

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11662	11502	11582	11633	11713	11765	Buy	Buy	Buy
Sensex	39298	38810	39054	39208	39452	39605	Buy	Buy	Buy
Nifty Futures	11672	11495	11583	11640	11728	11784	Buy	Buy	Buy
Bank Nifty	29120	28693	28906	29078	29292	29463	Buy	Neutral	Buy
CNX IT	15410	15168	15289	15362	15483	15555	Neutral	Sell	Neutral
CNX Midcap	16214	15768	15991	16115	16338	16462	Neutral	Neutral	Sell
CNX Small Cap	5568	5447	5507	5541	5602	5636	Neutral	Neutral	Sell

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	39298.4	246.3	0.6
NIFTY	11661.9	75.5	0.7
MIDCAP	14420.3	252.9	1.8
SMLCAP	13126.8	212.7	1.7
BSEFMC	11929.2	80.1	0.7
AUTO	17882.4	173.4	1.0
POWER	1983.2	50.8	2.6
REALTY	2021.9	38.9	2.0
BSE IT	15453.6	100.9	0.7
BANDEX	32900.6	121.3	0.4
OILGAS	15314.1	149.3	1.0
METAL	9147.0	164.6	1.8

Currency Futures	Close	Pre. Pts	% Chg
29-Oct-19 EUR-INR	79.32	79.26	0.08
29-Oct-19 USD-INR	71.20	71.25	-0.06
29-Oct-19 GBP-INR	91.74	91.66	0.09
29-Oct-19 JPY-INR	65.58	65.57	0.01

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1588	939	180
BSE	1299	517	132

FII/DII Capital Mkt*	Buy	Sell	Net
FII	5424	5387	37
DII	5071	4484	587

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

## Market Commentary

Indian equity benchmarks took winning spree to 6th day on Friday, with both the larger peers, Sensex and Nifty, closing higher by around 0.65% each. Key indices made a negative start of the day but soon turned positive, taking support with Union Finance Minister Nirmala Sitharaman's statement that investors can find no better place in the world than India that has a democracy loving and capitalist respecting environment. She added that the government was continuously working to bring reforms. Domestic sentiments remained enthusiastic with a private report stating that India has emerged as third largest ecosystems for more successful start-ups right behind China and US but ahead of Britain and Israel.

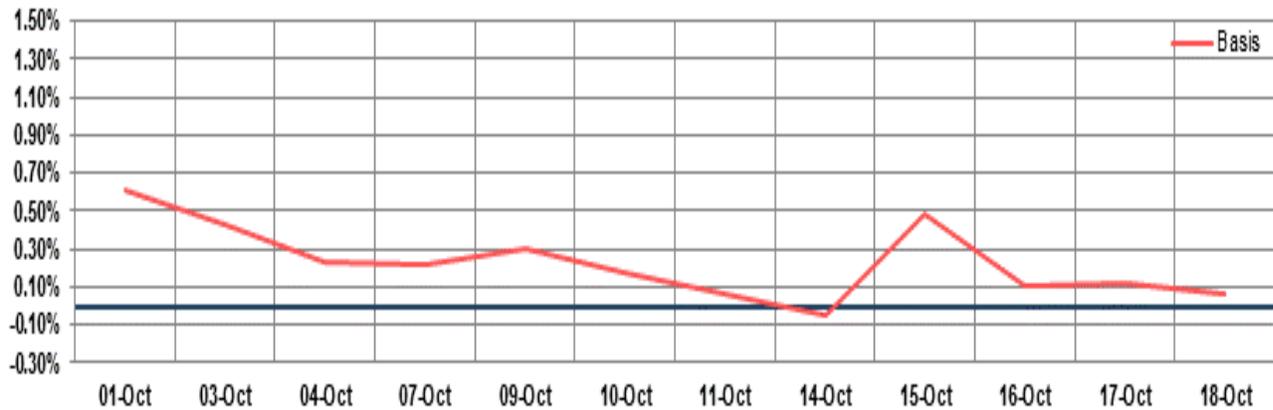
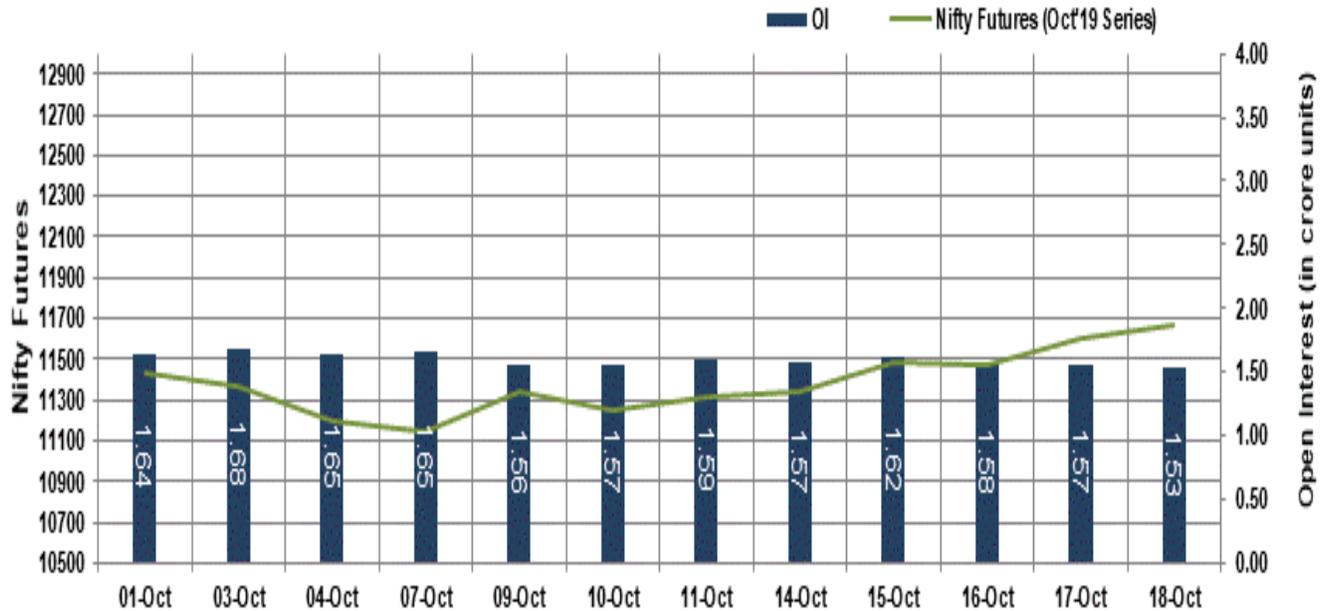
Bourses hold their strong gains throughout the day to settle higher, despite weak cues from global markets. Market participants got comfort, with a private report stating that corporate tax rate cut is clearly a positive for India which would move the country up the ladder in terms of attractiveness for foreign direct investment. Separately, recognizing the role of innovation as a key driver of growth and prosperity for India, NITI Aayog with Institute for Competitiveness as the knowledge partner has released the India Innovation Index (III) 2019. Karnataka, Tamil Nadu, Maharashtra, Telangana and Haryana have been ranked as top five most innovative major states in NITI Aayog's first Innovation Index.

## Market Turnover & FII Derivative Data

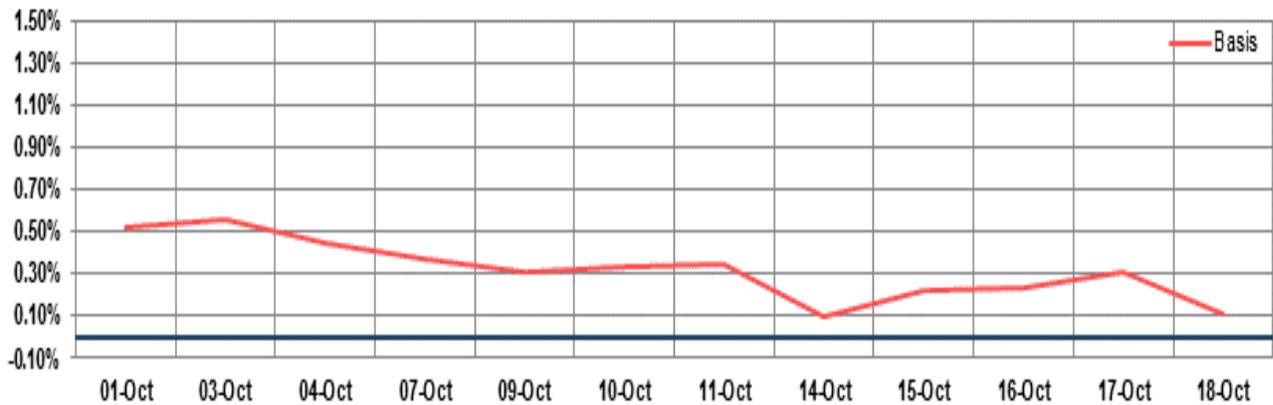
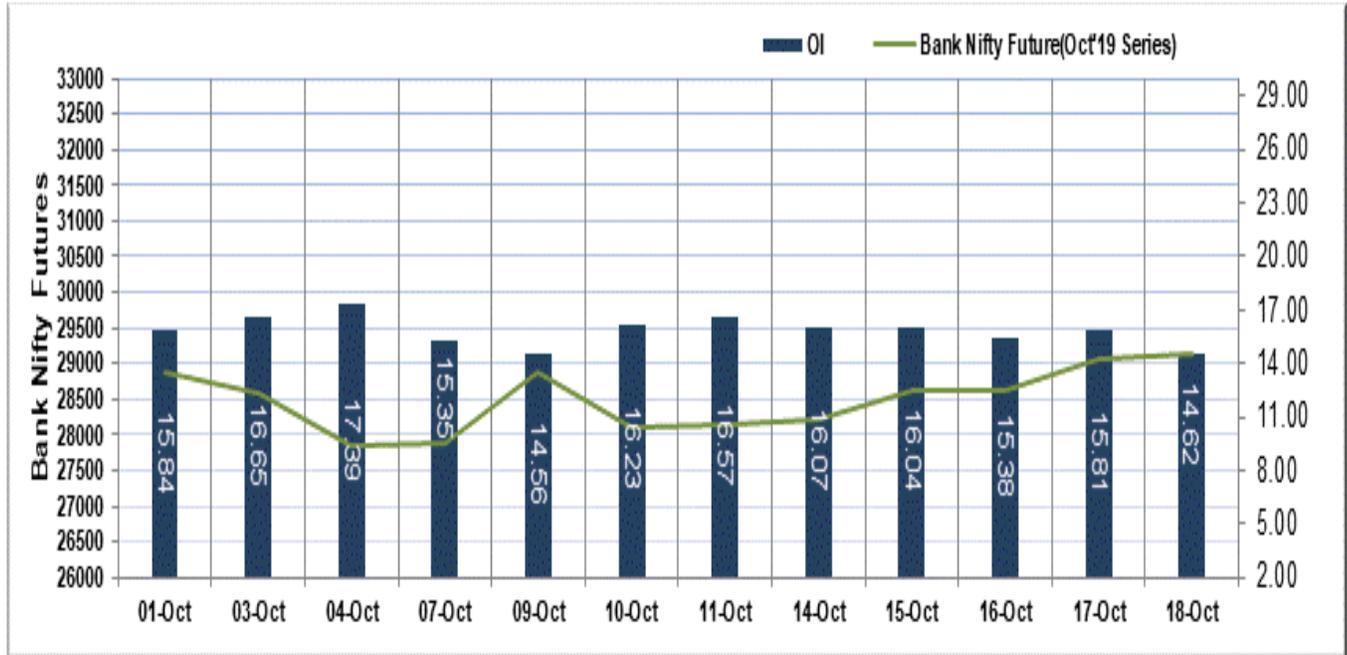
Market TO	Current	Previous	Net%
BSE CASH	2910	2258	29
NSE CASH	42534	37704	13
NSE FO	745110	2650663	(72)

FII Derivatives	Buy	Sell	Net
Ind. Futures	3223	3783	(560)
Ind. Options	136609	136986	(377)
Stk. Futures	14129	13473	656
Stk. Options	7353	7296	57

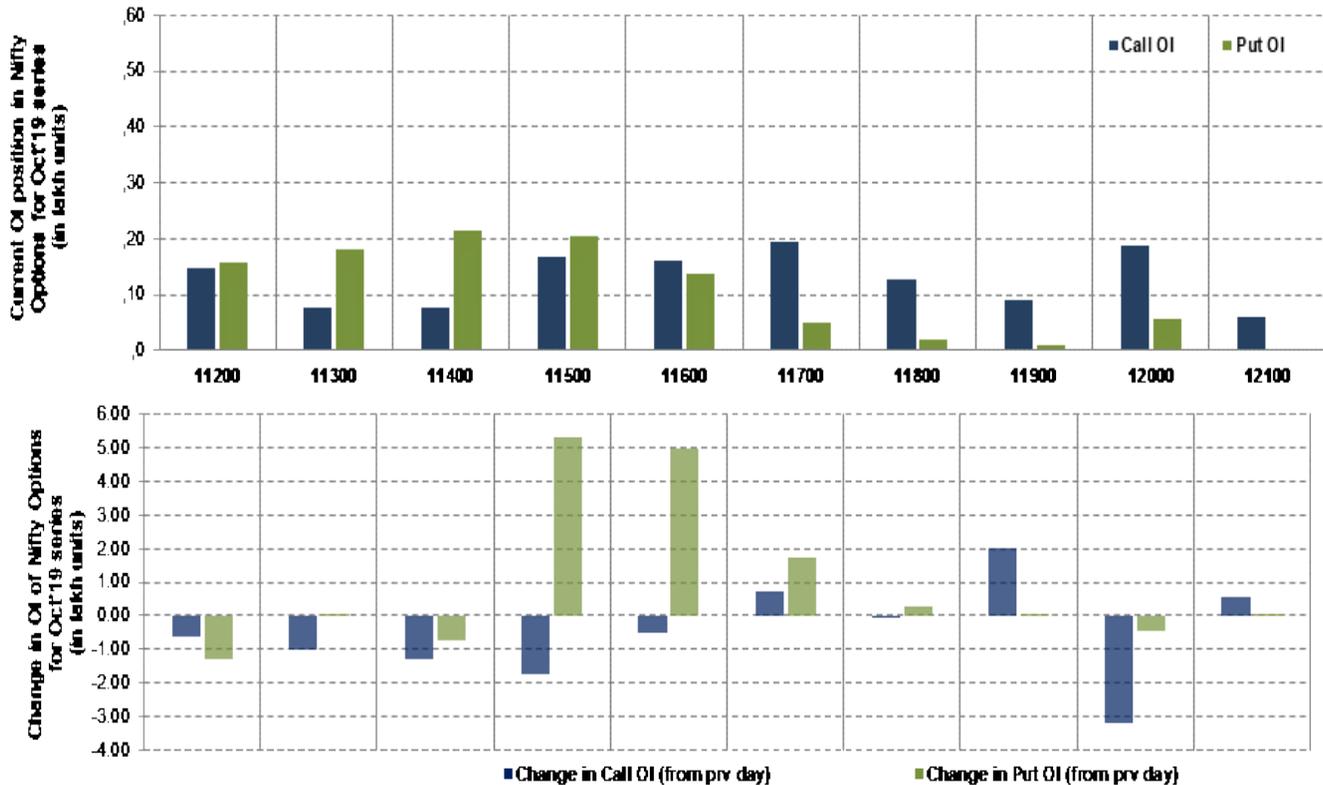
# Nifty Futures



# 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 an addition of 0.07 million in open interest.
- Among Nifty puts, 11,400 SP from the Oct month expiry was the most active put with a reduction of 0.07 million open interests.
- The maximum OI outstanding for Calls was at 11,700 SP (1.93mn) and that for Puts was at 11,400 SP (2.16mn)

## Nifty Technical & Indices Levels

1-Nifty 50 - 18/10/19  
Avg Avg



Nifty Cash prices have settled at 11661.85 up by 0.65 percent from the previous close. On the upper side it has resistance of 11750 and 11800 levels, while lower side it has support of 11600 and 11550 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
MANAPPURAM	1,18,26,000	1,42,68,000	20.65	153.70	6.81
VOLTAS	18,60,000	22,16,000	19.14	695.30	2.36
NMDC	2,34,06,000	2,73,42,000	16.82	110.20	7.83
BHEL	4,93,50,000	5,70,60,000	15.62	54.50	21.79
Short-Covering ↓ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
JUSTDIAL	25,24,200	24,44,400	-3.16	634.75	4.30
AXISBANK	5,96,61,600	5,77,68,000	-3.17	712.45	0.02
CENTURYTEX	17,75,400	17,03,400	-4.06	401.30	3.24
YESBANK	16,59,19,600	15,74,36,400	-5.11	51.40	8.10
Fresh Shorts ↑ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
TORNTPOWER	33,66,000	37,77,000	12.21	284.45	-0.68
INDIGO	34,00,200	37,06,200	9.00	1726.00	-0.93
UJJIVAN	79,16,800	85,92,000	8.53	308.05	-0.44
MGL	13,42,200	14,51,400	8.14	968.50	-1.06
Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
BAJAJ-AUTO	21,82,500	21,66,250	-0.74	3096.50	-0.66
MOTHERSUMI	3,31,58,400	3,28,28,400	-1.00	107.35	-1.87
TATAMTRDVR	3,97,74,000	3,92,64,000	-1.28	61.55	-1.60
STAR	19,12,800	18,46,800	-3.45	351.35	-0.78

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