

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11175	11003	11089	11244	11331	11486	Neutral	Sell	Buy
Sensex	37673	37133	37403	37903	38173	38674	Neutral	Sell	Buy
Nifty Futures	11201	11048	11125	11277	11354	11506	Neutral	Sell	Buy
Bank Nifty	27732	26962	27347	28039	28424	29115	Neutral	Sell	Buy
CNX IT	15340	15214	15277	15348	15411	15482	Sell	Neutral	Neutral
CNX Midcap	15574	15366	15470	15648	15752	15931	Neutral	Sell	Sell
CNX Small Cap	5417	5340	5378	5449	5488	5559	Neutral	Sell	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	37673.3	-433.6	-1.1
NIFTY	11174.8	-139.3	-1.2
MIDCAP	13713.8	-130.7	-0.9
SMLCAP	12808.7	-101.5	-0.8
BSEFMC	11501.3	-170.6	-1.5
AUTO	16571.7	-184.3	-1.1
POWER	1901.3	-8.9	-0.5
REALTY	1900.8	-22.2	-1.2
BSE IT	15482.2	113.1	0.7
BANDEX	31303.4	-784.6	-2.5
OILGAS	14818.2	-103.8	-0.7
METAL	8545.8	-112.8	-1.3

Currency Futures	Close	Pre. Pts	% Chg
29-Oct-19 EUR-INR	78.21	78.11	0.13
29-Oct-19 USD-INR	71.05	71.07	-0.03
29-Oct-19 GBP-INR	87.76	87.58	0.20
29-Oct-19 JPY-INR	66.67	66.47	0.29

Advance/ Decline	Adv	Dec	Un Ch.
NSE	669	1173	95
BSE	953	1664	248

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4862	5545	(682)
DII	3757	3151	606

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity benchmarks extended their losing streak for fifth straight session and ended Friday's session with losses of over a percent, as the Reserve Bank of India (RBI) reduced GDP growth forecast to 6.1 percent from its earlier estimate of 6.9 per cent in its fourth bi-monthly monetary policy meeting. Trading for the day began on a firm note, as traders took encouragement with Niti Aayog CEO Amitabh Kant's statement that there will be many more structural reforms by the government in the coming days to push economy to a high growth trajectory. He added that the government announced a series of economic boosters including capitalisation of public sector banks, merging some of them, package for exports, and bringing down corporate tax rate. Some support also came with report that Commerce and Industry Minister Piyush Goyal and US Secretary for Commerce Wilbur Ross held discussions to increase bilateral trade between the countries.

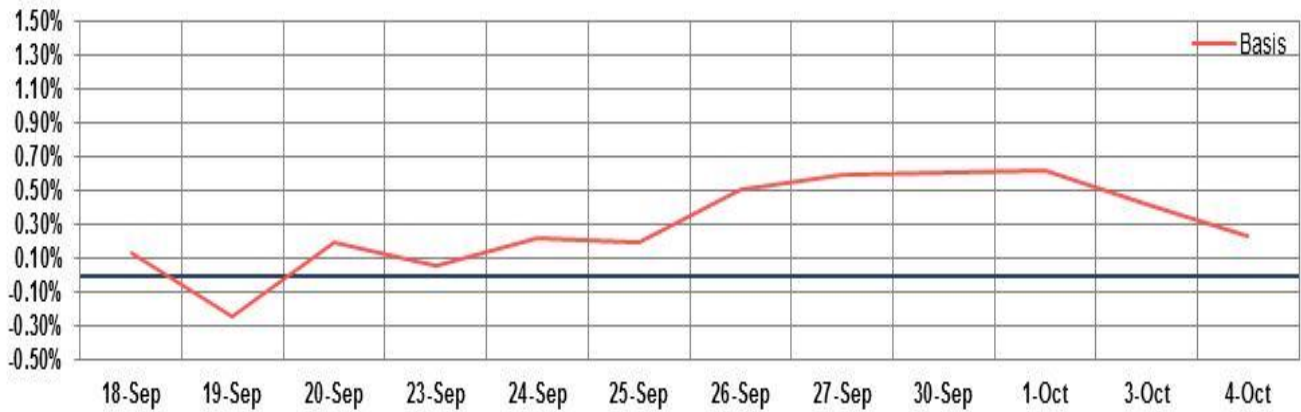
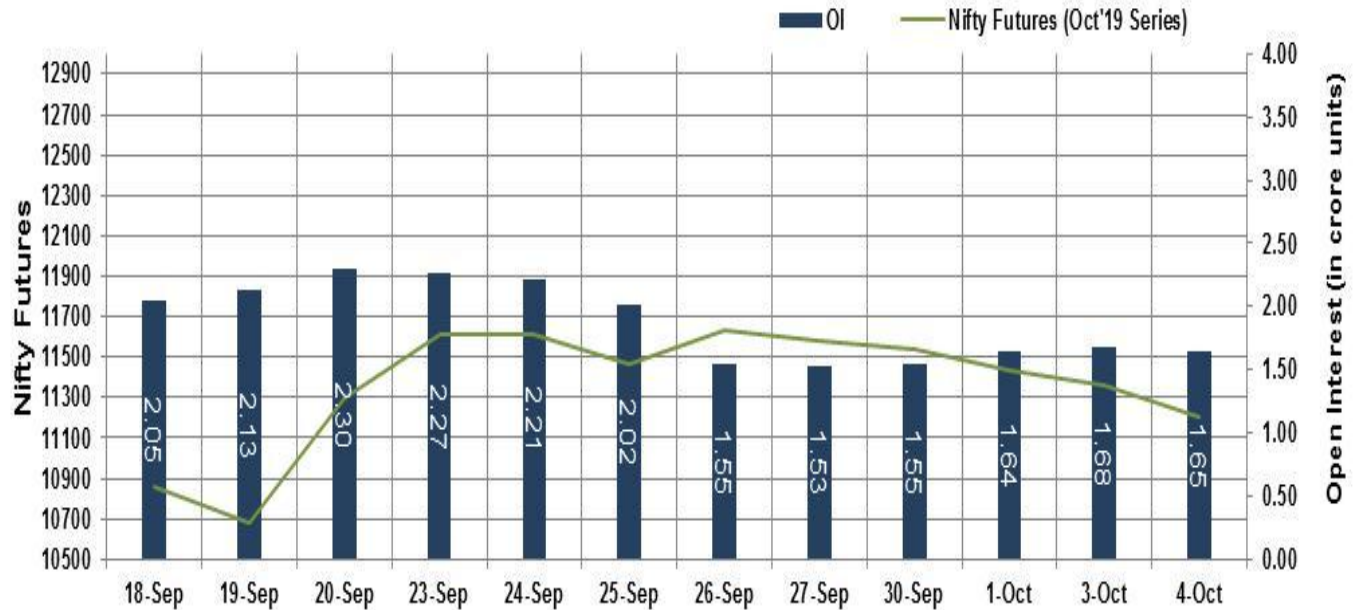
On the global front, Asian markets ended mostly lower on Friday, despite optimism that the US Federal Reserve will cut interest rates later in October. Investors remained cautious as they looked ahead to the release of US jobs data later in the day. European markets were trading mostly in red.

Market Turnover & FII Derivative Data

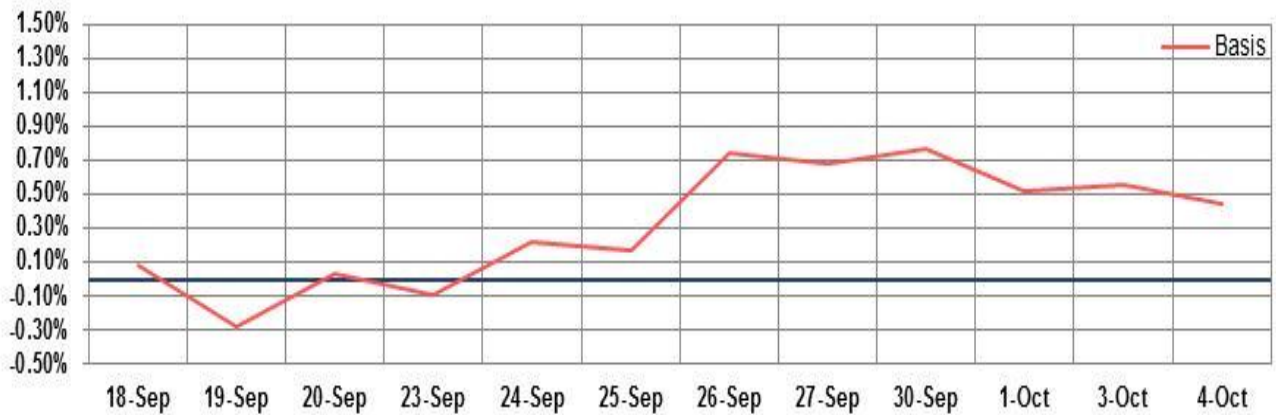
Market TO	Current	Previous	Net%
BSE CASH	2064	2524	(18)
NSE CASH	34917	34651	1
NSE FO	976983	2791988	(65)

FII Derivatives	Buy	Sell	Net
Ind. Futures	4914	5638	(725)
Ind. Options	220248	219321	927
Stk. Futures	14194	14065	129
Stk. Options	4710	4802	(92)

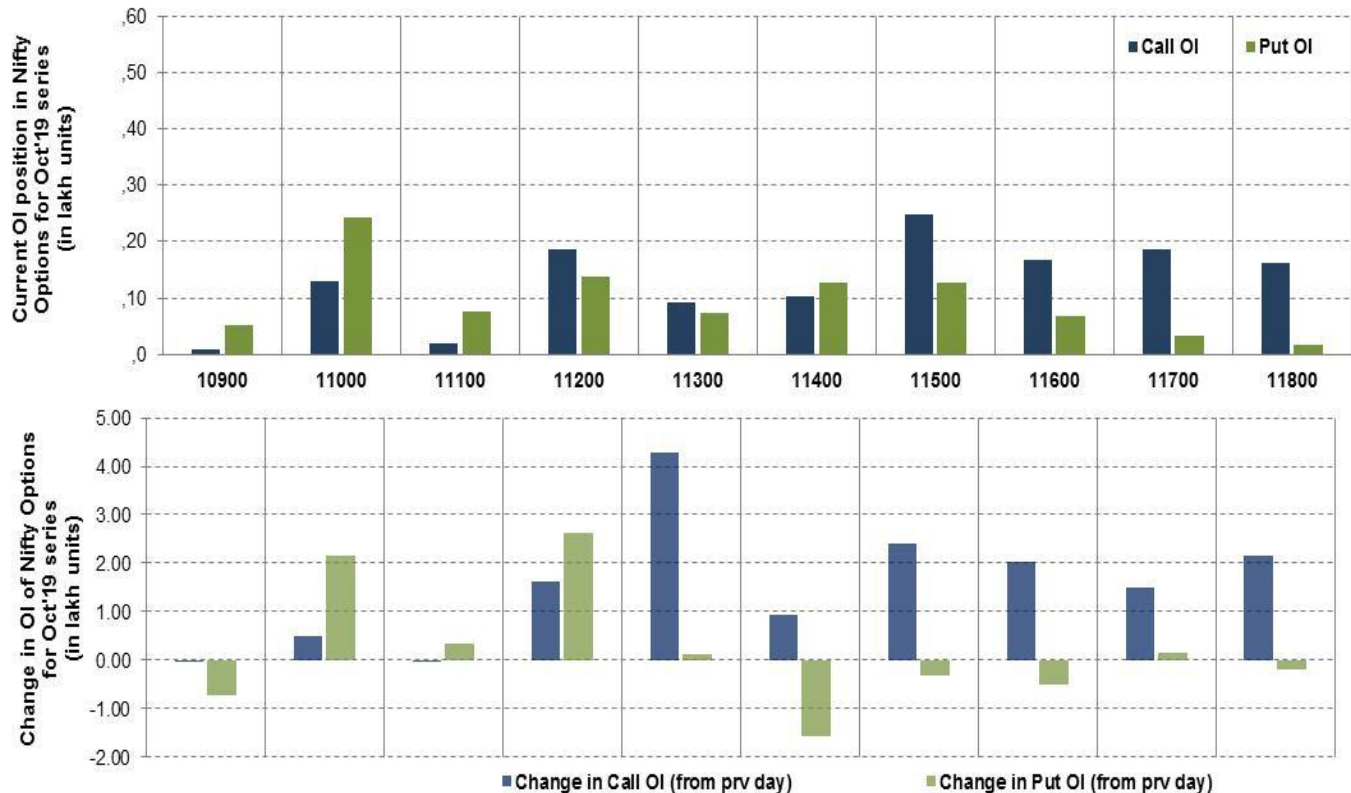
Nifty Futures



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 0.24 million in open interest.
- Among Nifty puts, 11,000 SP from the Oct month expiry was the most active put with an addition of 0.21 million open interests.
- The maximum OI outstanding for Calls was at 11,500 SP (2.47mn) and that for Puts was at 11,000 SP (2.43mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 04/10/19
Avg Avg



Nifty Cash prices have settled at 11174.75 down by 1.23 percent from the previous close. On the upper side it has resistance of 11250 and 11300 levels, while lower side it has support of 11100 and 11050 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
ONGC	62,936,250	71,133,750	13.03	130.10	0.77
NTPC	63,388,800	71,001,600	12.01	117.70	0.51
GAIL	42,058,590	46,267,120	10.01	132.55	0.23
SIEMENS	1,191,300	1,239,700	4.06	1536.00	0.01
Short-Covering ↓ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
TECHM	14,956,800	14,814,000	-0.95	710.75	0.57
TORNTPHARM	320,500	316,000	-1.40	1629.85	1.32
APOLLOHOSP	1,850,500	1,804,000	-2.51	1401.25	1.09
TECHM	14,956,800	14,814,000	-0.95	710.75	0.57
Fresh Shorts ↑ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
JUSTDIAL	2,052,400	2,440,200	18.89	611.10	-7.65
NATIONALUM	31,980,000	37,740,000	18.01	43.55	-2.24
COLPAL	1,461,600	1,722,000	17.82	1447.25	-3.26
UJJIVAN	7,350,400	8,620,800	17.28	309.35	-0.56
Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
BAJAJFINSV	1,011,000	996,125	-1.47	8337.90	-1.92
TORNTPOWER	3,495,000	3,441,000	-1.55	279.80	-2.01
SRF	912,250	894,000	-2.00	2682.00	-2.12
HDFC	38,032,000	37,036,500	-2.62	1981.00	-0.23

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