	-1.6
OILGAS	14650.3	8.2	0.1
METAL	8926.2	-159.5	-1.8

Currency Futures	Close	Pre. Pts	% Chg
29-Oct-19 EUR-INR	77.92	77.71	0.27
29-Oct-19 USD-INR	71.28	71.06	0.30
29-Oct-19 GBP-INR	87.81	87.55	0.29
29-Oct-19 JPY-INR	65.97	65.95	0.03

Advance/ Decline	Adv	Dec	Un Ch.
NSE	387	1467	87
BSE	655	1834	140

FII/DII Capital Mkt*	Buy	Sell	Net
FII	5462	6760	(1298)
DII	5177	3673	1503

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity bourses ended in red for yet another trading session. The start of the day was positive, amid report that the government has stayed with the borrowing plan for the fiscal, as announced in the budget, sending a strong signal that it will try and meet the fiscal deficit target despite a sharp cut in corporate tax rate that is expected to cost Rs 1.45 lakh crore. But, soon key indices turned volatile, as India's manufacturing activity remained unchanged in September 2019, hit by subdued demand conditions domestically and externally. As per the survey report, the Nikkei India Manufacturing Purchasing Managers' Index (PMI) was at 51.4 in September, unchanged from August.

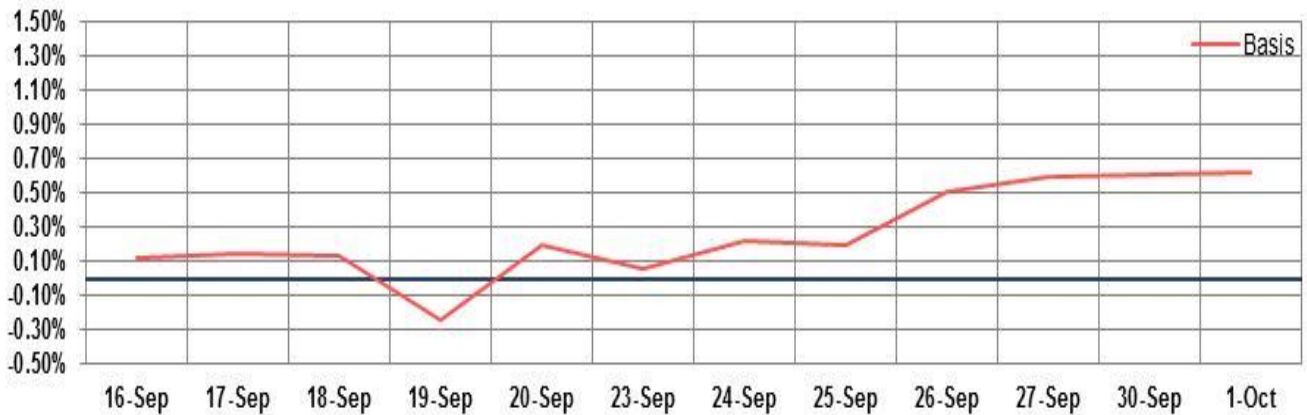
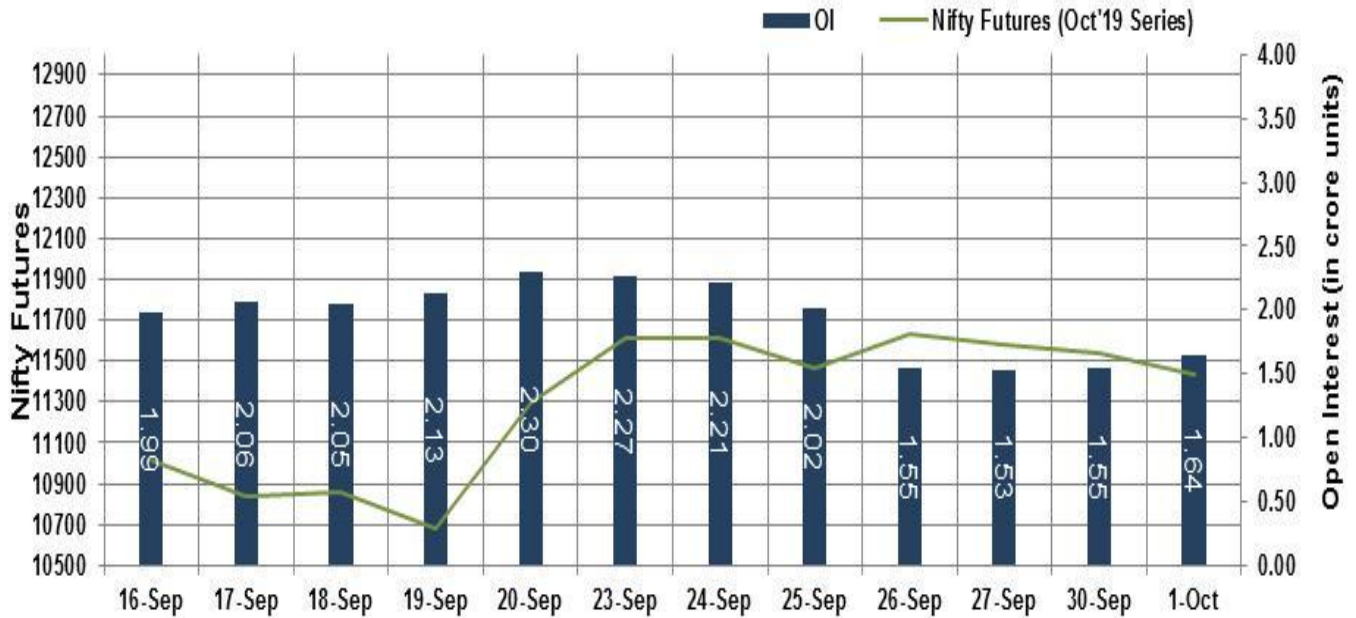
On the global front, European markets were trading in red, as euro area manufacturing sector contracted at the fastest pace in nearly seven years as output, new orders and purchasing fell sharply in September. The final data from IHS Markit showed that the final manufacturing Purchasing Managers' Index dropped to 45.7 in September from 47.0 in August. Asian markets ended mostly in green, after South Korea's consumer prices declined for the first time on record in September and exports continued to fall, adding pressure on the central bank to ease monetary policy. Consumer prices fell 0.4 percent year-on-year in September after staying flat in August.

Market Turnover & FII Derivative Data

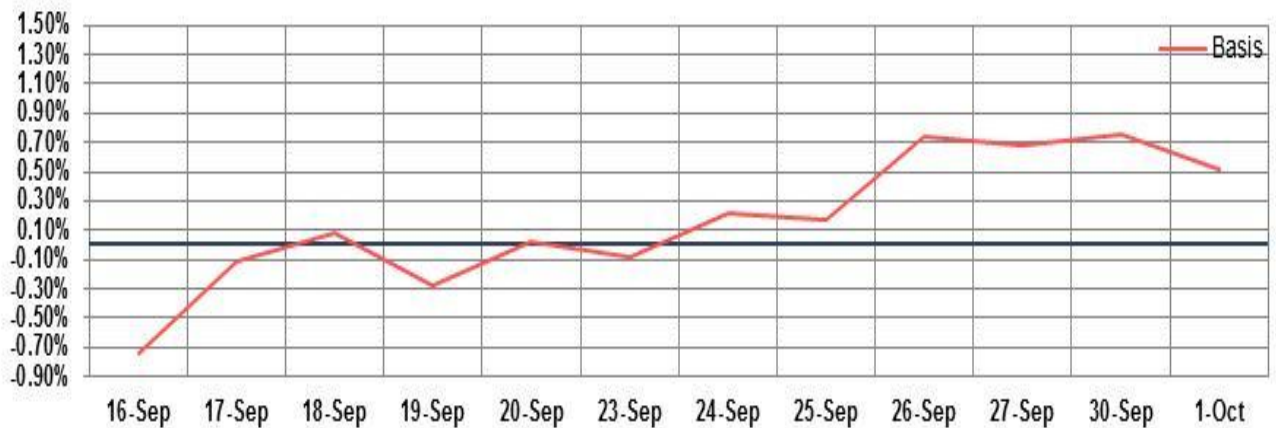
Market TO	Current	Previous	Net%
BSE CASH	2900	2775	5
NSE CASH	46352	39655	17
NSE FO	1854591	993216	87

FII Derivatives	Buy	Sell	Net
Ind. Futures	7355	7190	164
Ind. Options	422216	421106	1109
Stk. Futures	17832	18562	(731)
Stk. Options	7345	7367	(23)

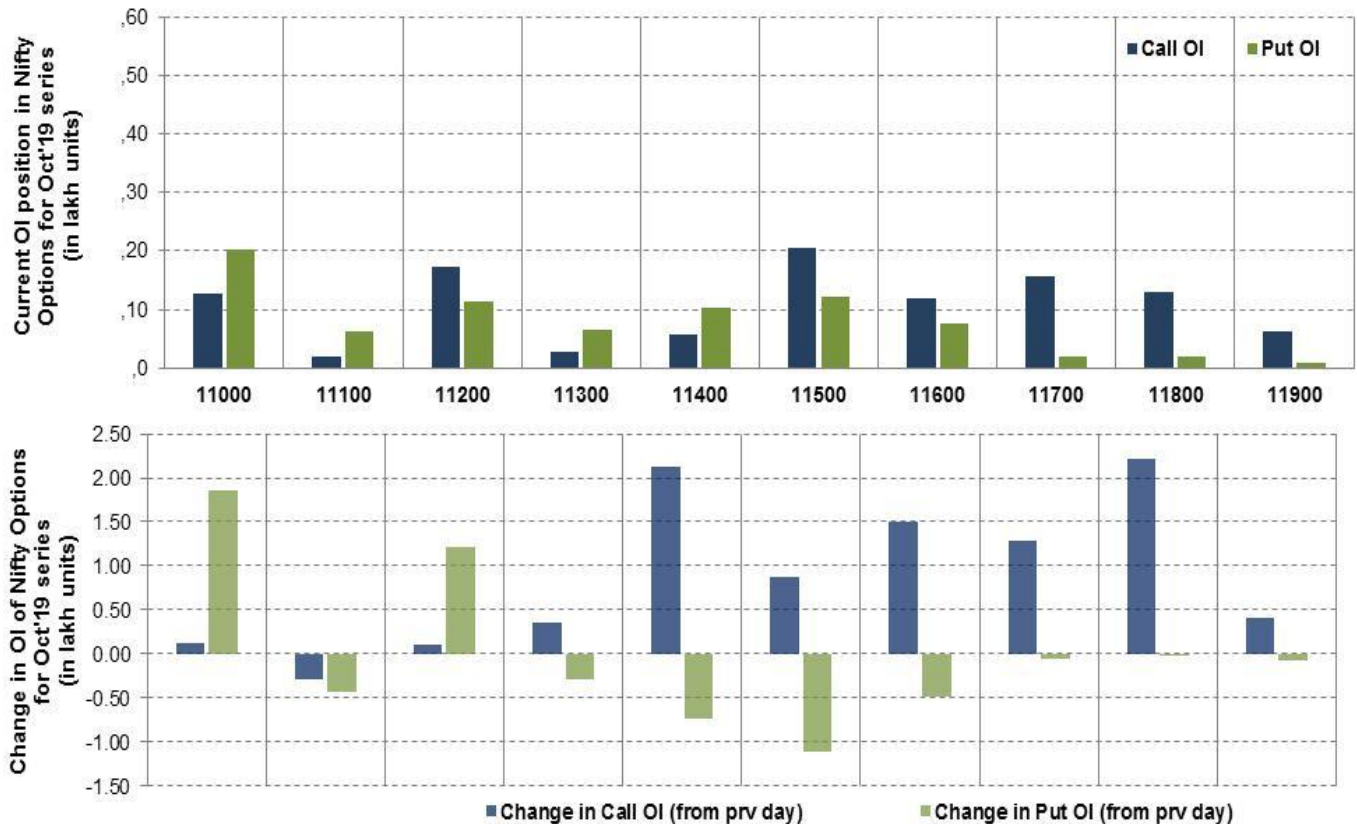
Nifty Futures



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 0.08 million in open interest.
- Among Nifty puts, 11,000 SP from the Oct month expiry was the most active put with an addition of 0.18 million open interests.
- The maximum OI outstanding for Calls was at 11,500 SP (2.06mn) and that for Puts was at 11,000 SP (2.03mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 01/10/19

Avg Avg



Nifty Cash prices have settled at 11359.9 down by 1.00 percent from the previous close. On the upper side it has resistance of 11450 and 11500 levels, while lower side it has support of 11300 and 11250 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
IBULHSGFIN	19,877,600	21,610,400	8.72	274.50	9.71
PEL	5,593,644	6,046,946	8.10	1619.00	0.09
SUNTV	3,980,000	4,290,000	7.79	477.85	0.92
SIEMENS	1,212,750	1,300,750	7.26	1538.00	1.03
Short-Covering ↓ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
RECLTD	26,394,000	26,328,000	-0.25	124.65	0.48
MINDTREE	1,366,800	1,274,400	-6.76	723.00	2.52
BPCL	23,491,800	21,646,800	-7.85	495.00	4.44
-	-	-	-	-	-
Fresh Shorts ↑ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
YESBANK	160,380,000	198,477,400	23.75	32.50	-21.88
APOLLOTYRE	7,236,000	8,925,000	23.34	169.25	-6.54
AXISBANK	59,066,400	70,376,400	19.15	678.55	-1.72
RBLBANK	14,580,000	17,134,800	17.52	303.80	-6.65
Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
L&TFH	39,834,000	38,668,500	-2.93	83.60	-1.47
TATACHEM	2,138,400	2,074,500	-2.99	584.00	-1.64
BOSCHLTD	156,570	150,810	-3.68	13525.00	-4.34
TATAGLOBAL	7,981,200	7,654,500	-4.09	272.65	-2.01

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