

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11580	11580	11580	11580	11580	11580	Buy	Neutral	Buy
Sensex	39052	38357	38705	38905	39252	39452	Buy	Buy	Buy
Nifty Futures	11601	11398	11499	11559	11660	11720	Buy	Neutral	Buy
Bank Nifty	28955	28955	28955	28955	28955	28955	Buy	Neutral	Buy
CNX IT	15272	15272	15272	15272	15272	15272	Neutral	Neutral	Neutral
CNX Midcap	15901	15901	15901	15901	15901	15901	Neutral	Buy	Sell
CNX Small Cap	5486	5486	5486	5486	5486	5486	Neutral	Sell	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	39052.1	453.1	1.2
NIFTY	11586.4	122.4	1.1
MIDCAP	14167.4	247.0	1.8
SMLCAP	12914.1	114.2	0.9
BSEFMC	11849.1	155.3	1.3
AUTO	17709.1	504.3	2.9
POWER	1932.5	14.1	0.7
REALTY	1983.0	10.5	0.5
BSE IT	15352.7	23.2	0.2
BANEX	32779.4	514.5	1.6
OILGAS	15164.8	91.1	0.6
METAL	8982.4	88.5	1.0

Currency Futures	Close	Pre. Pts	% Chg
29-Oct-19 EUR-INR	79.26	78.98	0.35
29-Oct-19 USD-INR	71.25	71.54	-0.41
29-Oct-19 GBP-INR	91.66	91.27	0.43
29-Oct-19 JPY-INR	65.57	65.81	-0.36

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1122	705	124
BSE	1414	1077	189

FII/DII Capital Mkt*	Buy	Sell	Net
FII	5660	4501	1159
DII	3702	4214	(512)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Last hour rally helped Indian equity markets to end Thursday's session near their intraday high points, with Sensex & Nifty reclaiming their crucial psychological levels of 39,000 and 11,550, respectively. After a cautious start, indices remained flat for the first half of the session, impacted by a report that the Securities and Exchange Board of India is planning to further tighten rules for participatory notes (P-notes), offshore derivative instruments issued by brokers to foreign investors not registered in the country. Sentiments also got hit, after latest data of Reserve Bank of India showed that credit growth at Indian banks has dropped to its lowest level in nearly two years, as slowing domestic consumption weighs on demand.

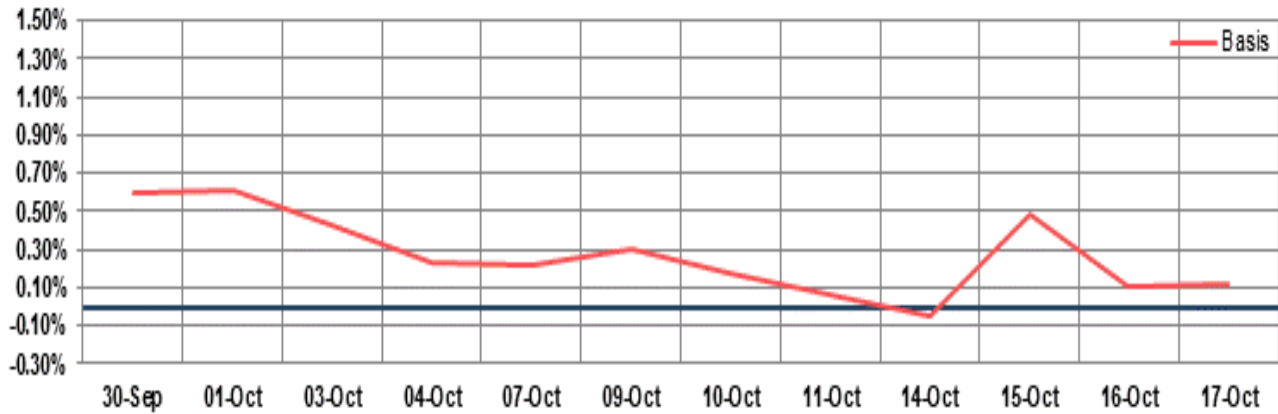
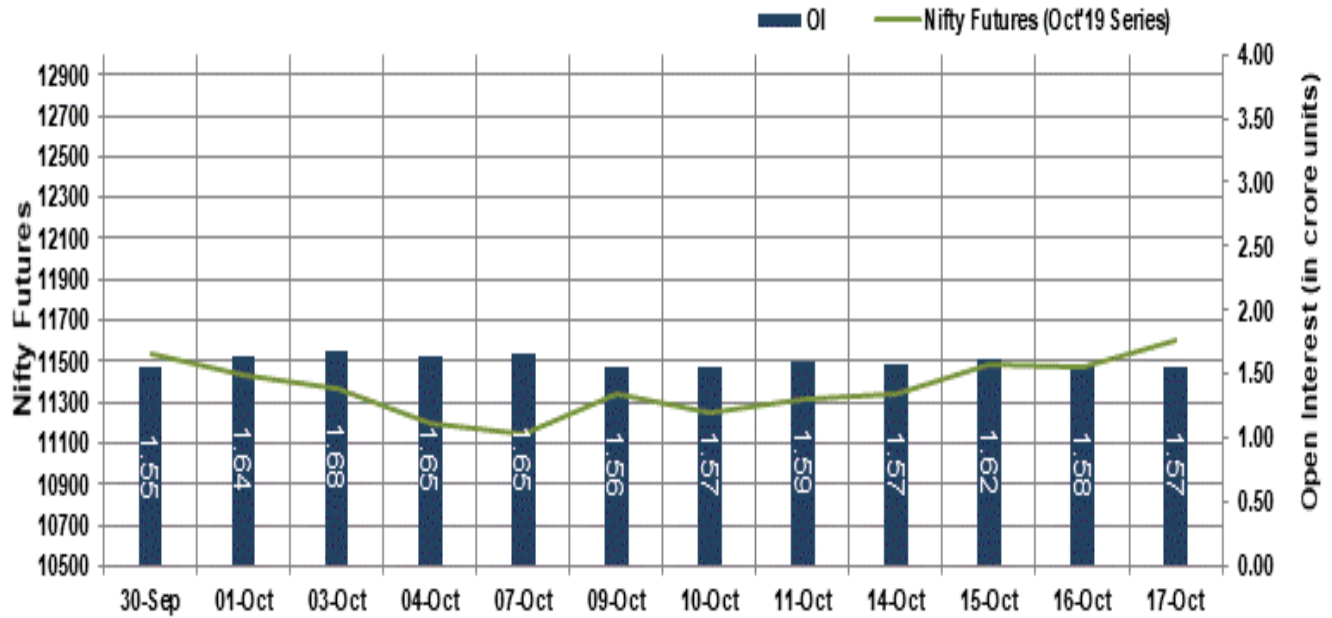
However, key benchmarks gained traction in the second half of the trading session, tracking firm European markets. Market participants took support with Union Finance Minister Nirmala Sitharaman's statement that Prime Minister Narendra Modi's vision of making India a \$5-trillion economy and a global economic powerhouse by 2024-25 is 'challenging' but 'realisable' and underlined that more reforms are on the anvil before the end of the fiscal year

Market Turnover & FII Derivative Data

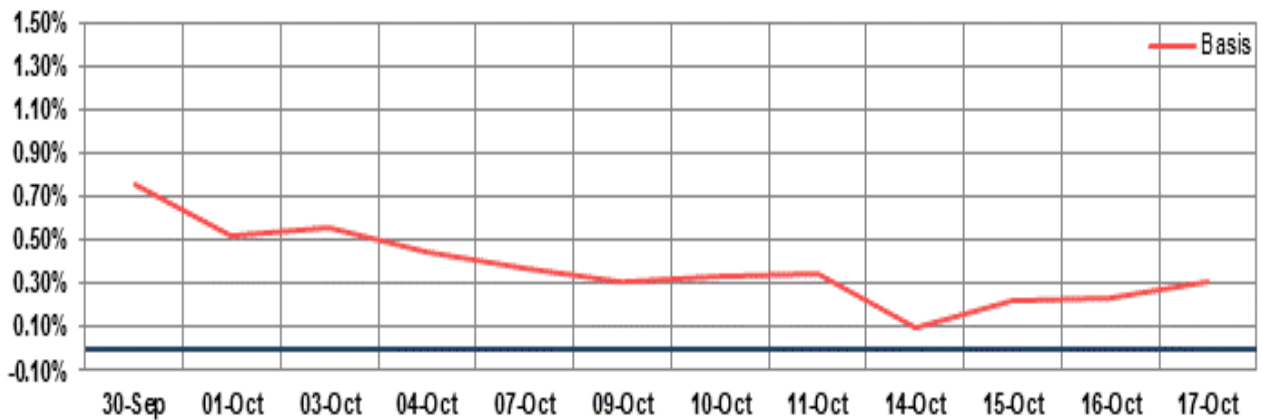
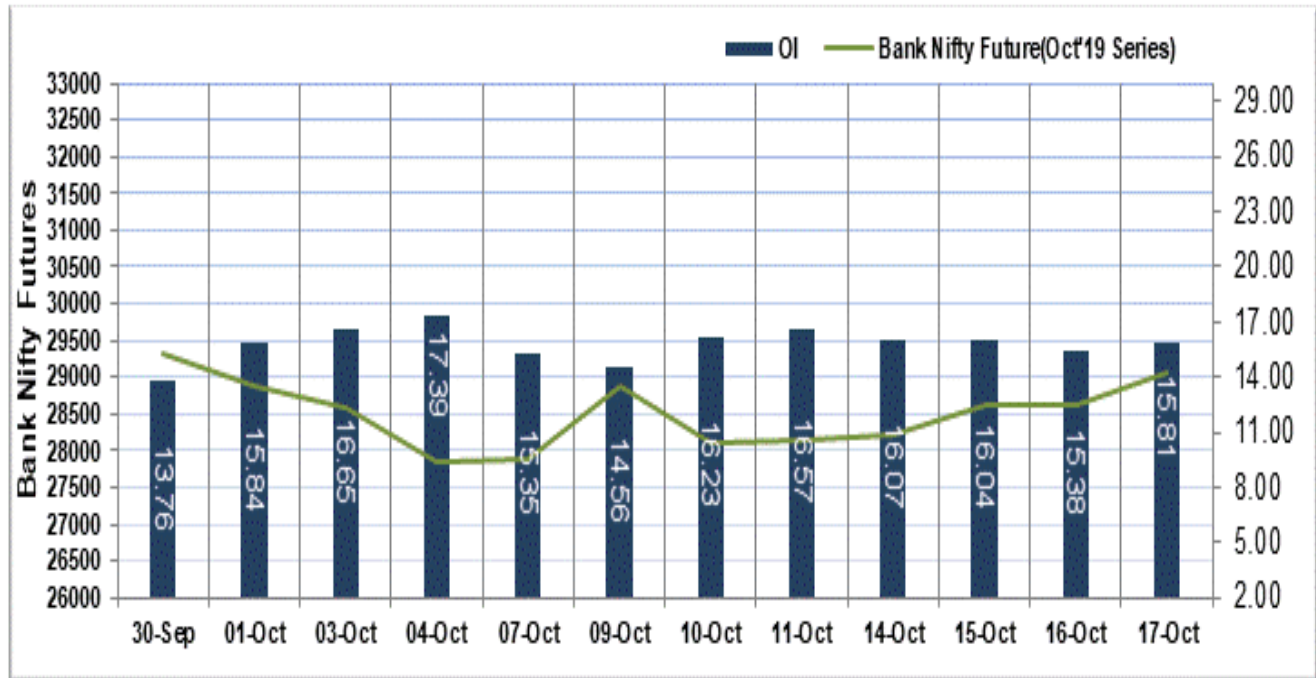
Market TO	Current	Previous	Net%
BSE CASH	2258	4671	(52)
NSE CASH	37704	37077	2
NSE FO	2650663	930743	185

FII Derivatives	Buy	Sell	Net
Ind. Futures	4811	4017	794
Ind. Options	383266	378683	4583
Stk. Futures	13877	12642	1235
Stk. Options	5334	5310	24

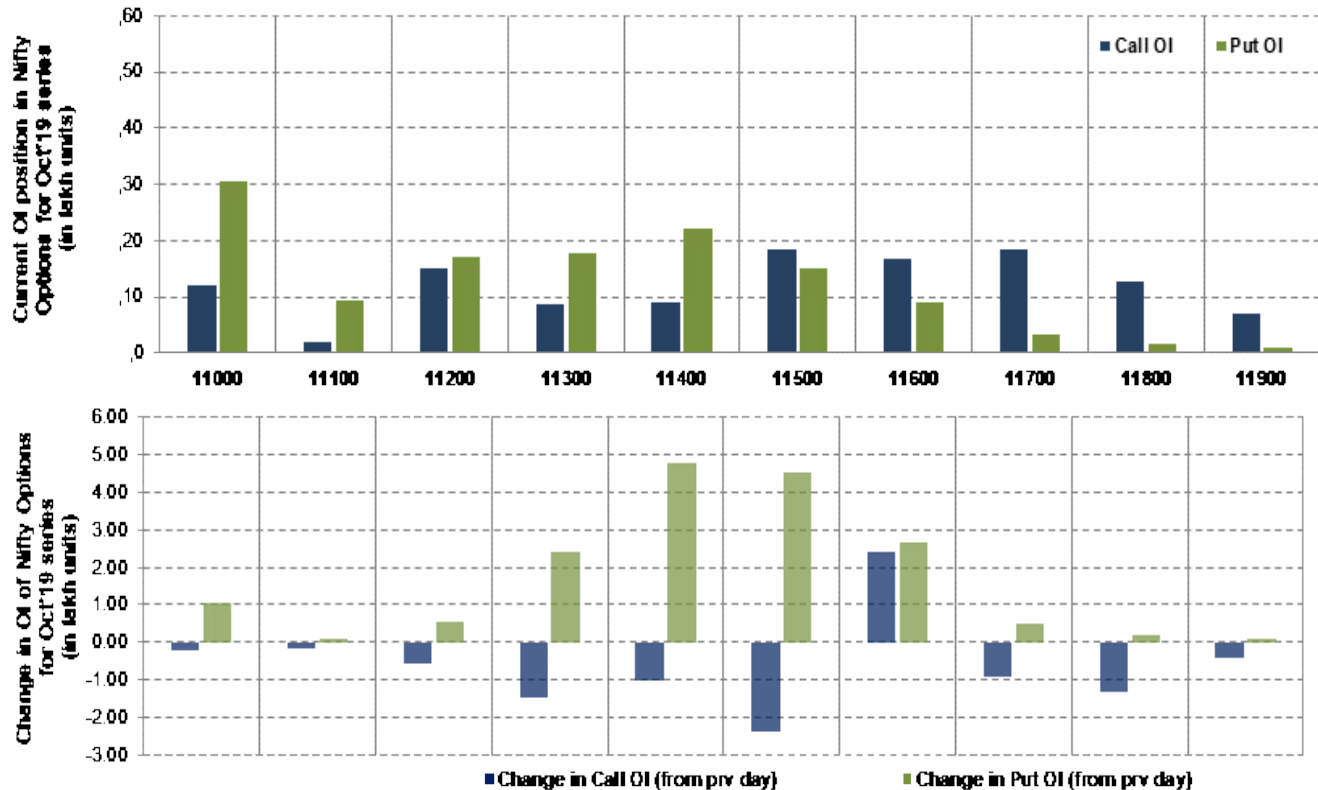
Nifty Futures



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 11,700 SP from the Oct month expiry was the most active call with a reduction of 0.10 million in open interest.
- Among Nifty puts, 11,000 SP from the Oct month expiry was the most active put with an addition of 0.10 million open interests.
- The maximum OI outstanding for Calls was at 11,700 SP (1.86mn) and that for Puts was at 11,000 SP (3.06mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 17/10/19
Avg Avg



Nifty Cash prices have settled at 11586.35 up by 1.07 percent from the previous close. On the upper side it has resistance of 11650 and 11700 levels, while lower side it has support of 11500 and 11450 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
PVR	10,25,600	12,94,000	26.17	1842.60	0.74
TVSMOTOR	83,61,100	96,12,900	14.97	442.00	9.43
MANAPPURAM	1,12,32,000	1,28,28,000	14.21	144.00	5.65
CASTROLIND	57,08,600	63,85,200	11.85	132.00	1.89
Short-Covering ↓ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
SBIN	11,30,49,000	10,97,79,000	-2.89	265.50	3.35
MRF	19,260	18,670	-3.06	65610.00	3.82
SUNTV	31,51,000	30,43,000	-3.43	500.85	3.19
JUSTDIAL	28,11,200	26,64,200	-5.23	609.00	3.96
Fresh Shorts ↑ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
ZEEL	3,08,91,900	4,87,56,500	57.83	259.10	-0.61
EXIDEIND	1,17,55,200	1,36,32,000	15.97	178.50	-2.86
NIITTECH	5,97,750	6,80,250	13.80	1396.50	-0.39
CONCOR	47,79,654	54,11,106	13.21	601.00	-1.05
Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
CIPLA	1,28,78,000	1,27,73,000	-0.82	446.15	-0.49
LUPIN	72,29,600	71,56,100	-1.02	729.70	-0.47
WIPRO	2,84,38,400	2,79,13,600	-1.85	248.85	-0.30
HEXAWARE	20,01,000	19,51,500	-2.47	371.50	-1.28

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