

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11314	11201	11257	11314	11370	11427	Neutral	Neutral	Neutral
Sensex	38107	37772	37939	38125	38293	38478	Neutral	Neutral	Neutral
Nifty Futures	11362	11258	11310	11364	11416	11470	Neutral	Neutral	Neutral
Bank Nifty	28414	27946	28180	28475	28709	29003	Neutral	Neutral	Neutral
CNX IT	15278	15120	15199	15308	15387	15496	Sell	Neutral	Buy
CNX Midcap	15715	15483	15599	15704	15820	15924	Neutral	Neutral	Sell
CNX Small Cap	5481	5396	5439	5475	5518	5555	Neutral	Neutral	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	38106.9	-198.5	-0.5
NIFTY	11314.0	-45.9	-0.4
MIDCAP	13844.5	-41.9	-0.3
SMLCAP	12910.2	-48.8	-0.4
BSEFMC	11671.9	18.9	0.2
AUTO	16756.0	63.0	0.4
POWER	1910.2	-0.4	0.0
REALTY	1923.0	21.7	1.1
BSE IT	15369.1	-37.7	-0.2
BANKEK	32088.0	-290.6	-0.9
OILGAS	14922.0	271.7	1.9
METAL	8658.6	-267.6	-3.0

Currency Futures	Close	Pre. Pts	% Chg
29-Oct-19 EUR-INR	78.11	77.92	0.24
29-Oct-19 USD-INR	71.07	71.28	-0.29
29-Oct-19 GBP-INR	87.58	87.81	-0.25
29-Oct-19 JPY-INR	66.47	65.97	0.76

Advance/ Decline	Adv	Dec	Un Ch.
NSE	700	1131	116
BSE	962	1532	157

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4762	5573	(810)
DII	3600	2737	862

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Bears held tight grip on Indian equity markets on Thursday, with Sensex and Nifty ending lower. The start of the day was negative, as the finance ministry in its latest data showed that Goods and services tax collection dropped to a 19-month low of Rs 91,916 crore in September 2019 which was 2.67% lower than the collection in the corresponding month last year at Rs 94,442 crore and 6.4% below the last month's figure of Rs 98,202 crore. Adding more worries, S&P Global Ratings slashed India's Gross Domestic Product (GDP) growth projection to 6.3% for the current financial year (FY20) from 7.1% forecasted earlier, amid decline in private consumption.

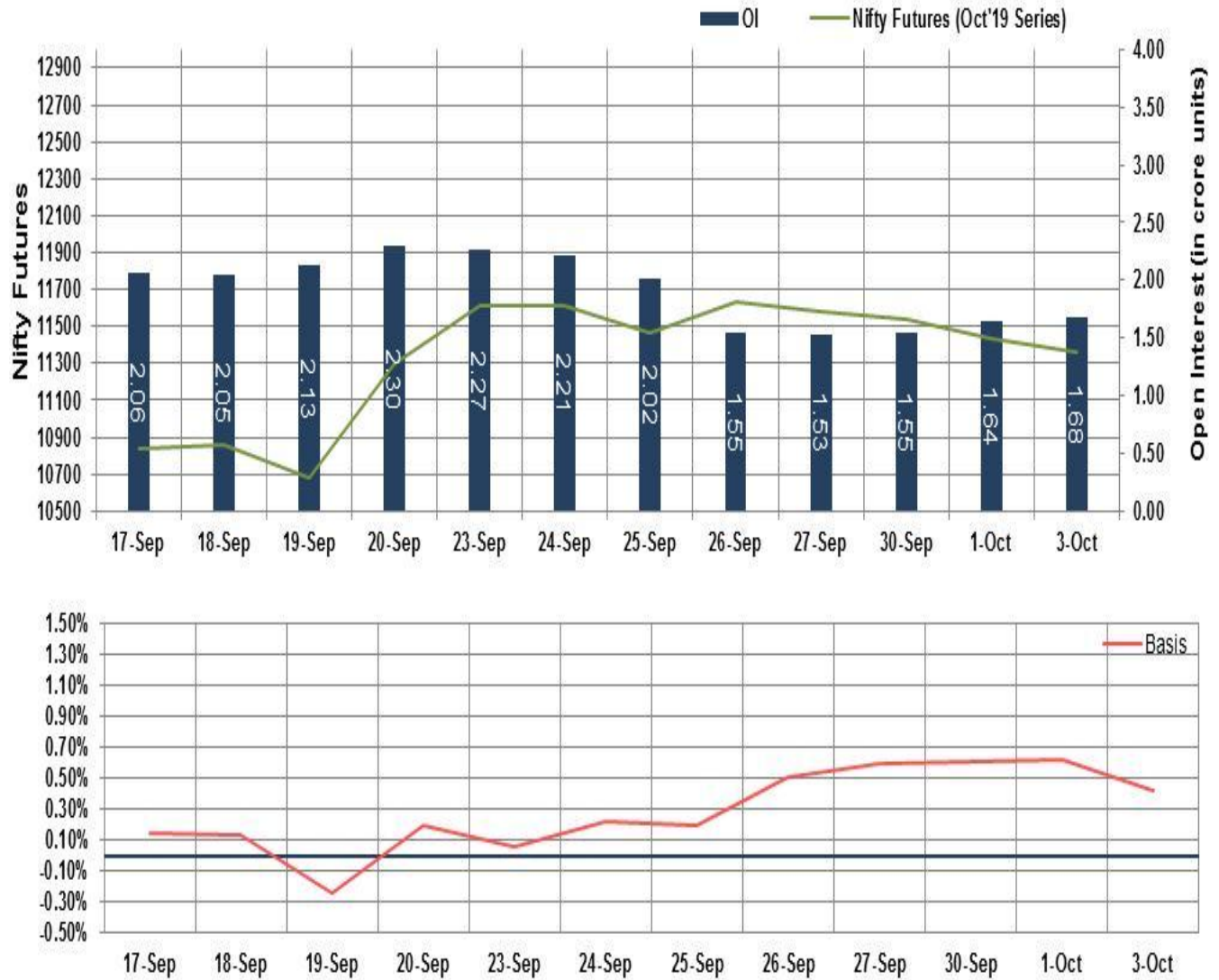
On the global front, European markets were trading mixed, as the euro area private sector expanded at the slowest pace in more than six years in September. The final data from IHS Markit showed that the final composite output index fell to 50.1 in September from 51.9 in August. The reading was below the flash estimate of 50.4. Asian markets ended lower, after the services sector in Japan continued to expand in September, albeit at a slower rate, with a PMI score of 52.8. That's down from the 22-month high of 53.3 in August. The survey also showed that the composite index came in at 51.5, down from 51.9 in August.

Market Turnover & FII Derivative Data

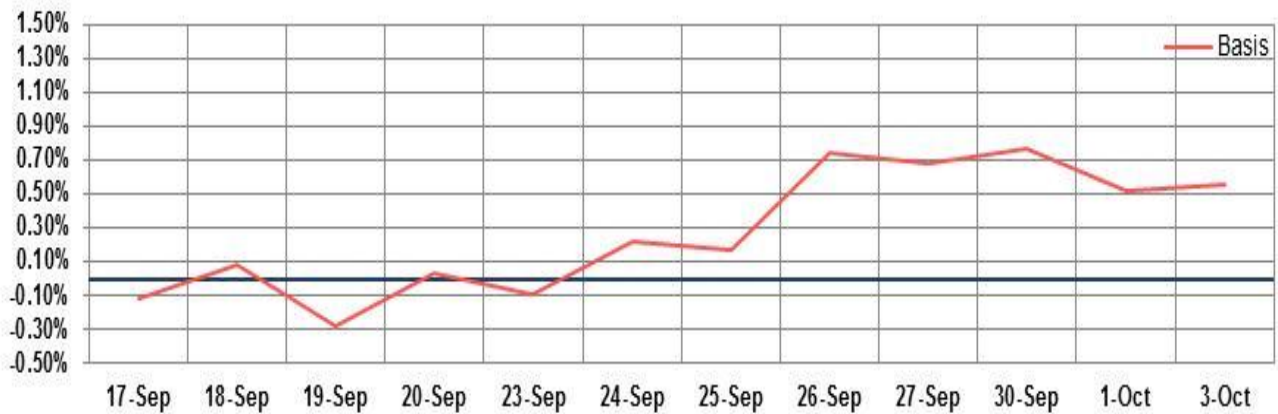
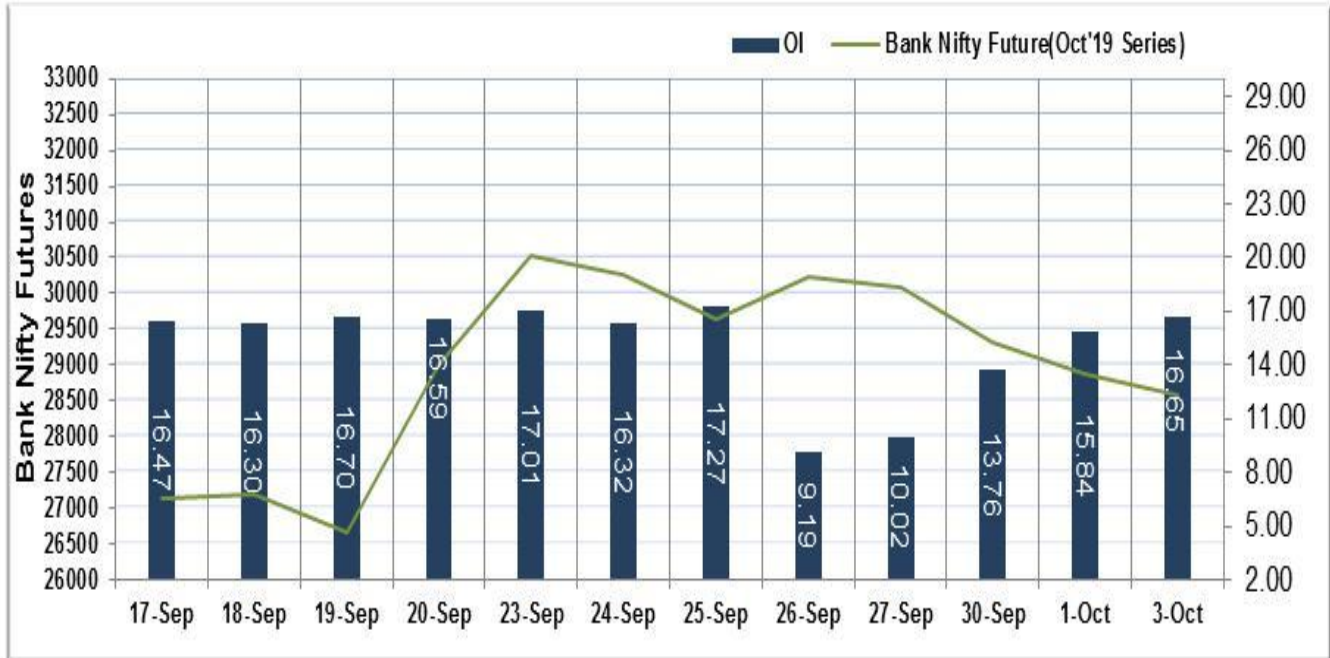
Market TO	Current	Previous	Net%
BSE CASH	2524	2900	(13)
NSE CASH	34651	46352	(25)
NSE FO	2791988	1854591	51

FII Derivatives	Buy	Sell	Net
Ind. Futures	4242	5305	(1063)
Ind. Options	482875	479969	2907
Stk. Futures	13339	13243	97
Stk. Options	4685	4725	(40)

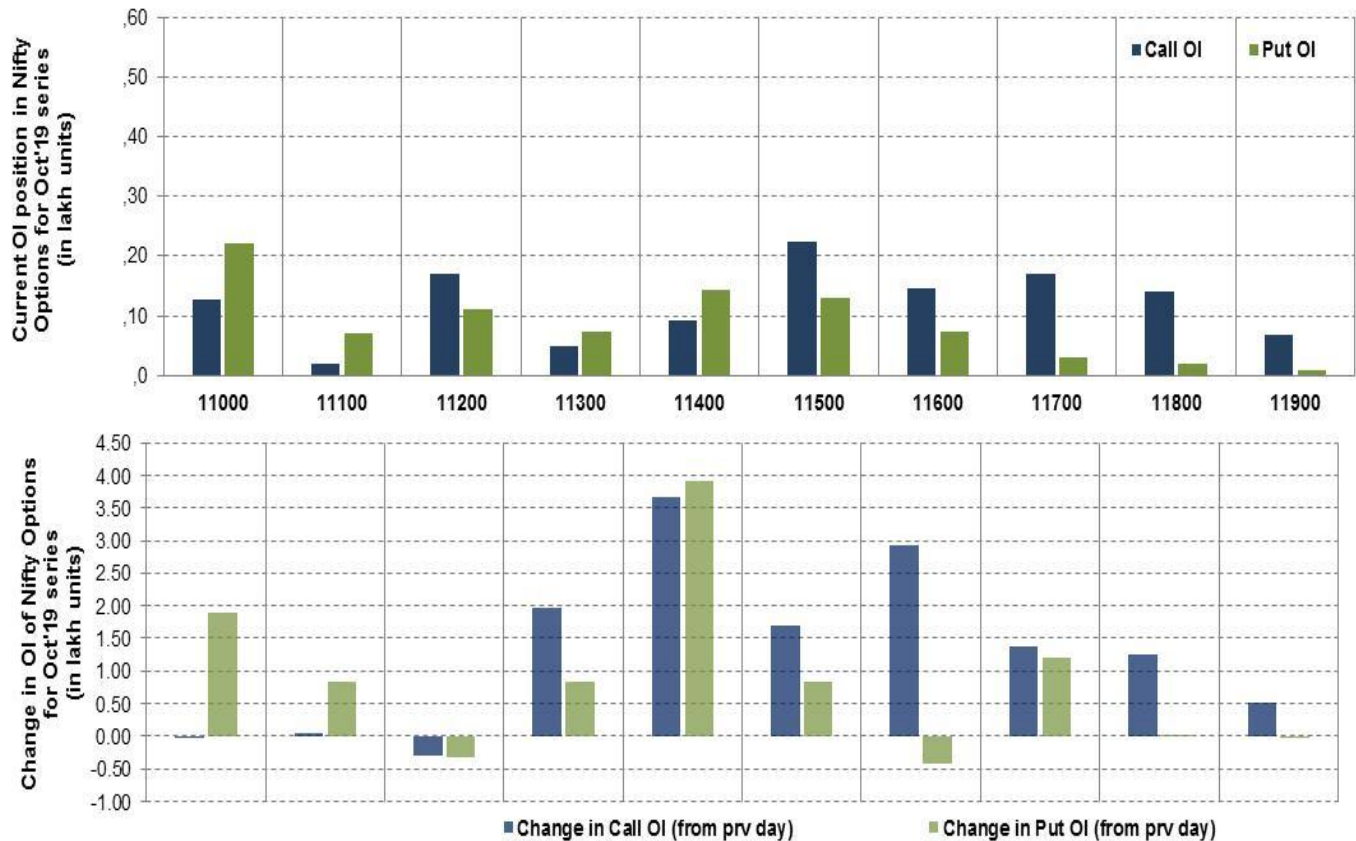
Nifty Futures



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 0.17 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 (2.23mn) and that for Puts was at 11,000 SP (2.21mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 03/10/19

Avg Avg



Nifty Cash prices have settled at 11314 down by 0.40 percent from the previous close. On the upper side it has resistance of 11400 and 11450 levels, while lower side it has support of 11250 and 11200 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
VOLTAS	1,586,000	1,829,000	15.32	680.00	0.34
NMDC	25,878,000	29,508,000	14.03	97.80	1.35
IOC	50,162,000	56,868,000	13.37	154.00	3.29
BPCL	20,905,200	23,157,000	10.77	533.00	7.39
Short-Covering ↓ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
BIOCON	11,935,800	11,827,800	-0.90	231.95	4.25
DIVISLAB	2,530,800	2,498,800	-1.26	1640.50	0.55
DISHTV	96,138,000	94,864,000	-1.33	17.90	8.81
CANBK	12,382,000	12,070,000	-2.52	182.20	1.73
Fresh Shorts ↑ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
MANAPPURAM	12,012,000	14,460,000	20.38	134.25	-0.78
JUSTDIAL	1,810,200	2,105,600	16.32	662.20	-3.93
IBULHSGFIN	19,125,600	21,612,000	13.00	251.50	-4.64
NATIONALUM	30,310,000	34,230,000	12.93	44.75	-2.29
Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
PAGEIND	192,700	192,450	-0.13	21644.80	-0.97
INDIGO	2,556,600	2,532,600	-0.94	1830.10	-2.44
MFSL	3,075,600	3,001,200	-2.42	419.15	-0.80
IDEA	559,888,000	536,844,000	-4.12	5.10	-6.42

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