

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11588	11485	11537	11625	11677	11766	Buy	Buy	Buy
Sensex	38964	38603	38784	39105	39285	39607	Buy	Buy	Buy
Nifty Futures	11624	11537	11581	11648	11691	11759	Buy	Buy	Buy
Bank Nifty	29411	28985	29198	29444	29657	29903	Buy	Neutral	Buy
CNX IT	14689	14385	14537	14811	14963	15237	Sell	Sell	Neutral
CNX Midcap	16227	16098	16163	16256	16320	16413	Buy	Neutral	Sell
CNX Small Cap	5624	5541	5583	5614	5656	5687	Buy	Neutral	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	38963.8	-334.5	-0.9
NIFTY	11588.4	-73.5	-0.6
MIDCAP	14407.4	-12.9	-0.1
SMLCAP	13190.4	63.5	0.5
BSEFMC	12008.1	78.8	0.7
AUTO	17809.5	-73.0	-0.4
POWER	1986.3	3.1	0.2
REALTY	2030.1	8.2	0.4
BSE IT	14370.3	-1083	-7.0
BANDEX	33247.6	347.0	1.1
OILGAS	15432.3	118.2	0.8
METAL	9091.7	-55.3	-0.6

Currency Futures	Close	Pre. Pts	% Chg
29-Oct-19 EUR-INR	79.09	79.32	-0.29
29-Oct-19 USD-INR	71.00	71.20	-0.28
29-Oct-19 GBP-INR	91.91	91.74	0.19
29-Oct-19 JPY-INR	65.42	65.58	-0.24

Advance/ Decline	Adv	Dec	Un Ch.
NSE	911	940	123
BSE	1238	1313	208

FII/DII Capital Mkt*	Buy	Sell	Net
FII	7879	8436	(558)
DII	5137	6122	(985)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity bourses broke 6-day winning rally on Tuesday's trading session, with Sensex and Nifty closing lower by 334 and 73 points, respectively. The day started on a cautious note, as Finance Minister Nirmala Sitharaman cautioned that trade wars and protectionism have generated uncertainties, which will ultimately impact the flow of capital, goods and services. Anxiety also came among investors, amid a report showing that as many as 360 infrastructure projects, each worth Rs 150 crore or more, have shown cost overruns to the tune of over Rs 3.88 lakh crore owing to delays and other reasons.

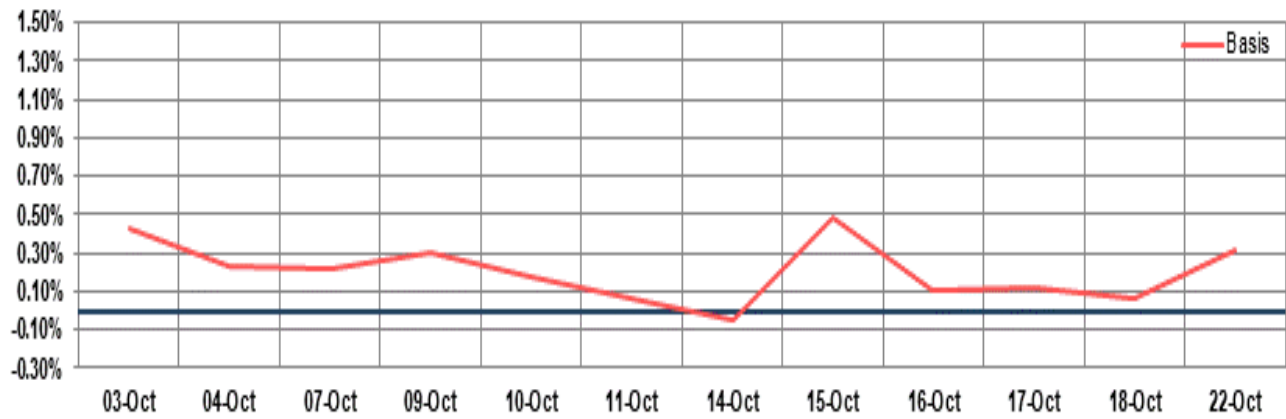
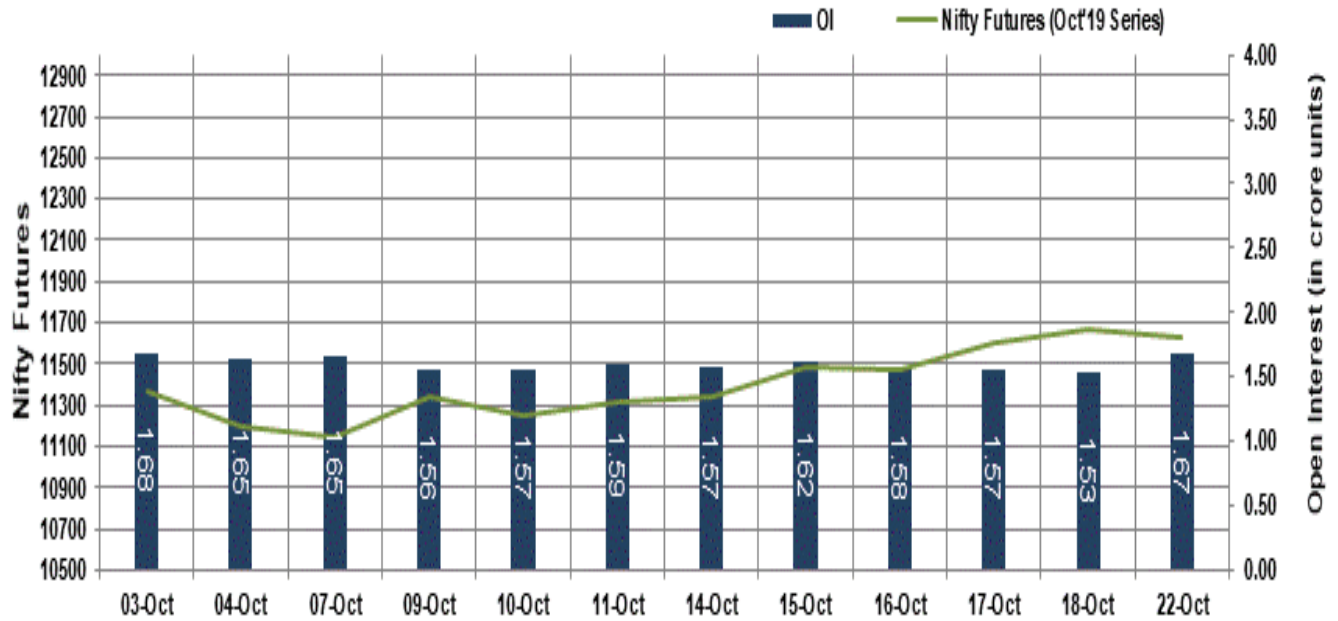
Key equity benchmarks remained lackluster during the whole trading session, despite the International Monetary Fund's (IMF) statement that India's decision to reduce corporate income tax to help revive investment. Though, the agency said India should address continued fiscal consolidation and secure long-term stability of the fiscal conditions. Market participants paid no heed towards the Retirement fund body, Employment Provident Fund Organisation's (EPFO) latest 'Provisional Estimate of Net Payroll' data report showing that India created 10,86,113 new jobs in the month of August 2019.

Market Turnover & FII Derivative Data

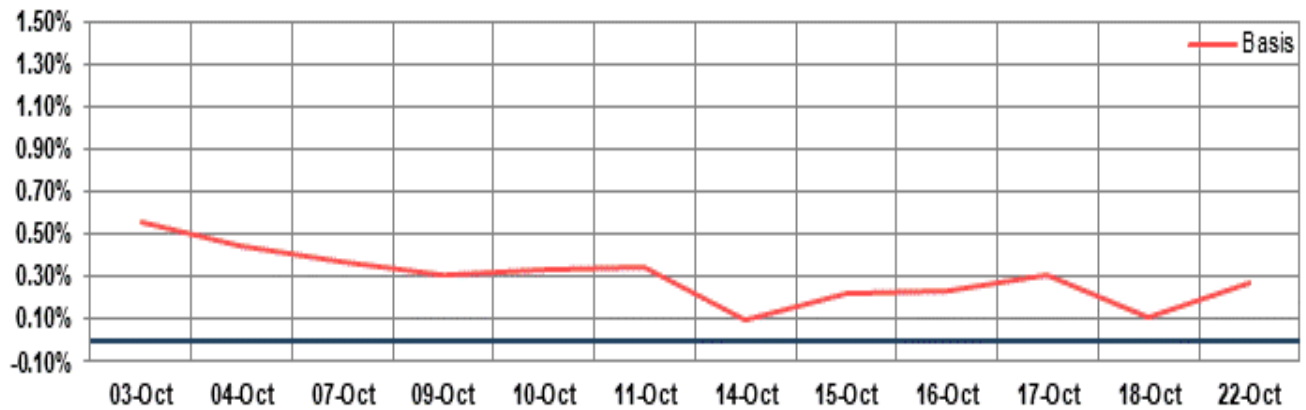
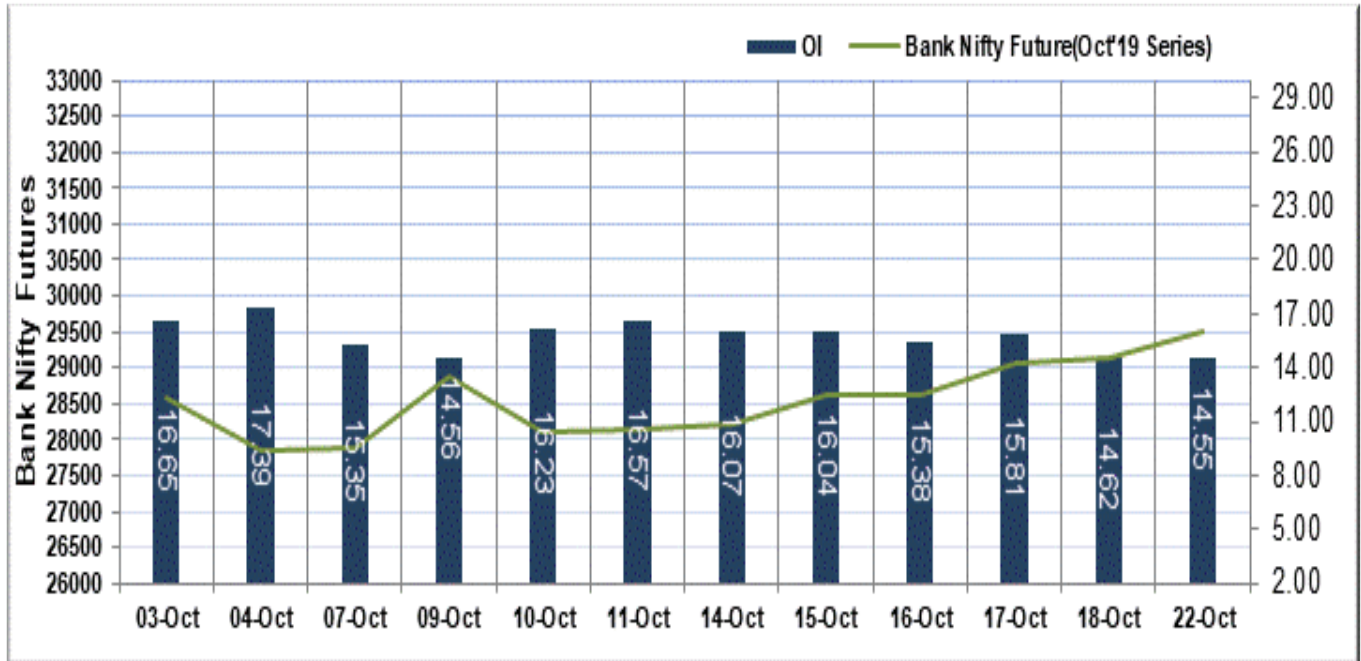
Market TO	Current	Previous	Net%
BSE CASH	3606	2910	24
NSE CASH	49320	42534	16
NSE FO	1027370	745110	38

FII Derivatives	Buy	Sell	Net
Ind. Futures	525068	3922.47	1328
Ind. Options	198150	197952	198
Stk. Futures	17109	16792	318
Stk. Options	9436.19	9572.05	(316)

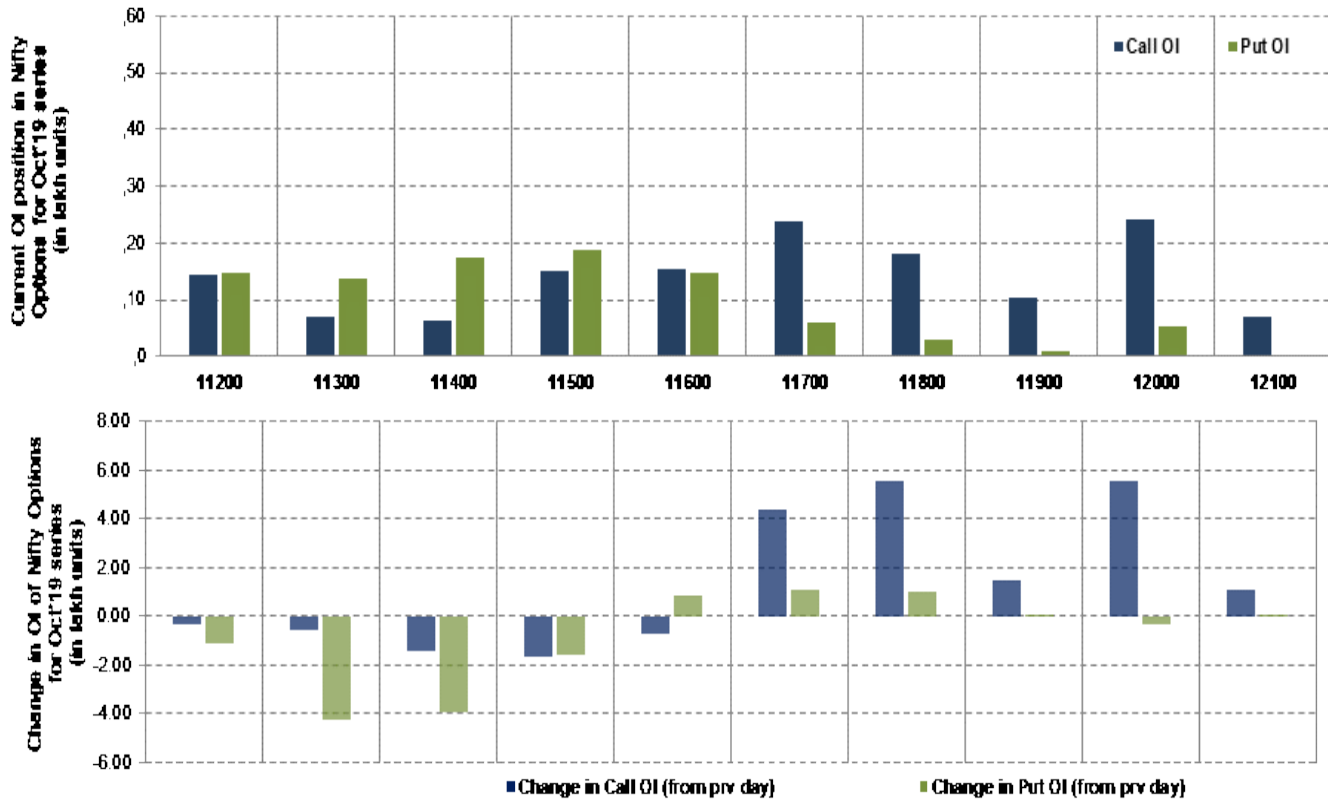
Nifty Futures



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 12000 SP from the Oct month expiry was the most active call with an addition of 0.60 million in open interest.
- Among Nifty puts, 11,500 SP from the Oct month expiry was the most active put with a reduction of 0.20 million open interests.
- The maximum OI outstanding for Calls was at 12000 SP (2.43mn) and that for Puts was at 11,500 SP (2.00mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 22/10/19
Avg Avg



Nifty Cash prices have settled at 11588.35 down by 0.63 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
JUBLFOOD	21,66,000	29,35,500	35.53	1440.00	6.27
NIITTECH	6,00,000	7,20,750	20.13	1448.00	2.28
VOLTAS	20,64,000	23,59,000	14.29	696.95	0.27
CENTURYTEX	16,89,600	18,96,000	12.22	441.75	10.05
Short-Covering ↓ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
CADILAHC	85,55,200	83,92,000	-1.91	245.50	1.64
PFC	4,35,36,400	4,25,87,800	-2.18	101.85	3.45
MUTHOOTFIN	23,98,500	23,43,000	-2.31	690.00	1.66
BANKINDIA	2,39,82,000	2,29,86,000	-4.15	64.80	0.62
Fresh Shorts ↑ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
INFY	4,87,99,200	7,15,29,600	46.58	634.80	-16.47
TORNTPHARM	3,77,000	4,25,500	12.86	1670.50	-1.16
RBLBANK	1,35,02,400	1,52,23,200	12.74	282.50	-4.38
JINDALSTEL	3,02,43,200	3,27,52,000	8.30	103.60	-4.07
Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
ESCORTS	56,41,900	55,40,700	-1.79	646.50	-0.94
IDEA	49,29,12,000	48,29,44,000	-2.02	6.15	-4.65
CESC	8,39,200	8,11,200	-3.34	809.60	-0.24
BIOCON	1,15,41,600	1,11,09,600	-3.74	257.25	-1.17

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