

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11341	11220	11281	11351	11411	11481	Buy	Neutral	Buy
Sensex	38214	37817	38016	38265	38463	38712	Neutral	Buy	Buy
Nifty Futures	11329	11211	11270	11352	11411	11493	Buy	Neutral	Buy
Bank Nifty	28182	27749	27966	28260	28476	28770	Neutral	Neutral	Buy
CNX IT	15278	15064	15171	15255	15362	15446	Neutral	Neutral	Neutral
CNX Midcap	15593	15479	15536	15624	15682	15770	Sell	Buy	Sell
CNX Small Cap	5402	5373	5387	5407	5422	5442	Sell	Sell	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	38214.5	87.4	0.2
NIFTY	11341.2	36.1	0.3
MIDCAP	13841.0	60.0	0.4
SMLCAP	12787.6	15.5	0.1
BSEFMC	11579.2	58.6	0.5
AUTO	16845.9	270.0	1.6
POWER	1916.0	-3.9	-0.2
REALTY	1938.0	37.7	2.0
BSE IT	15326.3	-139.9	-0.9
BANDEX	31854.5	121.9	0.4
OILGAS	14775.7	156.8	1.1
METAL	8794.1	90.2	1.0

Currency Futures	Close	Pre. Pts	% Chg
29-Oct-19 EUR-INR	78.67	78.72	-0.06
29-Oct-19 USD-INR	71.27	71.12	0.21
29-Oct-19 GBP-INR	89.50	89.95	-0.50
29-Oct-19 JPY-INR	65.92	65.70	0.33

Advance/ Decline	Adv	Dec	Un Ch.
NSE	917	912	100
BSE	1220	1295	219

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4916	4021	896
DII	3562	3987	(425)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity bourses closed Monday's trading in green terrain, with Sensex & Nifty reclaiming their crucial levels of 38,200 & 11,300, respectively. After a positive start, indices slipped into red, as the World Bank slashed its economic growth forecast for India to 6% for the current fiscal (FY20) from its April projection of 7.5%. It also warned that the severe slowdown could further weaken the country's stuttering financial sector. But soon, recovery staged over markets, as India's Wholesale price index (WPI) inflation fell sharply at 0.33% in the month of September 2019 as against 1.08% (provisional) for the previous month and 5.22% during the corresponding month of the previous year.

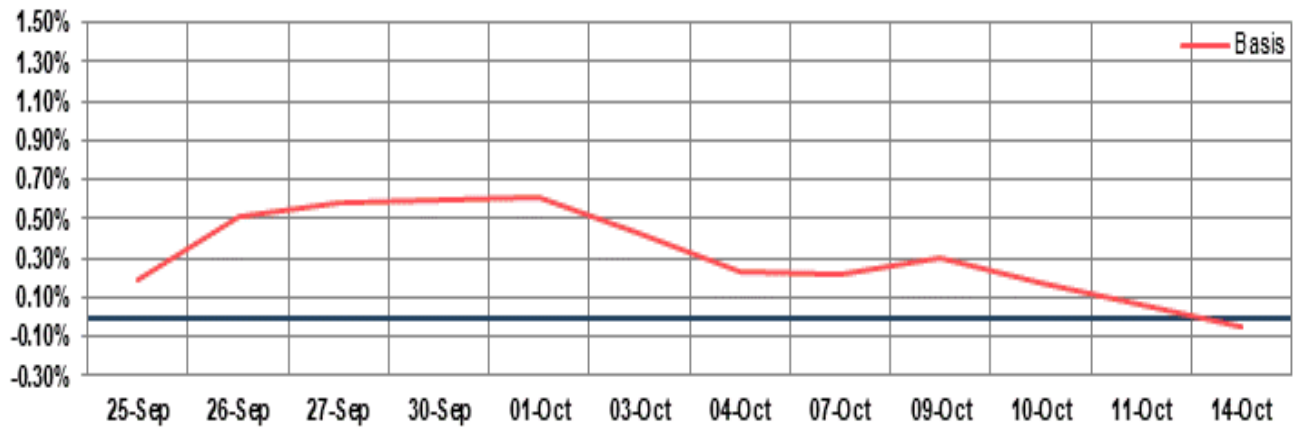
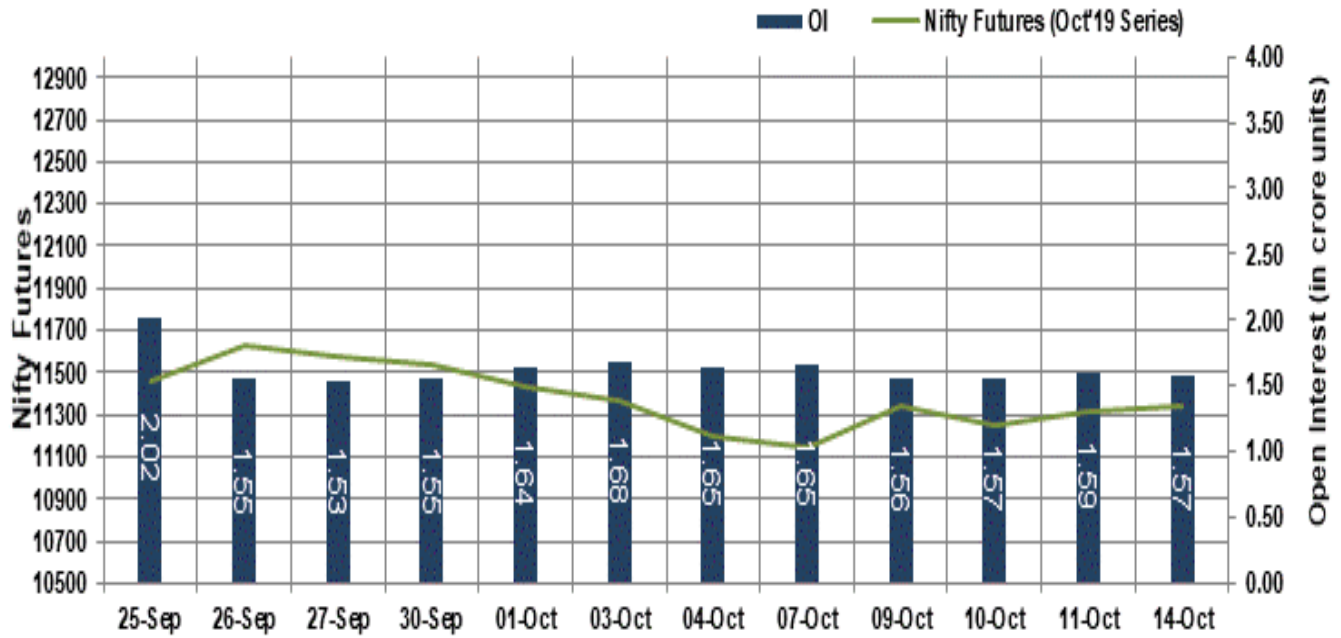
In second half of the trading session, key markets traded near their intraday high points, amid Reserve Bank of India's (RBI) report which showed that India's foreign exchange reserves increased by \$4.239 billion to hit a record high of \$437.833 billion as on October 4. However, most of the gains got trimmed in the last leg of the trade, amid reports India's factory output growth, measured by the Index of Industrial Production (IIP), contracted by 1.1% in August, recording the poorest performance in seven years due to a sharp decline in production of capital goods and consumer durable. The IIP had shown a growth of 4.8% in August 2018.

Market Turnover & FII Derivative Data

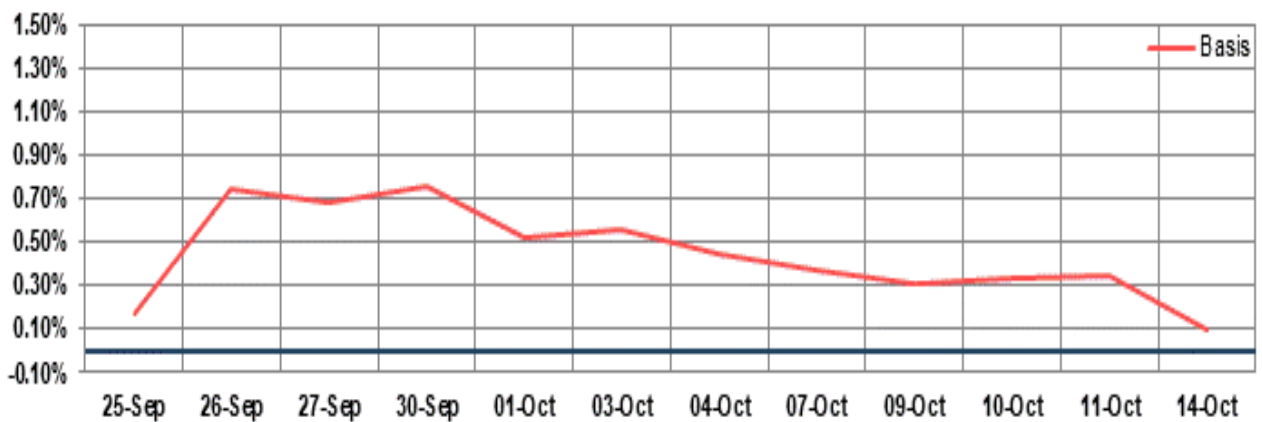
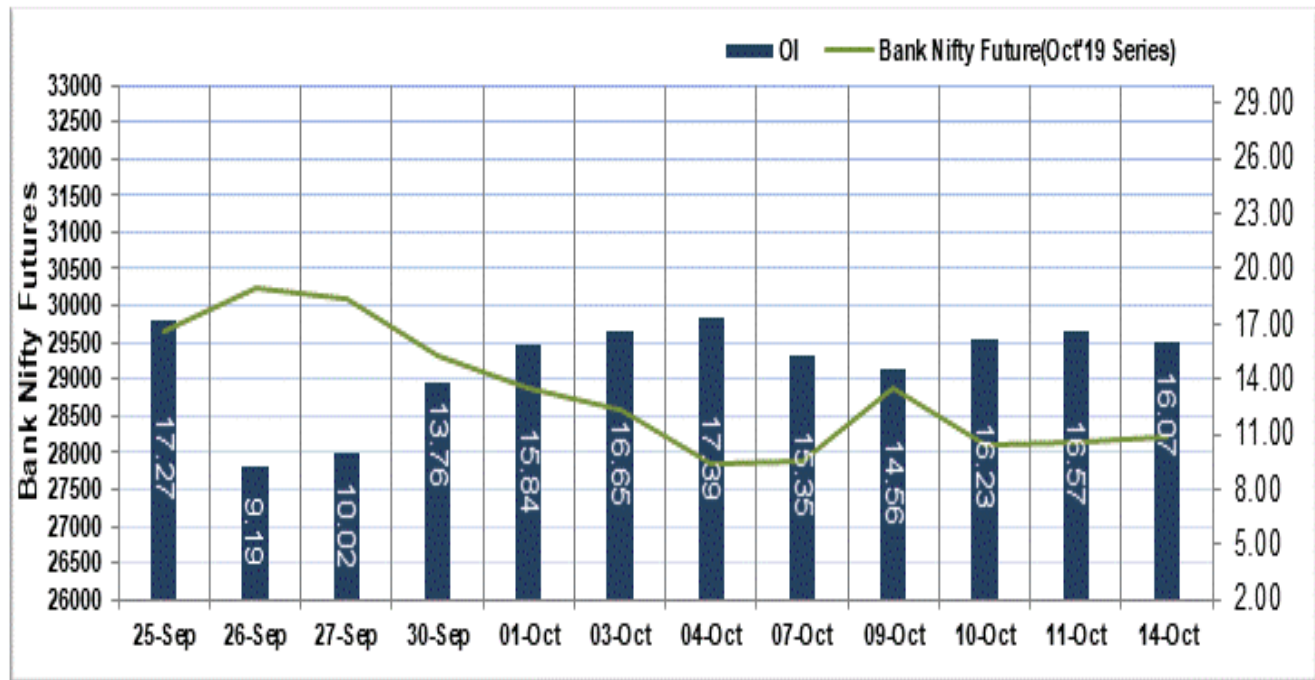
Market TO	Current	Previous	Net%
BSE CASH	2870	2370	21
NSE CASH	33826	37369	(9)
NSE FO	852896	949607	(10)

FII Derivatives	Buy	Sell	Net
Ind. Futures	4148.98	3174.19	975
Ind. Options	174906	174315	591
Stk. Futures	11828	11576	252
Stk. Options	4541.50	4642.74	(101)

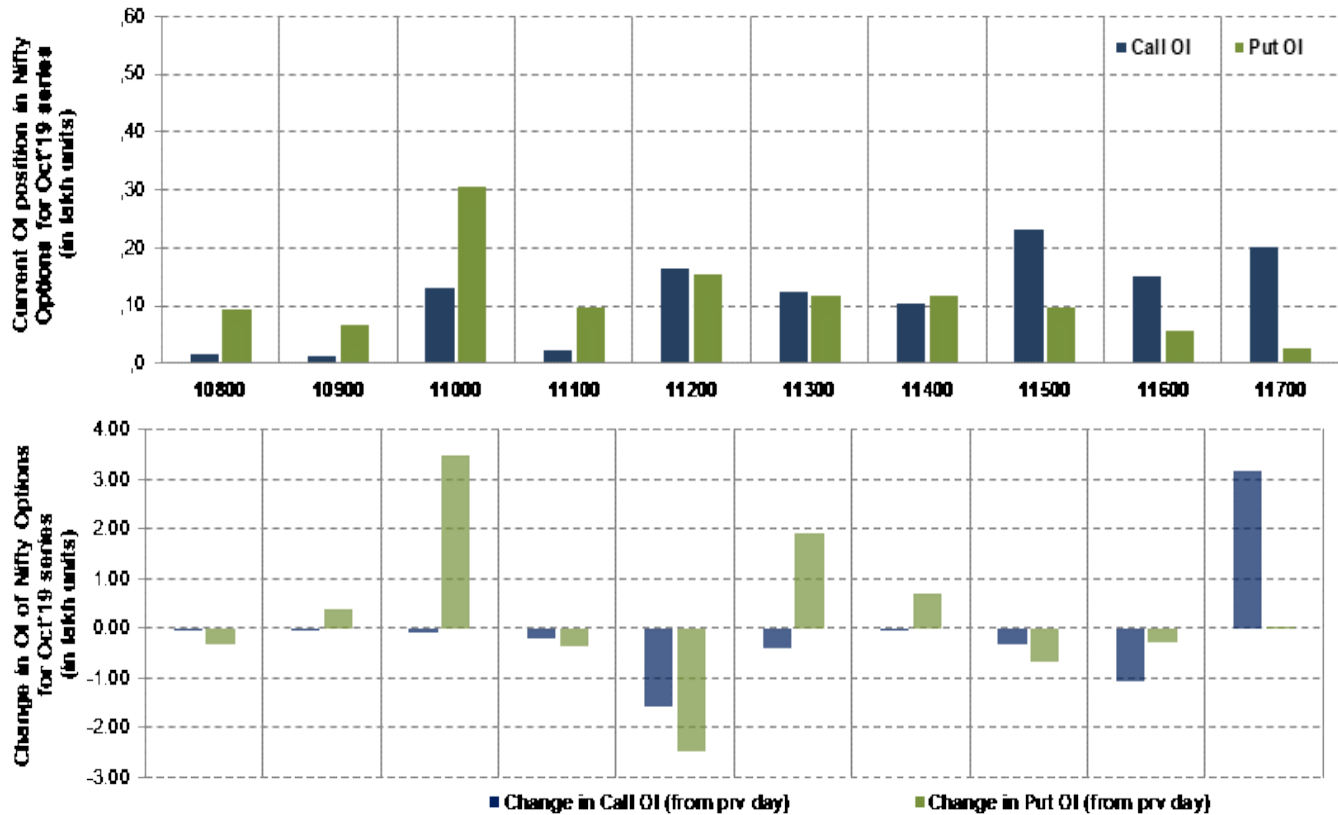
Nifty Futures



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 0.03 million in open interest.
- Among Nifty puts, 11,000 SP from the Oct month expiry was the most active put with an addition of 0.35 million open interests.
- The maximum OI outstanding for Calls was at 11,500 SP (2.32mn) and that for Puts was at 11,000 SP (3.05mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 14/10/19
Avg Avg



Nifty Cash prices have settled at 11341.15 up by 0.32 percent from the previous close. On the upper side it has resistance of 11400 and 11450 levels, while lower side it has support of 11300 and 11250 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
TATAMOTORS	6,00,81,000	6,81,63,000	13.45	128.00	5.09
IGL	33,30,250	36,90,500	10.82	375.35	0.91
COLPAL	15,93,200	17,45,100	9.53	1516.65	0.92
WIPRO	2,86,30,400	3,07,26,400	7.32	244.50	1.58
Short-Covering ↓ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
SIEMENS	14,77,300	14,50,350	-1.82	1579.00	0.02
CONCOR	50,26,608	49,20,324	-2.11	580.00	2.29
SAIL	7,90,08,000	7,68,72,000	-2.70	32.65	1.08
RECLTD	2,68,56,000	2,55,78,000	-4.76	125.15	1.62
Fresh Shorts ↑ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
CENTURYTEX	13,89,000	15,72,600	13.22	380.35	-3.53
RBLBANK	1,56,40,800	1,76,08,800	12.58	258.00	-3.37
SRF	8,35,000	9,37,250	12.25	2616.00	-3.35
MUTHOOTFIN	19,14,000	20,43,000	6.74	660.35	-0.99
Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
KOTAKBANK	87,32,400	87,17,600	-0.17	1585.80	-0.55
LT	1,22,62,500	1,22,41,880	-0.17	1424.00	-0.45
PVR	9,41,200	9,38,400	-0.30	1797.20	-0.09
CANBK	1,20,52,000	1,17,34,000	-2.64	179.20	-0.39

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