

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11305	11112	11209	11286	11382	11459	Buy	Neutral	Buy
Sensex	38127	37463	37795	38070	38402	38678	Neutral	Buy	Buy
Nifty Futures	11312	11095	11203	11294	11403	11493	Buy	Neutral	Buy
Bank Nifty	28043	27261	27652	28128	28519	28995	Sell	Neutral	Buy
CNX IT	15322	14668	14995	15192	15519	15716	Sell	Neutral	Neutral
CNX Midcap	15559	15342	15450	15562	15670	15782	Sell	Buy	Sell
CNX Small Cap	5399	5324	5361	5390	5427	5456	Sell	Sell	Sell

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	38127.1	246.7	0.7
NIFTY	11305.1	70.5	0.6
MIDCAP	13781.0	32.9	0.2
SMLCAP	12772.1	48.8	0.4
BSEFMC	11520.6	118.3	1.0
AUTO	16575.9	81.1	0.5
POWER	1920.0	5.2	0.3
REALTY	1900.2	22.6	1.2
BSE IT	15466.2	264.3	1.7
BANKEX	31732.6	44.3	0.1
OILGAS	14619.0	-59.9	-0.4
METAL	8703.9	207.7	2.4

Currency Futures	Close	Pre. Pts	% Chg
29-Oct-19 EUR-INR	78.72	78.57	0.19
29-Oct-19 USD-INR	71.12	71.17	-0.07
29-Oct-19 GBP-INR	89.95	87.28	3.06
29-Oct-19 JPY-INR	65.70	66.32	-0.93

Advance/ Decline	Adv	Dec	Un Ch.
NSE	879	946	107
BSE	1105	1366	186

FII/DII Capital Mkt*	Buy	Sell	Net
FII	5722	4972	750
DII	3607	4310	(703)

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

## Market Commentary

Indian equity bourses bounced back in green terrain on Friday after yesterday's drubbing, with Sensex & Nifty closing higher by over 0.60% each. The start of the day was firm, aided with Union Finance Minister Nirmala Sitharaman's statement that the government is giving sector-specific solutions to fight the slowdown in economic growth. Hinting at other measures like steps to improve exports, easing credit, making more money available by early repayments to vendors and front-loading of banks recapitalisation, Sitharaman said the government has been working on sector-specific measures. But, volatility hit markets in noon deals, as Ind-Ra slashed India's GDP growth forecast for FY20 to 6.1% for the second time in two months.

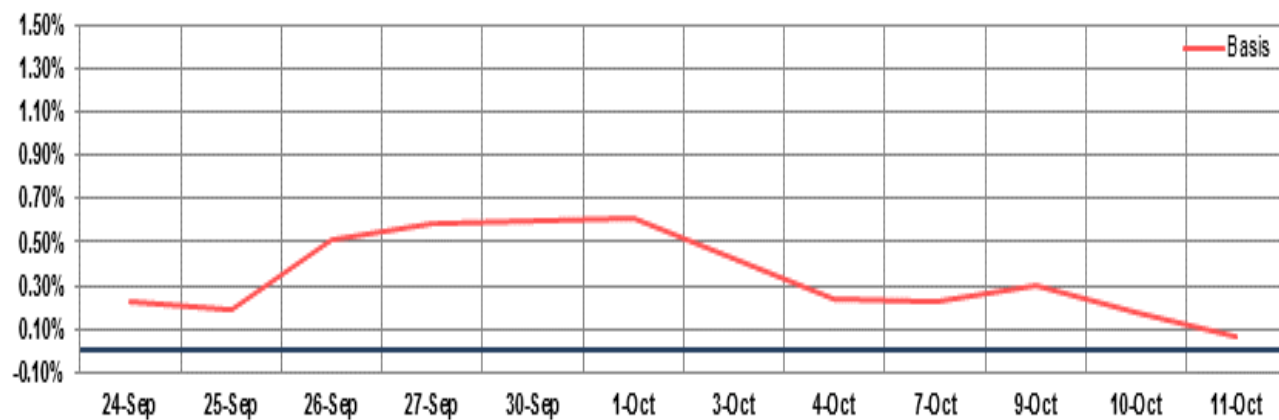
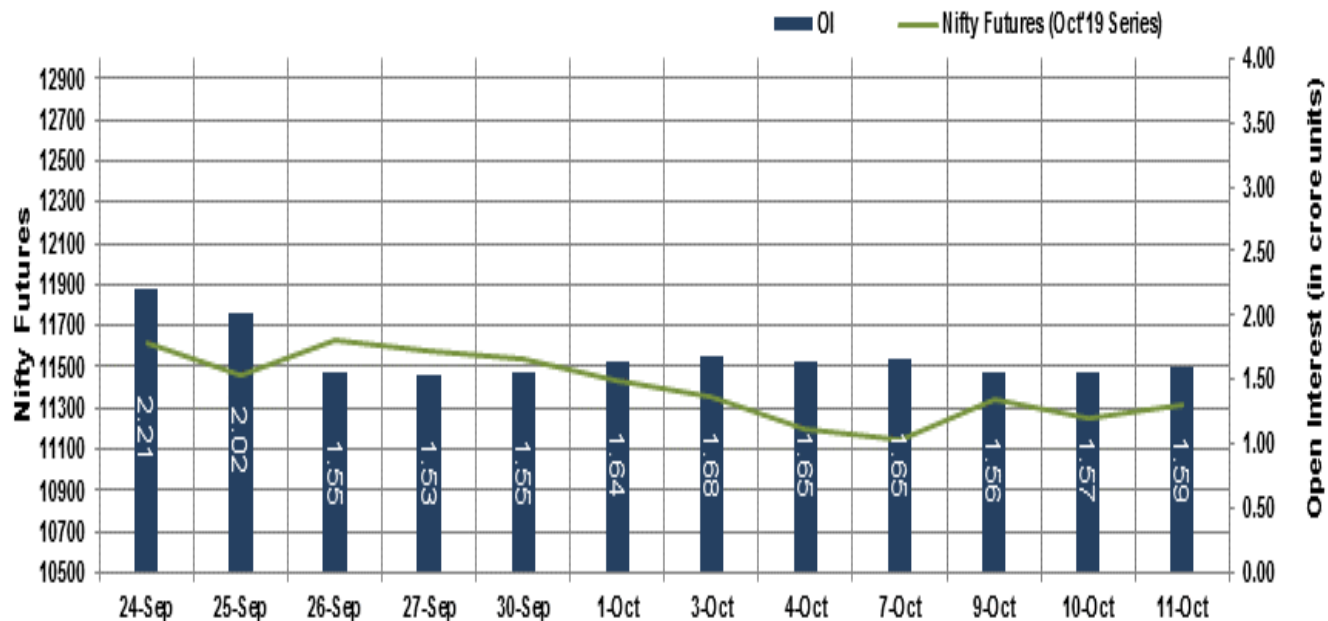
Despite some volatility, key benchmarks managed to trade in green, taking support with an EEPC India's analysis report showing that India's engineering exports to China have gone up by an annualised 58 per cent in August, 2019, bucking the trend of drop in overall exports to the world market. Some support also came with reports that the government set up a high-level committee of officers to look into revenue shortfall being faced by the states and suggest measures for augmenting collections.

## Market Turnover & FII Derivative Data

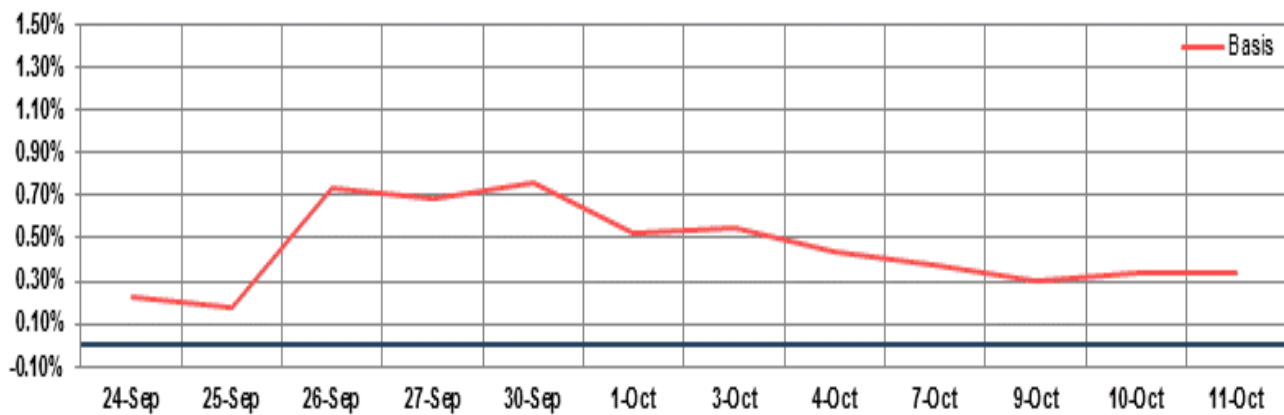
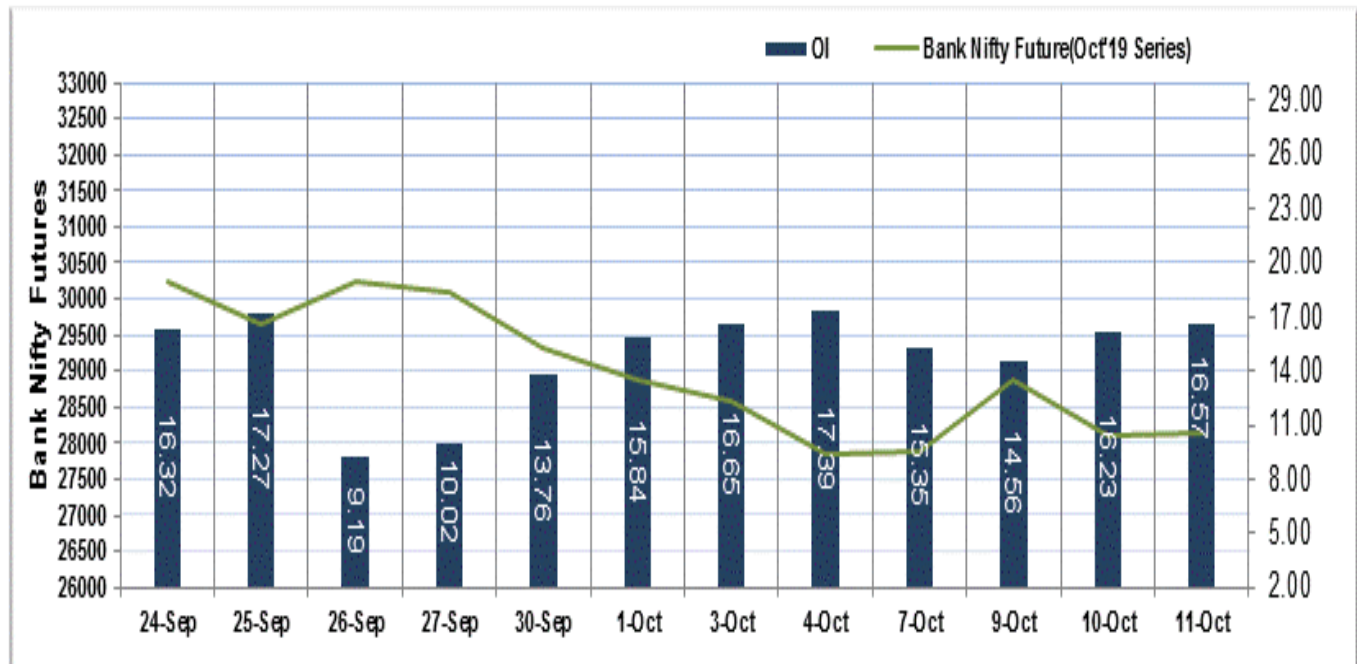
Market TO	Current	Previous	Net%
BSE CASH	2370	1993	19
NSE CASH	37369	32809	14
NSE FO	949607	2559669	(63)

FII Derivatives	Buy	Sell	Net
Ind. Futures	5374.32	4712.84	661
Ind. Options	208576	209438	(861)
Stk. Futures	13486	14167	(681)
Stk. Options	6436.26	6281.03	155

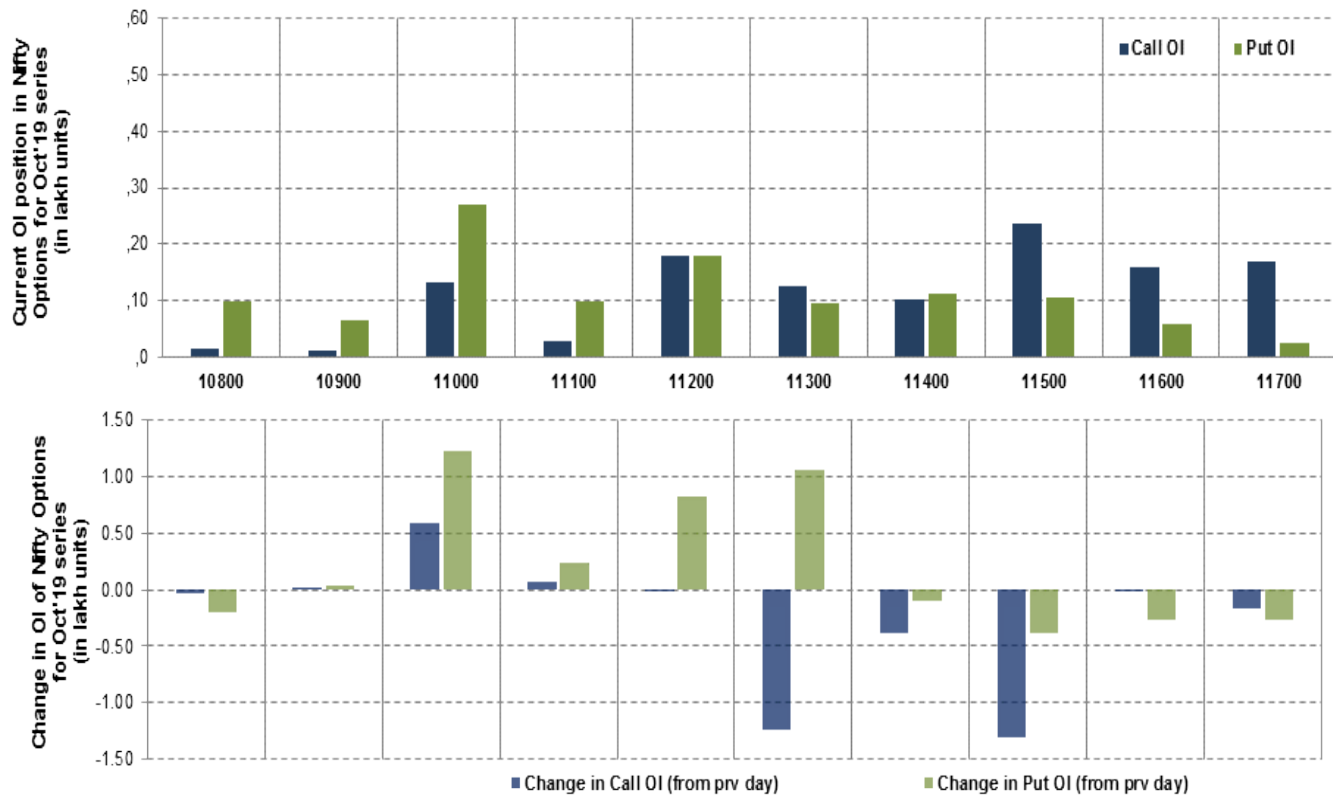
## Nifty Futures



## 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 a reduction of 0.13 million in open interest.
- Among Nifty puts, 11,000 SP from the Oct month expiry was the most active put with an addition of 0.12 million open interests.
- The maximum OI outstanding for Calls was at 11,500 SP (2.40mn) and that for Puts was at 11,000 SP (2.70mn)

## Nifty Technical & Indices Levels

1-Nifty 50 - 11/10/19  
Avg Avg



Nifty Cash prices have settled at 11305.10 up by 0.60 percent from the previous close. On the upper side it has resistance of 11350 and 11400 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
TATAGLOBAL	8,253,900	8,961,300	8.57	273.30	2.24
IBULHSGFIN	25,719,200	27,640,000	7.47	206.85	8.41
MINDTREE	1,249,200	1,329,600	6.44	720.85	0.64
INFRATEL	5,536,000	5,888,000	6.36	257.75	0.35
Short-Covering ↓ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
MANAPPURAM	12,954,000	12,264,000	-5.33	140.10	1.08
EQUITAS	10,560,000	9,936,000	-5.91	100.10	2.77
INFY	47,008,800	44,204,400	-5.97	806.25	4.07
BALKRISIND	1,617,600	1,492,000	-7.76	749.10	0.36
Fresh Shorts ↑ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
CENTURYTEX	998,400	1,389,000	39.12	394.25	-55.25
ICICIPRULI	6,358,500	6,861,000	7.90	439.00	-1.06
MUTHOOTFIN	1,794,000	1,914,000	6.69	666.95	-0.51
UBL	1,407,700	1,481,200	5.22	1268.45	-1.37
Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
MGL	1,465,800	1,432,800	-2.25	917.85	-0.26
TORNTPHARM	481,500	467,000	-3.01	1643.85	-1.57
RBLBANK	16,204,800	15,640,800	-3.48	267.00	-7.19
INDUSINDBK	15,693,600	14,972,800	-4.59	1227.25	-0.25

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