

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11126	11036	11081	11158	11203	11279	Neutral	Sell	Buy
Sensex	37532	37205	37369	37644	37807	38083	Neutral	Sell	Buy
Nifty Futures	11151	11073	11112	11187	11226	11301	Neutral	Sell	Buy
Bank Nifty	27768	27224	27496	27840	28112	28457	Neutral	Sell	Buy
CNX IT	15247	15070	15158	15315	15404	15561	Sell	Neutral	Neutral
CNX Midcap	15524	15326	15425	15509	15609	15693	Sell	Sell	Sell
CNX Small Cap	5349	5277	5313	5375	5411	5473	Sell	Sell	Sell

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	37532.0	-141.3	-0.4
NIFTY	11126.4	-48.4	-0.4
MIDCAP	13680.6	-33.2	-0.2
SMLCAP	12713.0	-95.6	-0.8
BSEFMC	11438.7	-62.6	-0.5
AUTO	16463.3	-108.4	-0.7
POWER	1885.0	-16.3	-0.9
REALTY	1881.7	-19.1	-1.0
BSE IT	15381.6	-100.7	-0.7
BANKEK	31385.4	82.0	0.3
OILGAS	14545.8	-272.5	-1.8
METAL	8449.7	-96.2	-1.1

Currency Futures	Close	Pre. Pts	% Chg
29-Oct-19 EUR-INR	78.31	78.21	0.13
29-Oct-19 USD-INR	71.17	71.05	0.18
29-Oct-19 GBP-INR	87.75	87.76	0.00
29-Oct-19 JPY-INR	66.69	66.67	0.03

Advance/ Decline	Adv	Dec	Un Ch.
NSE	606	1240	114
BSE	868	1656	227

FII/DII Capital Mkt*	Buy	Sell	Net
FII	3023	3517	(494)
DII	4191	3286	904

\*NOTE: - FII AND DII data figure is provisional

## Market Commentary

Indian equity bourses failed to hold gains on Monday and ended in red. After a cautious start, markets remained positive for the most part of the session, taking support from Niti Aayog Vice-chairman Rajiv Kumar's statement that with several steps taken by the government in the past couple of months to boost the economy, the country's growth is expected to be around 6.5% this year, although it is lower than expected. Some relief also came among investors because of the Finance Ministry's statement that the Reserve Bank's decision to lower benchmark lending rate will complement recent measures taken by the government to accelerate growth.

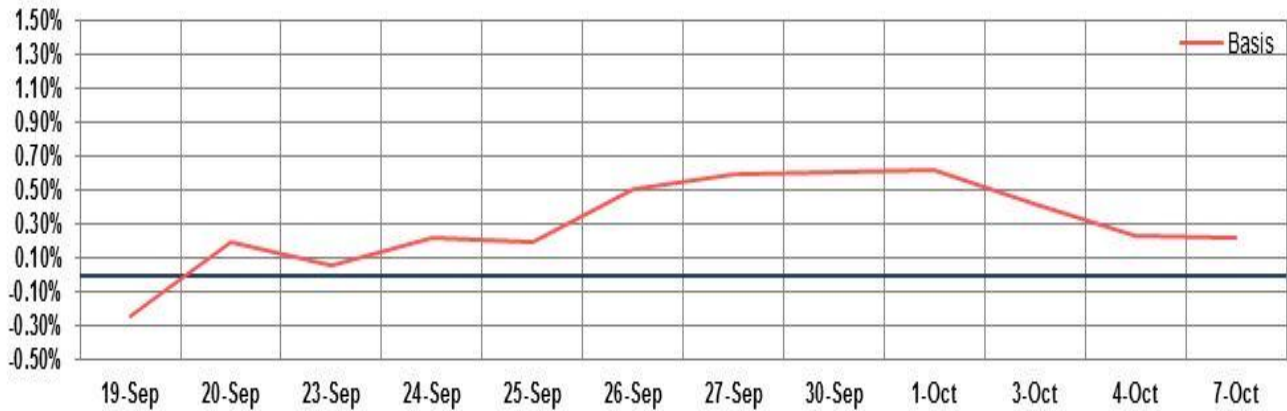
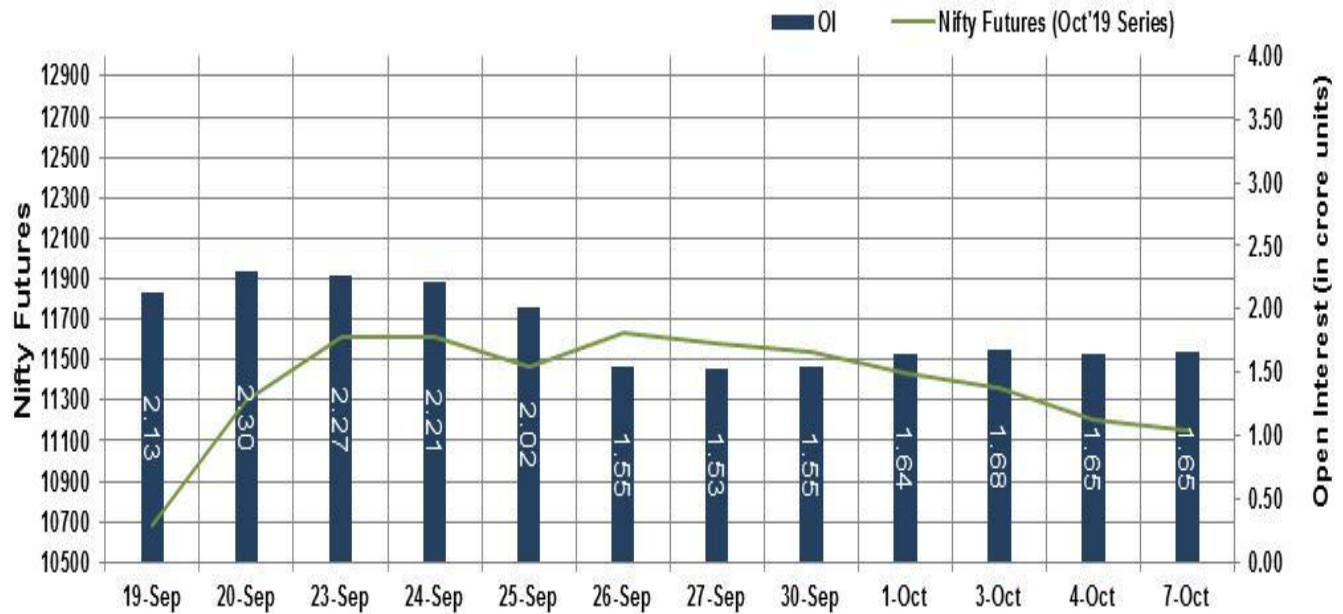
On the global front, European markets were trading in red terrain, after Norway's industrial production declined further in August. The figures from Statistics Norway showed that industrial production declined a calendar-adjusted 9.2 percent year-on-year in August, following a 5.7 percent fall in July. Asian markets ended in green territory, despite China's foreign exchange reserves declined in September. The figures from the People's Bank of China showed that forex reserves totaled \$3.092 trillion at the end of September compared to \$3.107 trillion in August. The expected level was \$3.105 trillion.

## Market Turnover & FII Derivative Data

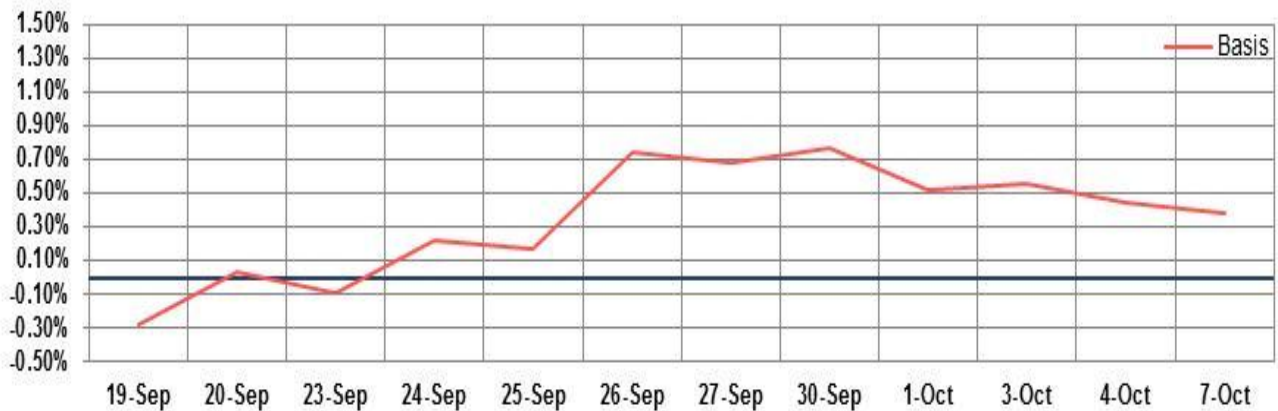
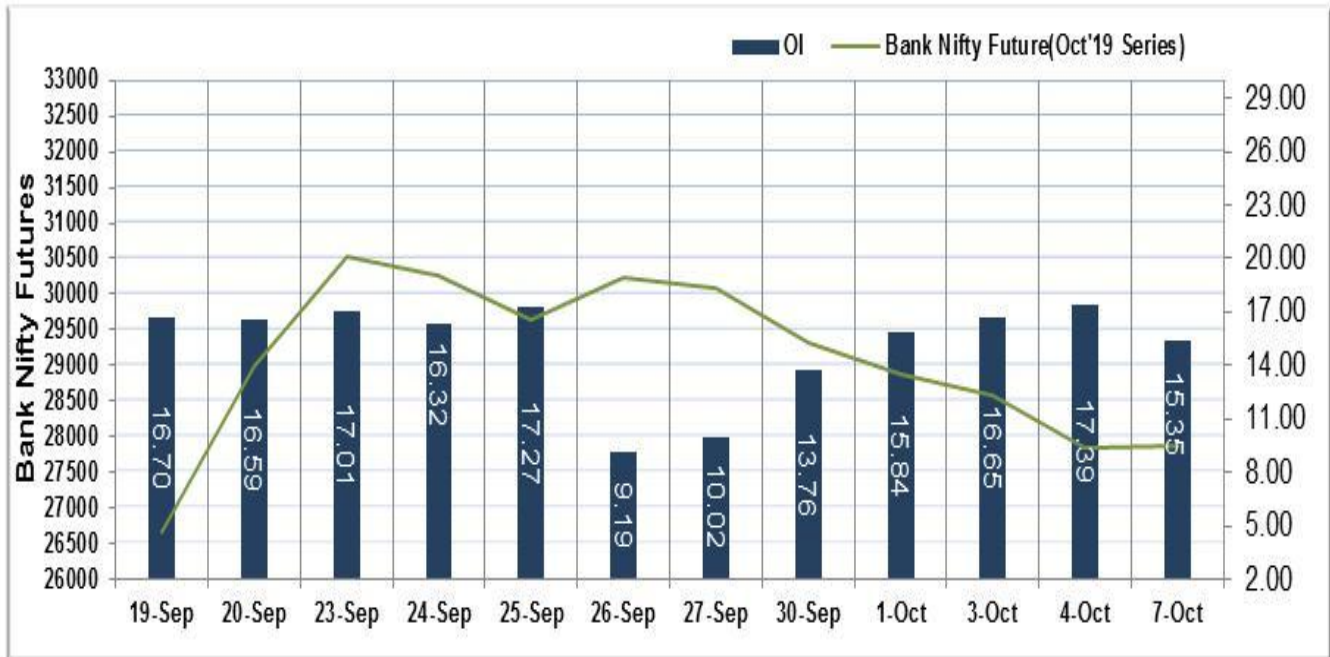
Market TO	Current	Previous	Net%
BSE CASH	1929	2064	(7)
NSE CASH	30789	34917	(12)
NSE FO	866677	976983	(11)

FII Derivatives	Buy	Sell	Net
Ind. Futures	3829	3219	611
Ind. Options	184434	183668	767
Stk. Futures	11881	11496	385
Stk. Options	4453	4492	(39)

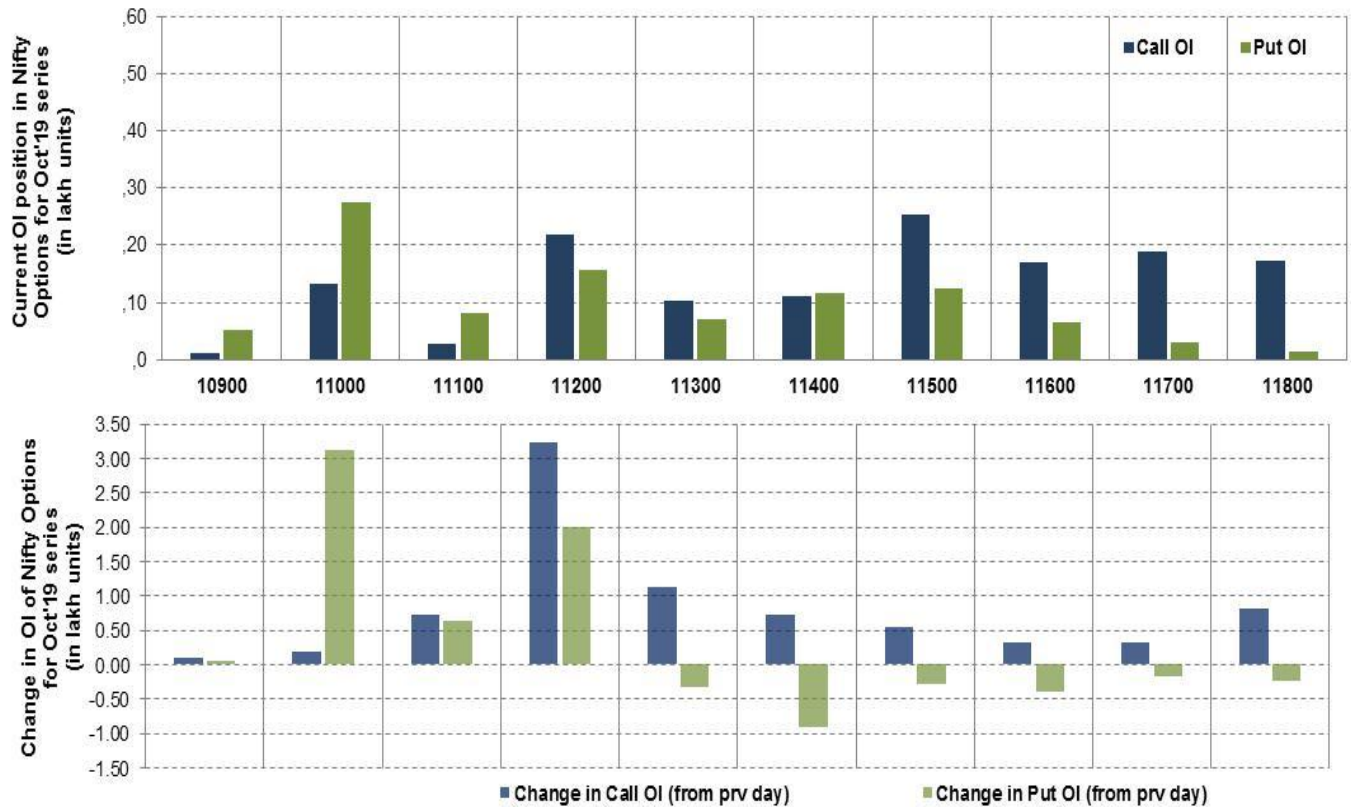
# Nifty Futures



# 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 0.05 million in open interest.
- Among Nifty puts, 11,000 SP from the Oct month expiry was the most active put with an addition of 0.31 million open interests.
- The maximum OI outstanding for Calls was at 11,500 SP (2.52mn) and that for Puts was at 11,000 SP (2.74mn)

## Nifty Technical & Indices Levels

1-Nifty 50 - 07/10/19

Avg Avg



Nifty Cash prices have settled at 11126.4 down by 0.43 percent from the previous close. On the upper side it has resistance of 11200 and 11250 levels, while lower side it has support of 11050 and 11000 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
BERGEPAIN	4,551,800	5,420,800	19.09	427.80	1.13
VOLTAS	1,873,000	2,057,000	9.82	666.00	0.98
NIITTECH	732,000	801,000	9.43	1382.00	0.27
ZEEL	31,309,200	34,043,100	8.73	250.65	5.56
Short-Covering ↓ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
CUMMINSIND	1,589,000	1,576,400	-0.79	563.75	2.13
M&MFIN	14,608,750	14,391,250	-1.49	325.90	0.23
BHARATFORG	8,155,200	7,951,200	-2.50	425.35	0.27
MFSL	3,097,200	2,959,200	-4.46	410.50	0.64
Fresh Shorts ↑ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
NATIONALUM	33,400,000	46,350,000	38.77	43.05	-0.81
AUROPHARMA	15,417,000	20,065,000	30.15	453.65	-20.54
TORNTPHARM	297,500	378,000	27.06	1604.00	-1.77
GLENMARK	5,654,000	6,930,000	22.57	287.00	-9.31
Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
AMARAJABAT	1,635,900	1,633,100	-0.17	683.20	-0.88
GODREJCP	6,307,200	6,293,600	-0.22	670.40	-0.20
CESC	1,511,200	1,483,200	-1.85	730.05	-0.60
TATACHEM	2,026,800	1,988,100	-1.91	577.50	-0.15

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