

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11235	11161	11198	11245	11282	11330	Neutral	Sell	Buy
Sensex	37880	37611	37745	37938	38073	38265	Neutral	Sell	Buy
Nifty Futures	11258	11164	11211	11262	11310	11361	Neutral	Sell	Buy
Bank Nifty	28013	27522	27767	28160	28406	28799	Neutral	Sell	Buy
CNX IT	15094	14920	15007	15121	15208	15322	Sell	Neutral	Neutral
CNX Midcap	15540	15390	15465	15597	15672	15804	Sell	Sell	Sell
CNX Small Cap	5371	5336	5353	5381	5398	5426	Sell	Sell	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	37880.4	-297.6	-0.8
NIFTY	11234.6	-78.8	-0.7
MIDCAP	13748.1	-121.2	-0.9
SMLCAP	12723.3	-73.2	-0.6
BSEFMC	11402.3	-47.0	-0.4
AUTO	16494.8	-201.3	-1.2
POWER	1914.8	-0.8	0.0
REALTY	1877.7	-41.5	-2.2
BSE IT	15202.0	-38.5	-0.3
BANKEX	31688.2	-849.2	-2.6
OILGAS	14678.9	11.5	0.1
METAL	8496.2	-132.5	-1.5

Currency Futures	Close	Pre. Pts	% Chg
29-Oct-19 EUR-INR	78.57	78.28	0.37
29-Oct-19 USD-INR	71.17	71.22	-0.06
29-Oct-19 GBP-INR	87.28	87.15	0.15
29-Oct-19 JPY-INR	66.32	66.37	-0.08

Advance/ Decline	Adv	Dec	Un Ch.
NSE	640	1184	111
BSE	858	1591	180

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4763	5027	(263)
DII	4043	3540	503

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Bears gripped Dalal Street on Thursday, with Sensex and Nifty ending the trading session lower by around 300 and 80 points, respectively. Markets made a negative start of the day, as International Monetary Fund (IMF) chief Kristalina Georgieva said that the largest emerging market economies like India are facing an even more pronounced effect of the global downturn. The street remained pessimistic with a private report that a workforce analysis of listed companies reveals that the job loss in public sector was one of the worst in the recent times. In contrast to an increase of 9.2 per cent headcount in private sector, the public sector saw a decline of 2.6 per cent in FY19.

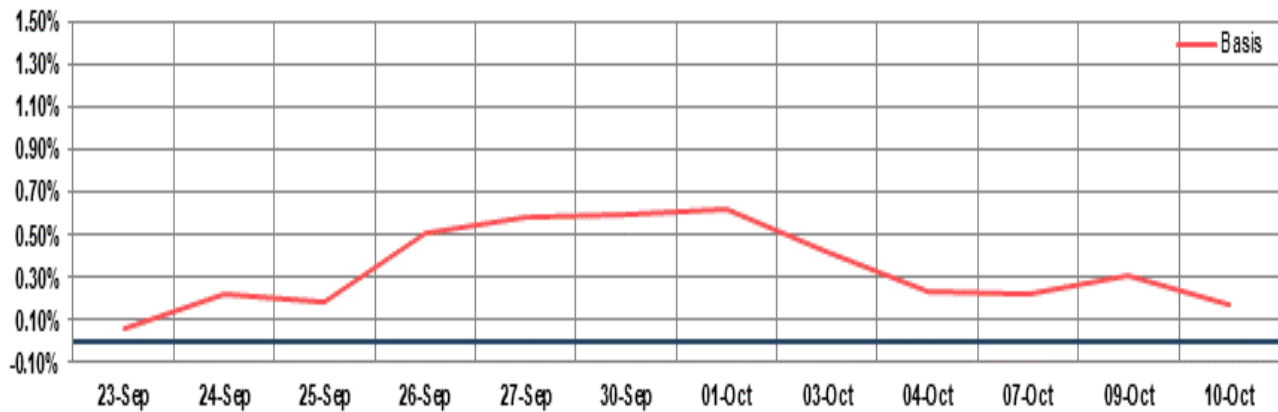
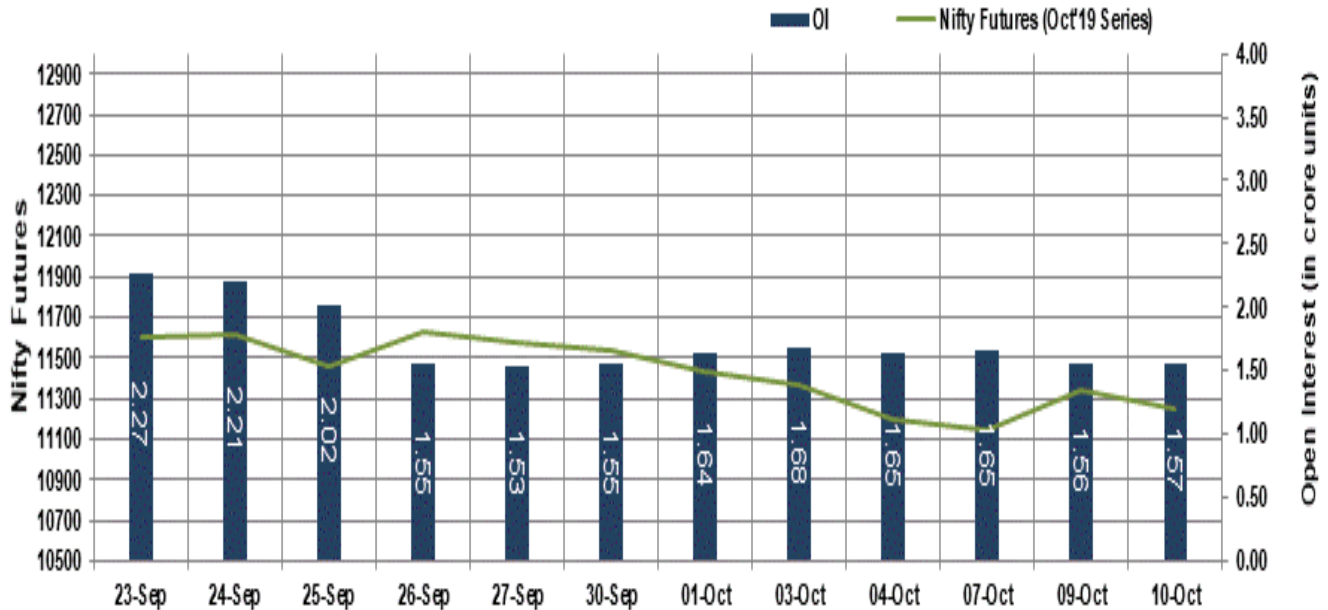
Key indices extended their losses in the second half of the session, after International rating agency Moody's Investors Service in its latest report cut India's gross domestic product (GDP) growth forecast to 5.8 per cent for the current fiscal year (FY20) from 6.8 per cent in FY19, but it expects GDP to pick up to 6.6 per cent in FY21 and around 7 per cent over the medium term. Adding more worries among market participants, the World Bank said that Asia Pacific economies are expected to slow this year due to uncertainty around U.S.-China trade tensions and slowdowns in major global economies could further hurt the region's exports.

Market Turnover & FII Derivative Data

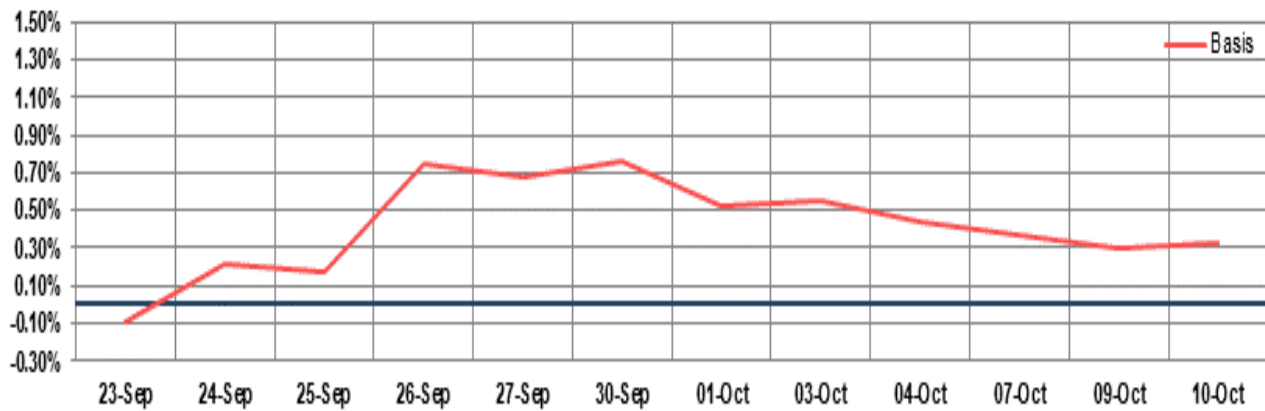
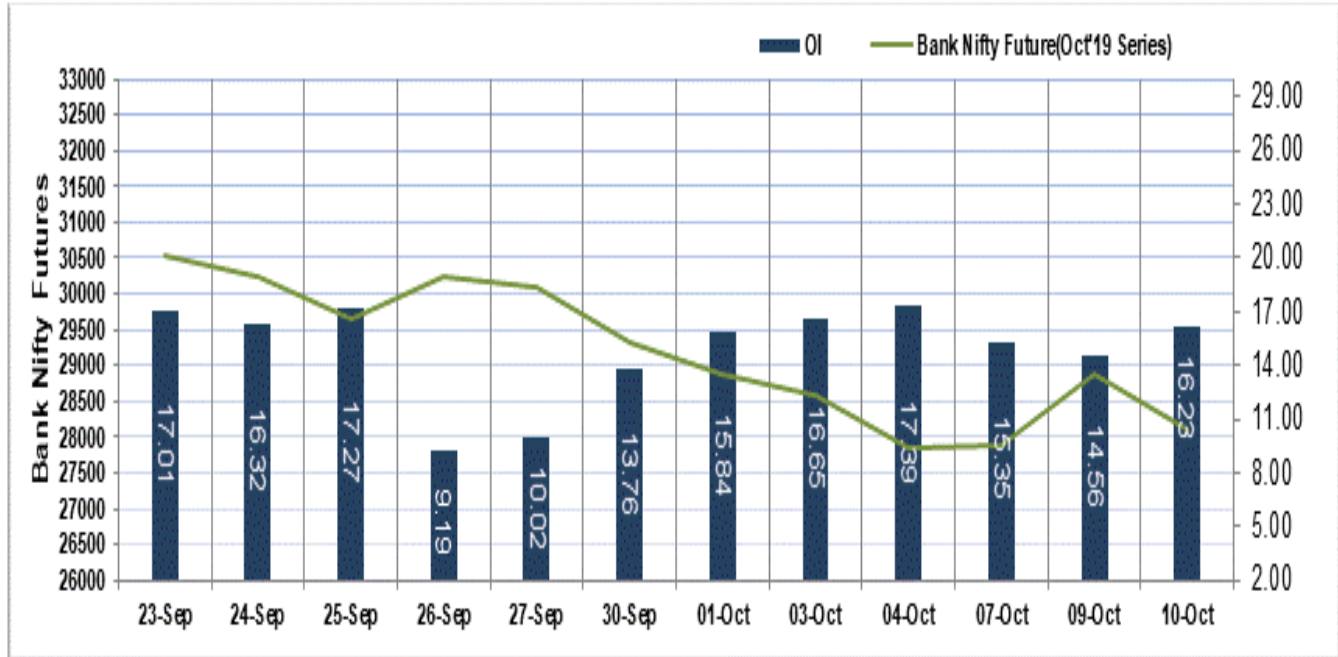
Market TO	Current	Previous	Net%
BSE CASH	1993	2178	(8)
NSE CASH	32809	35746	(8)
NSE FO	2559669	1558082	64

FII Derivatives	Buy	Sell	Net
Ind. Futures	3629.11	4313.77	(685)
Ind. Options	402791	398383	4408
Stk. Futures	11724	11951	(227)
Stk. Options	4811.85	4904.28	(92)

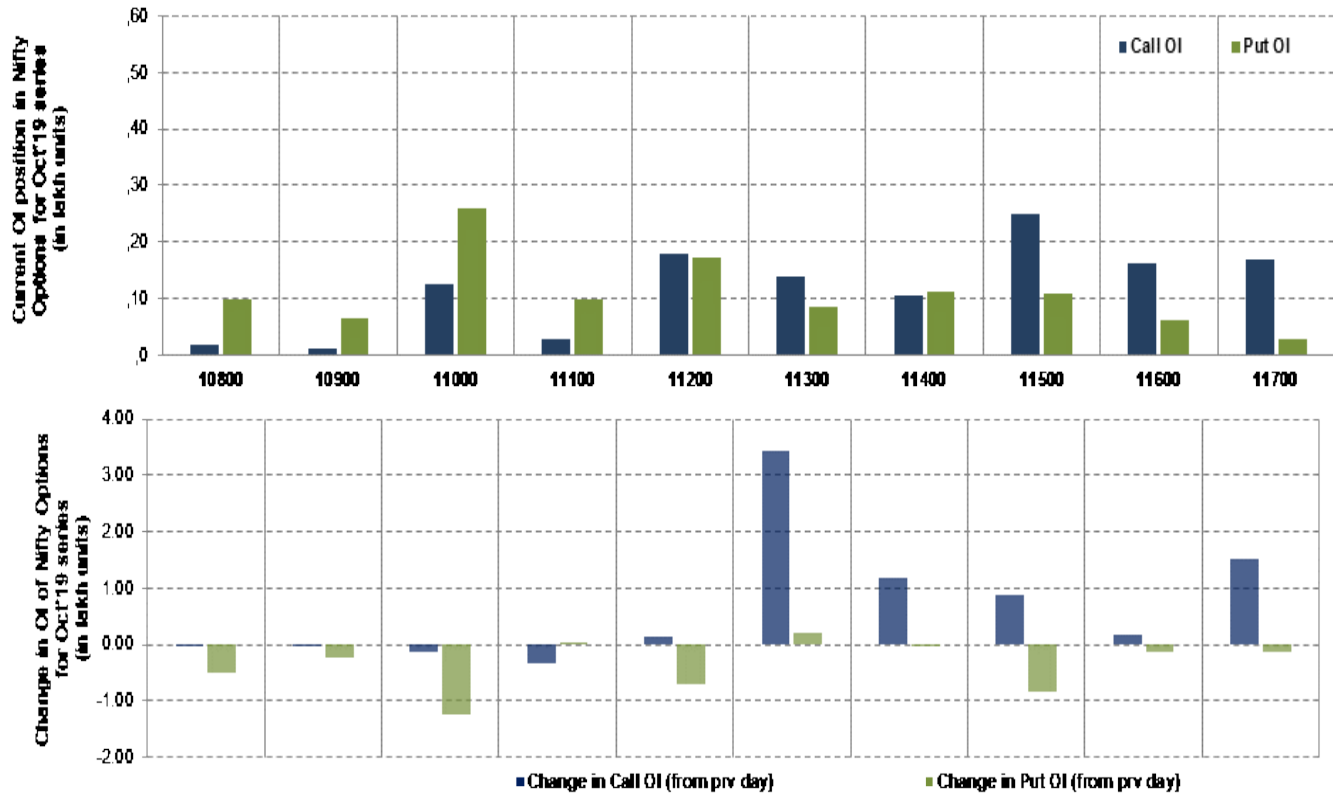
Nifty Futures



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 0.10 million in open interest.
- Among Nifty puts, 11,000 SP from the Oct month expiry was the most active put with a reduction of 0.12 million open interests.
- The maximum OI outstanding for Calls was at 11,500 SP (2.50mn) and that for Puts was at 11,000 SP (2.60mn)

Nifty Technical & Indices Levels

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



Nifty Cash prices have settled at 11234.55 down by 0.70 percent from the previous close. On the upper side it has resistance of 11300 and 11350 levels, while lower side it has support of 11150 and 11100 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
JUBLFOOD	20,39,500	23,46,000	15.03	1322.45	1.84
IGL	31,84,500	36,35,500	14.16	370.95	2.51
BIOCON	1,06,43,400	1,15,95,600	8.95	240.30	2.93
BHARTIARTL	4,28,17,330	4,65,69,310	8.76	375.45	3.84
Short-Covering ↓ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
BOSCHLTD	1,46,250	1,46,040	-0.14	13347.75	0.16
HCLTECH	1,07,96,800	1,07,62,500	-0.32	1061.05	0.88
IDEA	58,97,92,000	58,73,28,000	-0.42	6.10	3.39
TITAN	98,24,250	96,94,500	-1.32	1241.00	0.53
Fresh Shorts ↑ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
TORNTPHARM	3,41,500	5,70,000	66.91	1666.10	-0.02
NATIONALUM	4,80,10,000	6,59,70,000	37.41	40.45	-5.27
IBULHSGFIN	2,13,84,800	2,77,83,200	29.92	189.75	-18.72
JUSTDIAL	25,01,800	28,57,400	14.21	612.60	-2.58
Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
SRTRANSFIN	39,75,000	39,24,600	-1.27	1082.95	-3.71
MANAPPURAM	1,38,00,000	1,35,90,000	-1.52	138.10	-1.64
HEXAWARE	22,32,000	21,39,000	-4.17	357.90	-0.40
NIITTECH	8,00,250	7,17,000	-10.40	1359.75	-1.01

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