

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11428	11291	11359	11411	11480	11531	Buy	Neutral	Buy
Sensex	38506	38063	38285	38460	38681	38857	Buy	Buy	Buy
Nifty Futures	11441	11298	11369	11421	11493	11545	Buy	Neutral	Buy
Bank Nifty	28555	27970	28263	28479	28771	28987	Buy	Neutral	Buy
CNX IT	15208	15137	15172	15227	15263	15317	Sell	Neutral	Neutral
CNX Midcap	15629	15482	15555	15609	15683	15736	Neutral	Buy	Sell
CNX Small Cap	5408	5382	5395	5412	5425	5441	Neutral	Sell	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	38506.1	291.6	0.8
NIFTY	11428.3	87.2	0.8
MIDCAP	13940.2	99.1	0.7
SMLCAP	12773.6	-14.0	-0.1
BSEFMC	11703.8	124.6	1.1
AUTO	17243.7	397.8	2.4
POWER	1938.9	22.9	1.2
REALTY	1951.2	13.3	0.7
BSE IT	15224.4	-101.9	-0.7
BANDEX	32270.3	415.8	1.3
OILGAS	14894.3	118.5	0.8
METAL	8931.0	136.9	1.6

Currency Futures	Close	Pre. Pts	% Chg
29-Oct-19 EUR-INR	78.91	78.67	0.29
29-Oct-19 USD-INR	71.62	71.27	0.49
29-Oct-19 GBP-INR	90.64	89.50	1.27
29-Oct-19 JPY-INR	66.18	65.92	0.40

Advance/ Decline	Adv	Dec	Un Ch.
NSE	854	950	124
BSE	1080	1398	179

FII/DII Capital Mkt*	Buy	Sell	Net
FII	6474	6038	436
DII	4104	3175	929

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity benchmarks settled higher for third straight session on Tuesday, despite mixed cues from global markets. The start of the day was firm, aided by Minister of State for Finance Anurag Thakur's statement that Indian economy is structurally and fundamentally very strong and the current slowdown, which is cyclical in nature, would not affect it much. He also exuded confidence that India would achieve the target of becoming \$5 trillion economy by 2024-25. Market participants also took a note of the Finance Ministry's statement that loans worth Rs 81,781 crore were disbursed during the nine-day outreach programme or loan mela organized by banks that began on October 1.

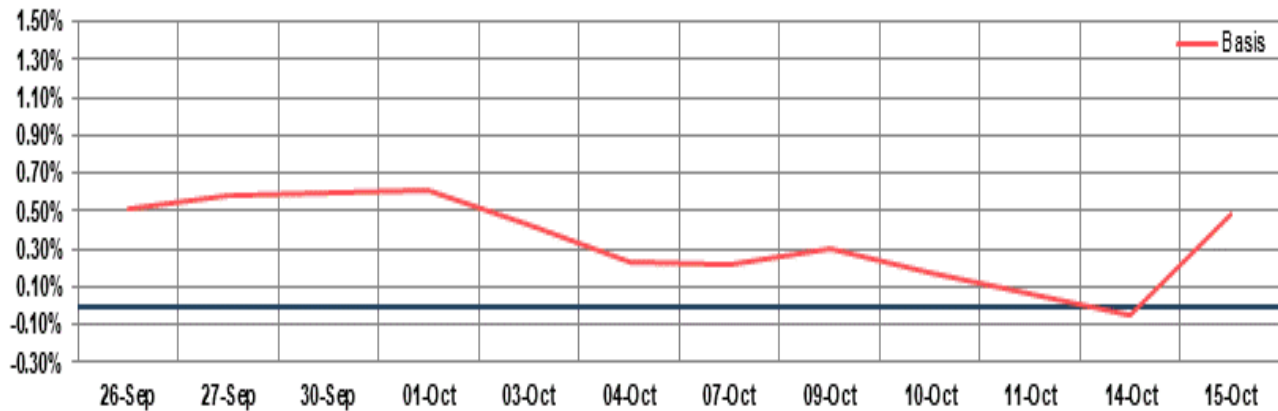
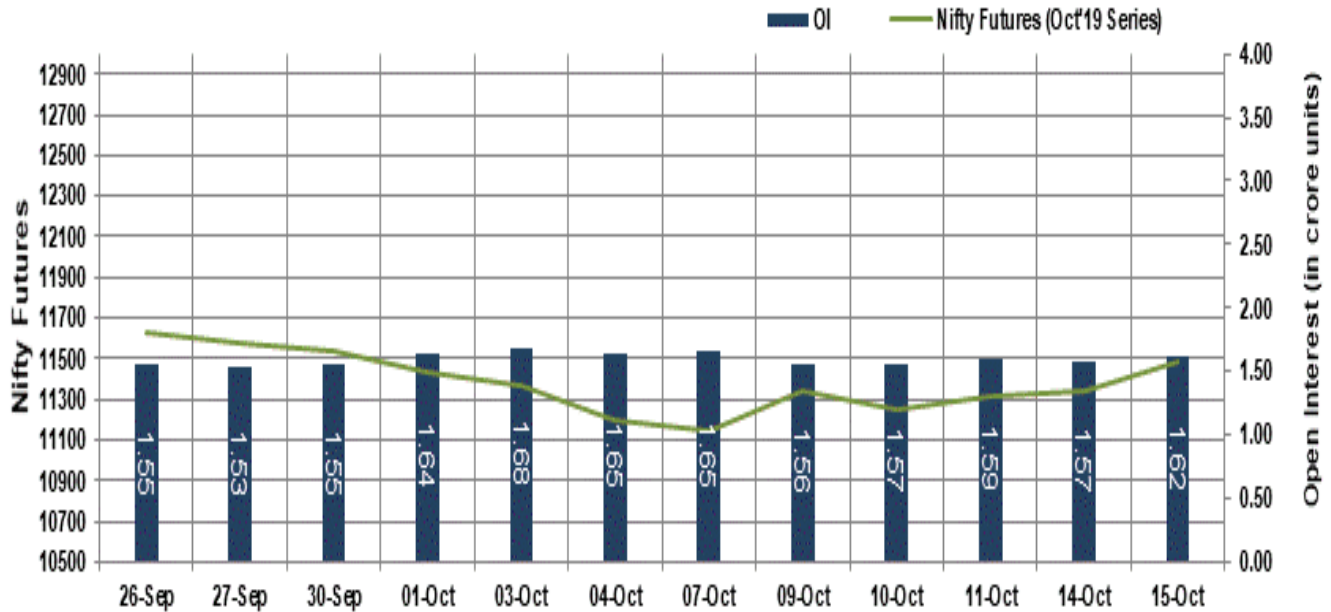
Bourses extended their gains in the second half of trading session, taking support with Commerce and Industry Minister Piyush Goyal's statement that the recent economic slowdown is a cyclic structural adjustment, and it is the right time to invest in India before growth bounces back. The street overlooked report that the Consumer Price Index (CPI) based inflation jumped to a 14-month high of 3.99% in September as compared to 3.28% in August and 3.70% in the September last year, rising for the second straight month, due to costlier vegetables and pulses. The previous high was 4.17% in July 2018. Though, it still remained within the Reserve Bank of India's target range of 4%, with deviation of 2% on either side.

Market Turnover & FII Derivative Data

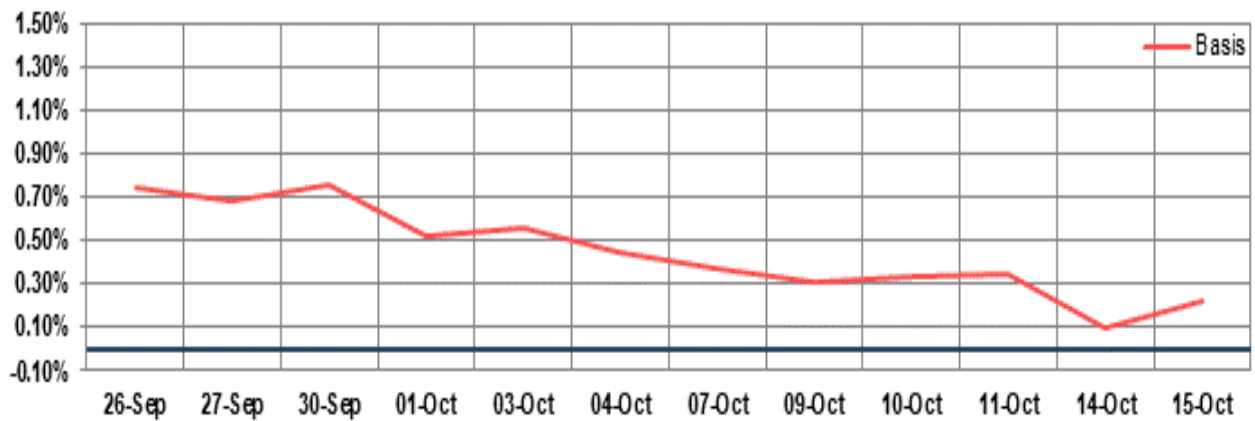
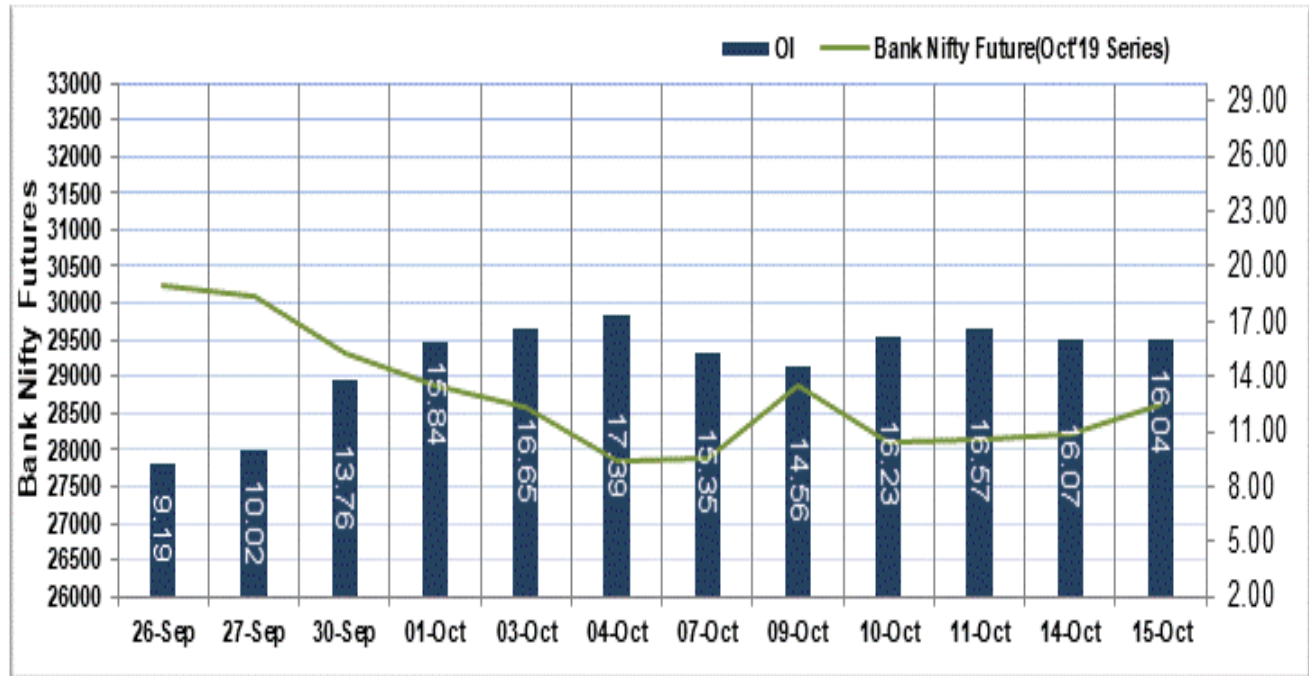
Market TO	Current	Previous	Net%
BSE CASH	3847	2370	62
NSE CASH	35776	37369	(4)
NSE FO	930743	949607	(2)

FII Derivatives	Buy	Sell	Net
Ind. Futures	3662	41111	744
Ind. Options	185849	2784244	137
Stk. Futures	11626	212817	358
Stk. Options	4519	81520	5

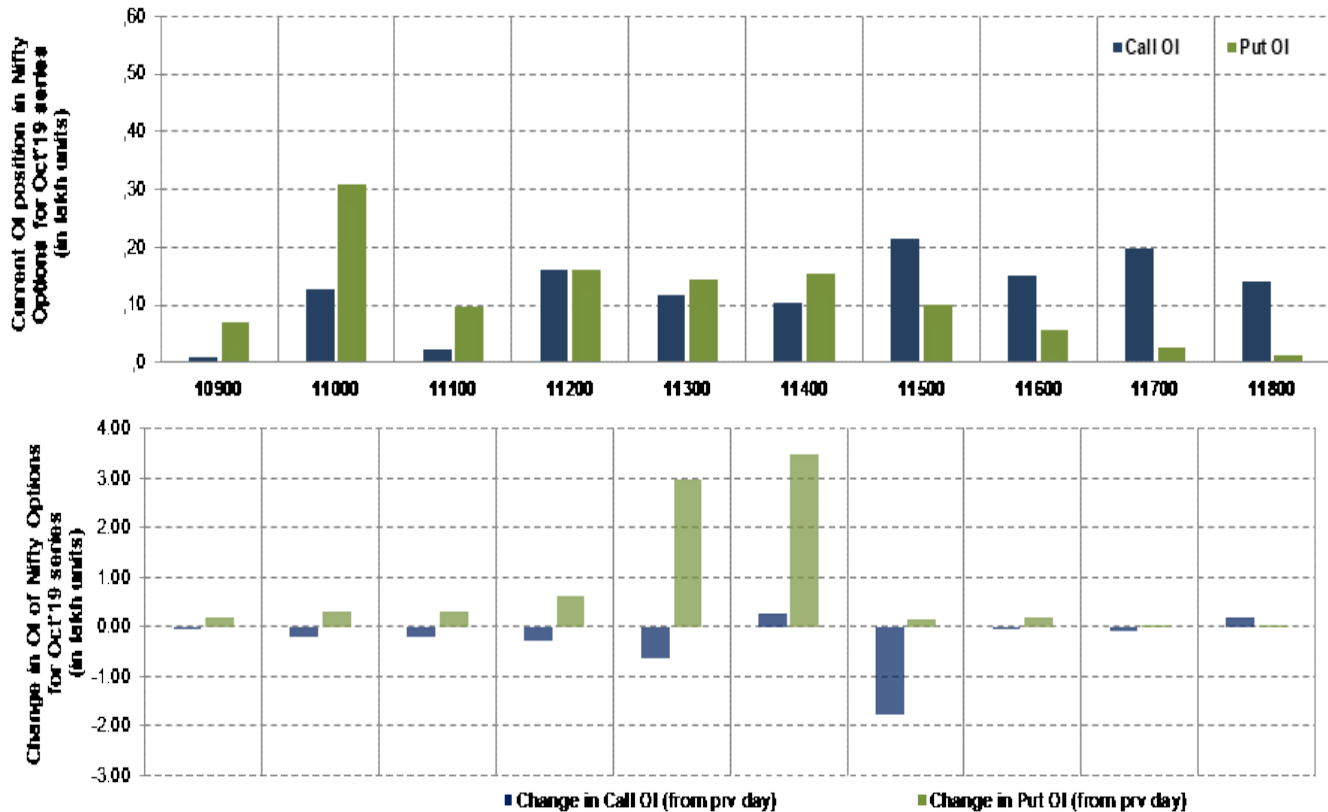
Nifty Futures



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 0.20 million in open interest.
- Among Nifty puts, 11,000 SP from the Oct month expiry was the most active put with an addition of 0.30 million open interests.
- The maximum OI outstanding for Calls was at 11,500 SP (2.14mn) and that for Puts was at 11,000 SP (3.08mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 15/10/19
Avg Avg



Nifty Cash prices have settled at 11428.30 up by 0.77 percent from the previous close. On the upper side it has resistance of 11500 and 11550 levels, while lower side it has support of 11350 and 11300 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
CENTURYTEX	15,70,800	19,23,000	22.42	385.00	1.00
BIOCON	1,17,82,800	1,34,73,000	14.34	259.25	3.20
COLPAL	16,21,200	18,52,200	14.25	1550.70	2.21
PVR	9,29,200	10,30,000	10.85	1825.90	1.49
Short-Covering ↓ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
CASTROLIND	53,55,000	52,97,200	-1.08	133.80	0.53
PNB	9,86,30,000	9,75,38,000	-1.11	58.15	1.31
CONCOR	46,73,370	46,04,598	-1.47	597.00	2.98
RAMCOCEM	15,22,400	14,89,600	-2.15	724.30	0.45
Fresh Shorts ↑ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
JUSTDIAL	26,96,400	31,99,000	18.64	581.45	-5.01
MUTHOOTFIN	19,27,500	22,65,000	17.51	654.00	-1.05
INDIGO	26,59,800	30,48,600	14.62	1756.90	-0.62
INFY	4,36,77,600	4,99,40,400	14.34	763.10	-2.25
Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
IDEA	51,61,24,000	51,10,28,000	-0.99	6.25	-3.10
TITAN	1,38,63,000	1,44,42,000	4.18	789.95	1.42
CHENNPETRO	10,89,000	9,06,000	-16.80	253.55	-8.61
-	-	-	-	-	-

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