

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11464	11382	11423	11452	11493	11522	Buy	Neutral	Buy
Sensex	38599	38311	38455	38561	38705	38810	Buy	Buy	Buy
Nifty Futures	11484	11398	11441	11463	11506	11528	Buy	Neutral	Buy
Bank Nifty	28539	28081	28310	28535	28764	28988	Buy	Neutral	Buy
CNX IT	15345	15150	15248	15311	15408	15471	Sell	Neutral	Neutral
CNX Midcap	15605	15464	15535	15631	15702	15798	Sell	Buy	Sell
CNX Small Cap	5428	5390	5409	5435	5454	5480	Neutral	Sell	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	38599.0	92.9	0.2
NIFTY	11464.0	35.7	0.3
MIDCAP	13920.4	-19.7	-0.1
SMLCAP	12799.9	26.3	0.2
BSEFMC	11693.8	-10.0	-0.1
AUTO	17204.7	-39.0	-0.2
POWER	1918.4	-20.5	-1.1
REALTY	1972.5	21.3	1.1
BSE IT	15329.5	105.1	0.7
BANKEX	32264.9	-5.4	0.0
OILGAS	15073.7	179.4	1.2
METAL	8893.9	-37.1	-0.4

Currency Futures	Close	Pre. Pts	% Chg
29-Oct-19 EUR-INR	78.98	78.91	0.10
29-Oct-19 USD-INR	71.54	71.62	-0.11
29-Oct-19 GBP-INR	91.27	90.64	0.70
29-Oct-19 JPY-INR	65.81	66.18	-0.57

Advance/ Decline	Adv	Dec	Un Ch.
NSE	832	992	112
BSE	1133	1329	205

FII/DII Capital Mkt*	Buy	Sell	Net
FII	5765	5079	686
DII	5050	3473	1577

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity benchmarks managed to settle a volatile session on positive note on Wednesday. The start of the day was optimistic, supported with the Reserve Bank of India's (RBI) data report showing that India's services exports rose by 10.4% to \$18.24 billion in August in the current financial year. The services exports or receipts were \$16.53 billion in the same month of 2018. It was at \$19.08 billion in July this year. Market participants got relief with the World Bank's statement that India has halved its poverty rate since the 1990s and achieved a seven plus growth rate over the last 15 years. It also said that India is both critical to the success of global development efforts, including eliminating extreme poverty, and as an influential leader for global goods.

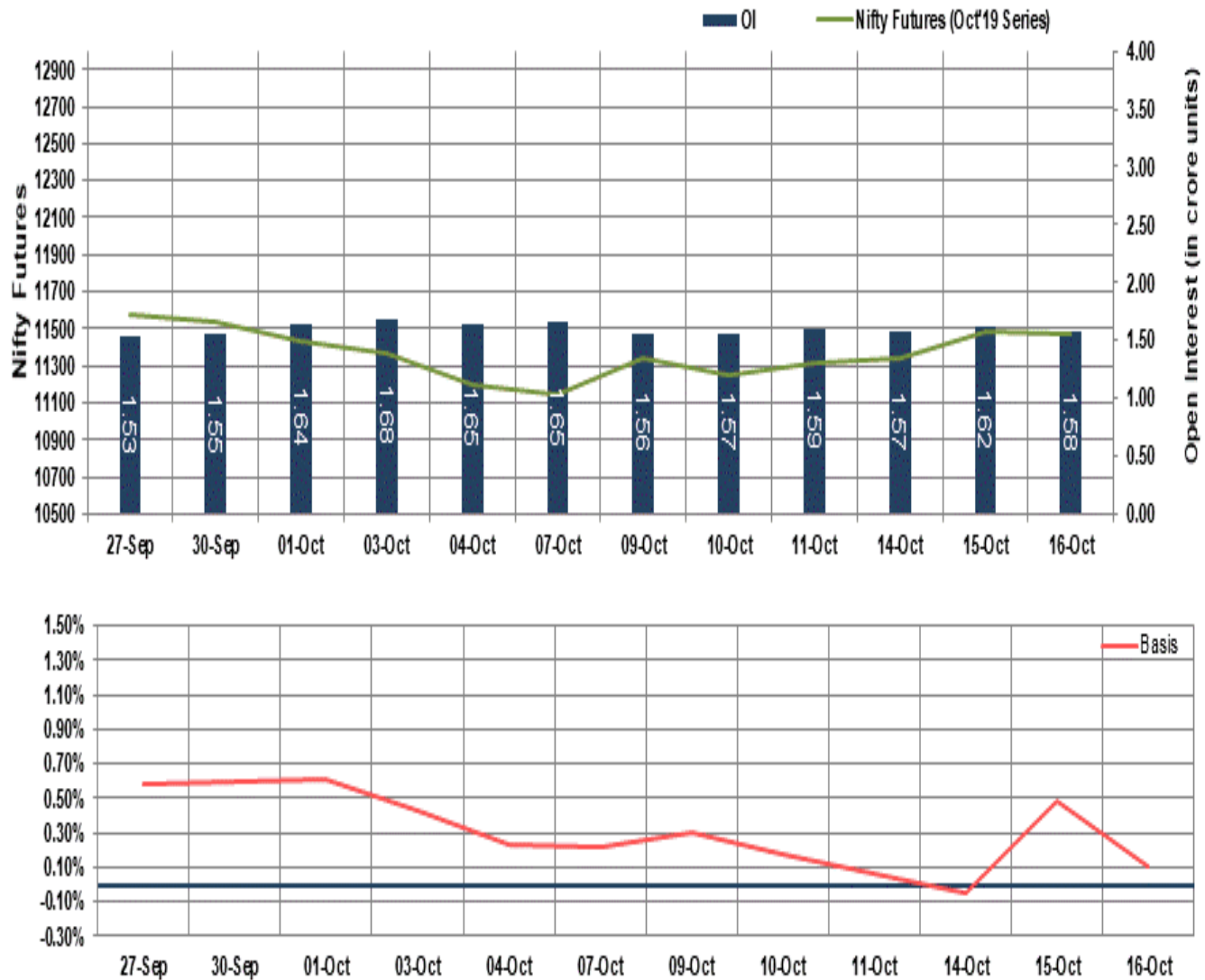
But, volatility emerged over the markets during the session, as the International Monetary Fund (IMF) cut India's GDP growth projection for the year 2019 to 6.1%, which is 1.2% down from its April projections and noted that the Indian economy is expected to pick up the next year at 7.0 % in 2020. The street also got cautious as tax officers expressed concerns over the faceless income tax assessment system initiated by the Central Board of Direct Taxes, saying it will create procedural difficulties and may hit revenue collections.

Market Turnover & FII Derivative Data

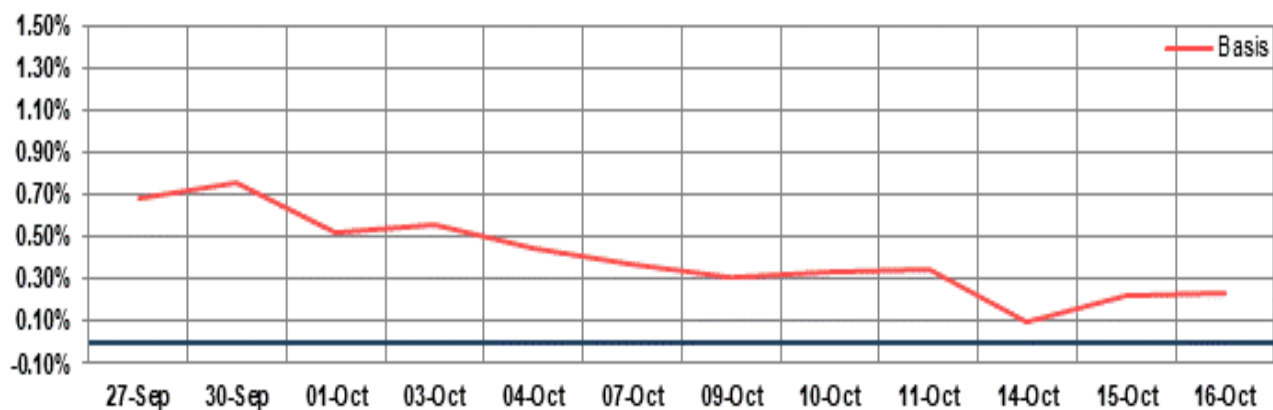
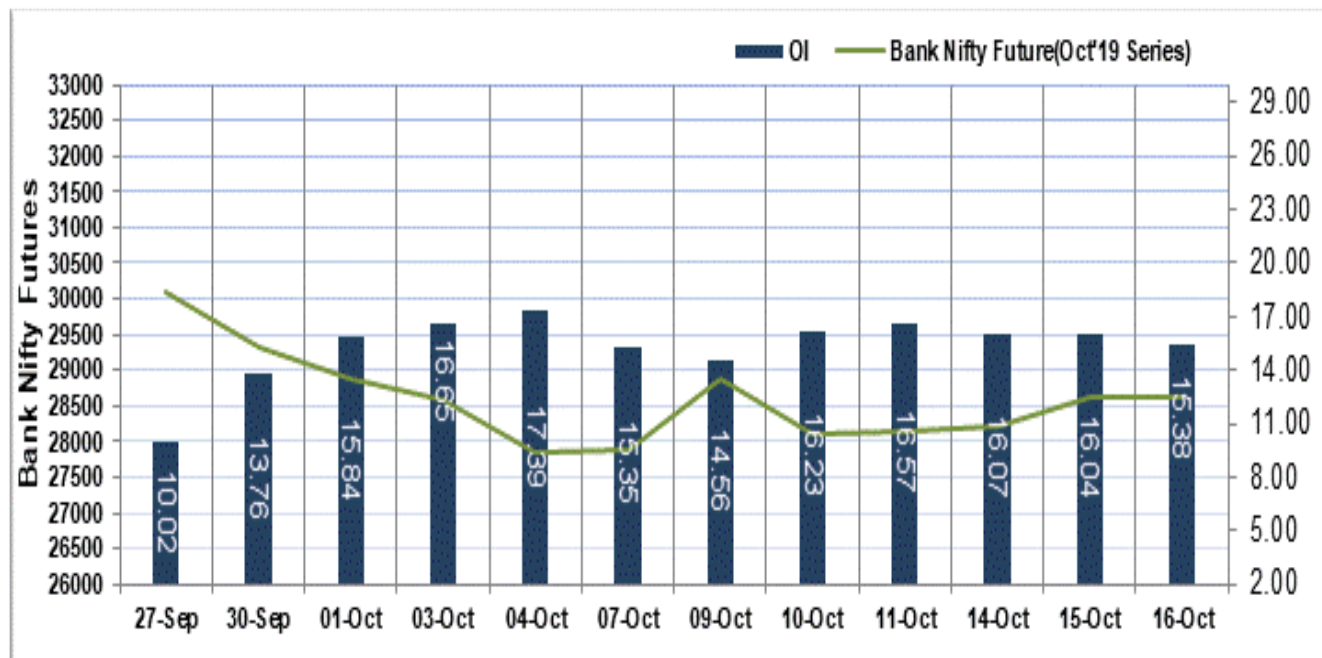
Market TO	Current	Previous	Net%
BSE CASH	3847	2370	62
NSE CASH	35776	37369	(4)
NSE FO	930743	949607	(2)

FII Derivatives	Buy	Sell	Net
Ind. Futures	3419.53	3011.93	408
Ind. Options	246238	247318	(1080)
Stk. Futures	12614	11868	746
Stk. Options	4413	4411	2

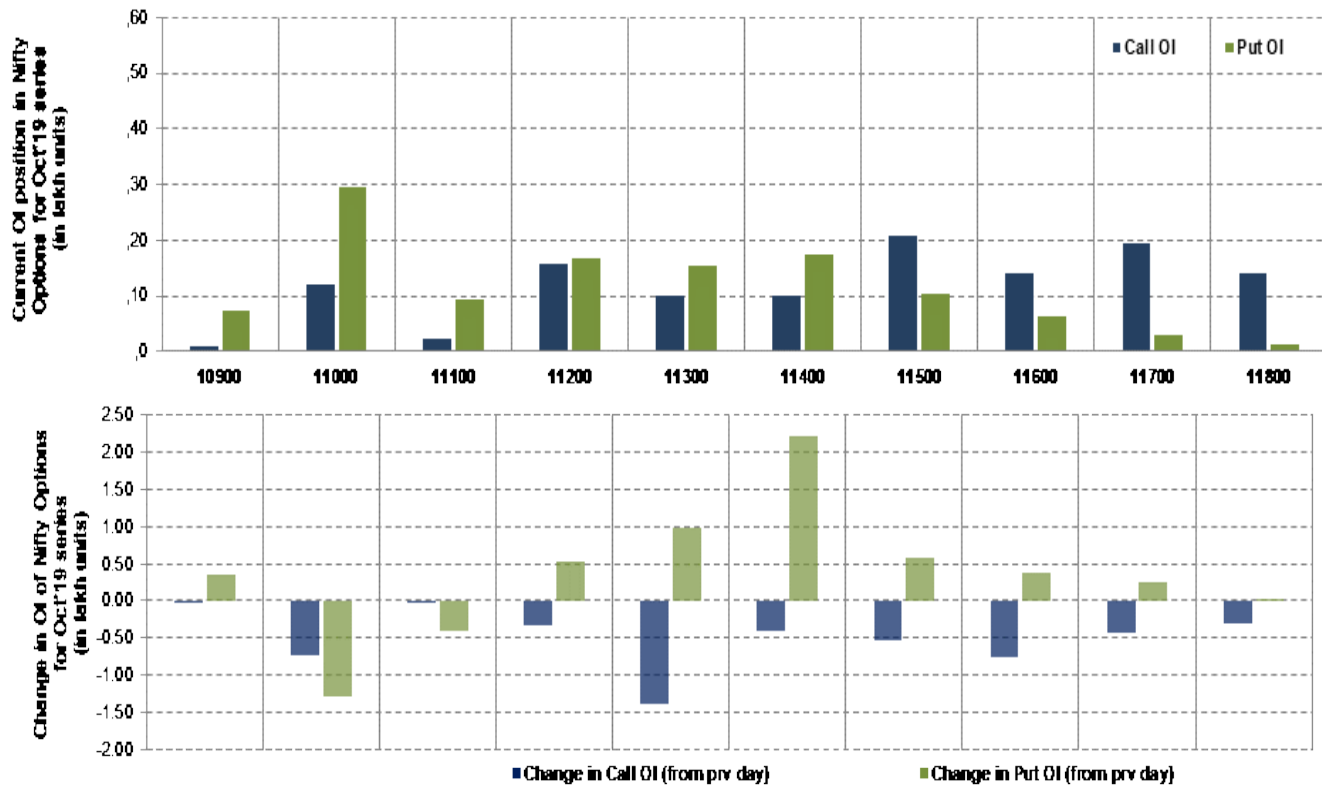
Nifty Futures



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 0.05 million in open interest.
- Among Nifty puts, 11,000 SP from the Oct month expiry was the most active put with an addition of 0.13 million open interests.
- The maximum OI outstanding for Calls was at 11,500 SP (2.09mn) and that for Puts was at 11,000 SP (2.94mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 16/10/19
Avg Avg



Nifty Cash prices have settled at 11464.00 up by 0.31 percent from the previous close. On the upper side it has resistance of 11550 and 11600 levels, while lower side it has support of 11400 and 11350 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
MINDTREE	13,42,200	17,79,600	32.59	744.00	2.68
ACC	23,59,600	27,76,800	17.68	1525.00	1.53
ZEEL	2,88,37,900	3,16,92,700	9.90	260.80	4.01
BAJFINANCE	65,61,500	71,43,250	8.87	4042.10	3.74
Short-Covering ↓ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
BHARATFORG	78,73,200	78,44,400	-0.37	436.95	1.65
GMRINFRA	14,71,95,000	14,64,30,000	-0.52	17.50	0.57
HAVELLS	54,14,000	53,65,000	-0.91	674.10	0.73
TATAELXSI	17,49,600	16,96,200	-3.05	674.00	3.11
Fresh Shorts ↑ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
FEDERALBNK	4,35,96,000	5,82,19,000	33.54	82.55	-3.11
CASTROLIND	52,25,800	60,69,000	16.14	129.50	-3.18
IBULHSGFIN	2,74,68,000	3,11,16,000	13.28	157.05	-13.52
CHOLAFIN	30,80,000	34,75,000	12.82	272.00	-2.91
Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
TATAMTRDVR	3,86,34,000	3,83,76,000	-0.67	56.00	-1.23
APOLLOHOSP	13,11,500	13,01,000	-0.80	1485.00	-0.13
BANKINDIA	2,53,38,000	2,51,28,000	-0.83	60.85	-0.65
BATAINDIA	27,17,550	26,74,650	-1.58	1703.20	-0.60

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