

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11604	11506	11555	11603	11652	11701	Buy	Buy	Buy
Sensex	39059	38710	38884	39041	39215	39371	Buy	Buy	Buy
Nifty Futures	11630	11520	11575	11630	11685	11739	Buy	Buy	Buy
Bank Nifty	29460	29009	29235	29439	29664	29869	Buy	Neutral	Buy
CNX IT	14833	14426	14630	14770	14974	15115	Sell	Sell	Neutral
CNX Midcap	16248	16046	16147	16235	16336	16425	Buy	Neutral	Sell
CNX Small Cap	5642	5577	5609	5631	5664	5685	Buy	Neutral	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	39058.8	95.0	0.2
NIFTY	11604.1	15.8	0.1
MIDCAP	14395.6	-11.8	-0.1
SMLCAP	13223.1	32.7	0.3
BSEFMC	12071.7	63.6	0.5
AUTO	18020.1	210.7	1.2
POWER	2001.2	14.9	0.8
REALTY	2008.1	-22.0	-1.1
BSE IT	14535.0	165	1.2
BANDEX	33304.0	56.4	0.2
OILGAS	15208.2	-224.1	-1.5
METAL	9061.6	-30.1	-0.3

Currency Futures	Close	Pre. Pts	% Chg
29-Oct-19 EUR-INR	78.87	79.09	-0.28
29-Oct-19 USD-INR	70.94	71.00	-0.09
29-Oct-19 GBP-INR	91.21	91.91	-0.76
29-Oct-19 JPY-INR	65.44	65.42	0.03

Advance/ Decline	Adv	Dec	Un Ch.
NSE	909	910	124
BSE	1209	1275	203

FII/DII Capital Mkt*	Buy	Sell	Net
FII	5182	5396	(213)
DII	3961	4098	(137)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Last hour recovery helped Indian equity markets to close with marginal gains on Wednesday. The start of the day was on cautious note, amid a report stating that corporate India's merger and acquisition activity in the July-September quarter witnessed a downtrend with total deal value falling by more than half over the last year, largely owing to a slump in economic activity and lack of big ticket deals. Key indices traded near their neutral lines during the day, as India Ratings & Research (Ind-Ra) believes that aggregate states' fiscal deficit slippage to 2.9% of GDP in FY19 revised estimate (RE), from 2.6% in FY19 budget estimate (BE) (Ind-Ra forecast: 2.8%) is mainly due to an expansionary fiscal policy followed by the state governments.

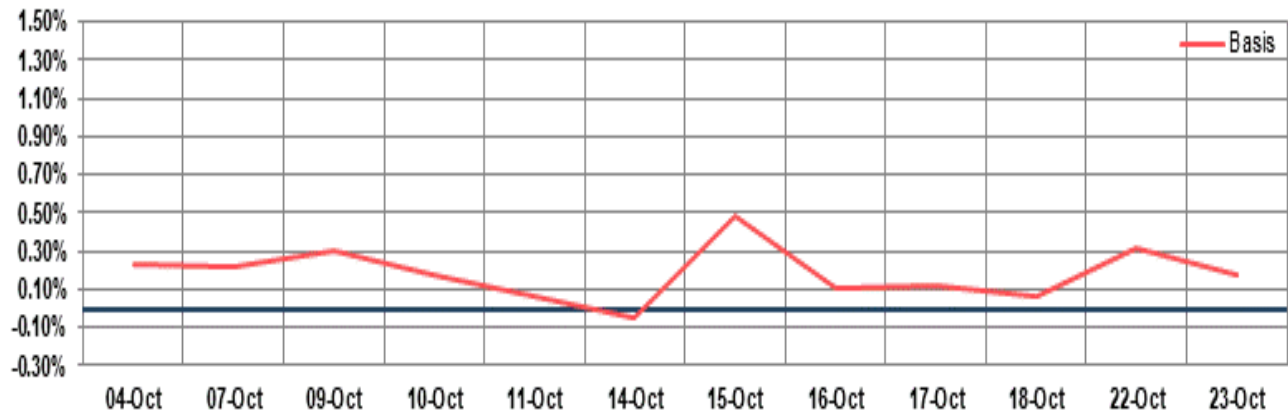
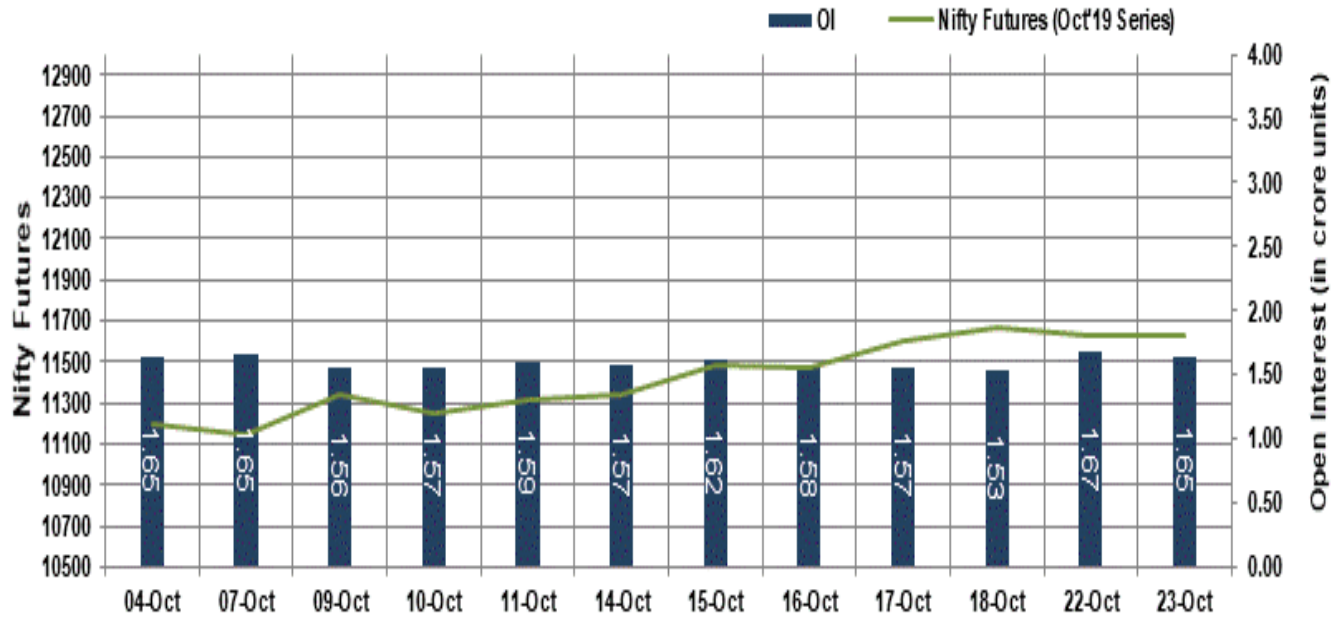
Despite flat trade, bourses managed to keep their heads above water for the most part of the session, supported by a report that the Department for Promotion of Industry and Internal Trade (DPIIT) is planning to set up a single window system to support foreign investors, who want to invest in India. The single-window system may have representatives from both the Centre & state governments. The system will help in getting all relevant approvals and clearances required by foreign investors.

Market Turnover & FII Derivative Data

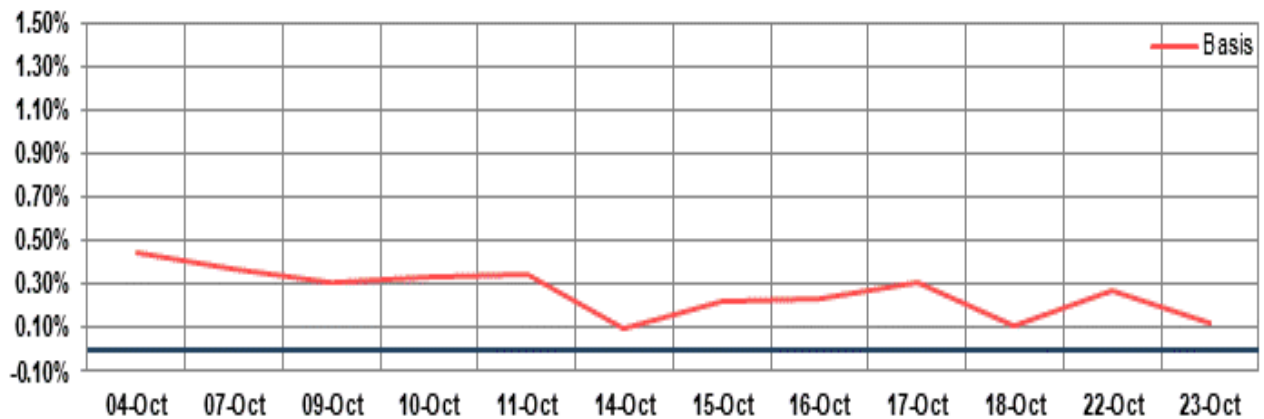
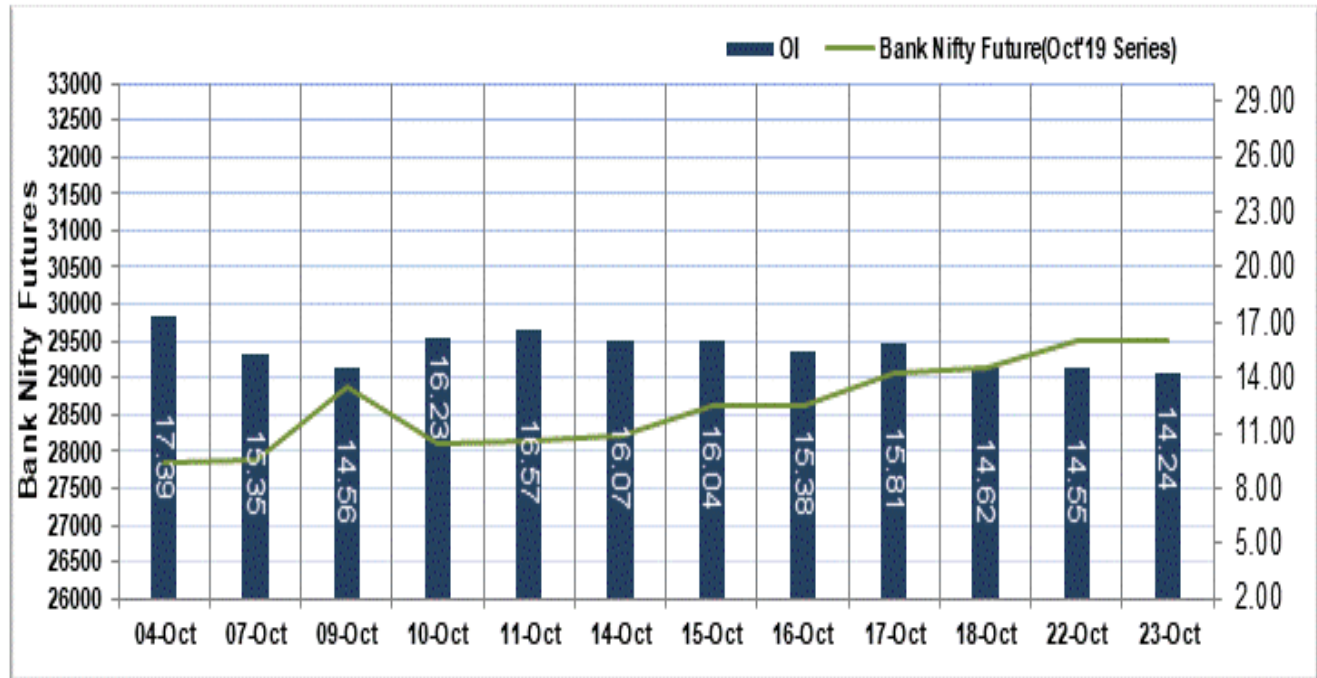
Market TO	Current	Previous	Net%
BSE CASH	2676	3606	(26)
NSE CASH	40684	49320	(18)
NSE FO	1278290	1027370	24

FII Derivatives	Buy	Sell	Net
Ind. Futures	3625.74	3972.12	(346)
Ind. Options	257650	257077	573
Stk. Futures	14035	13778	257
Stk. Options	8163.43	8228.41	(65)

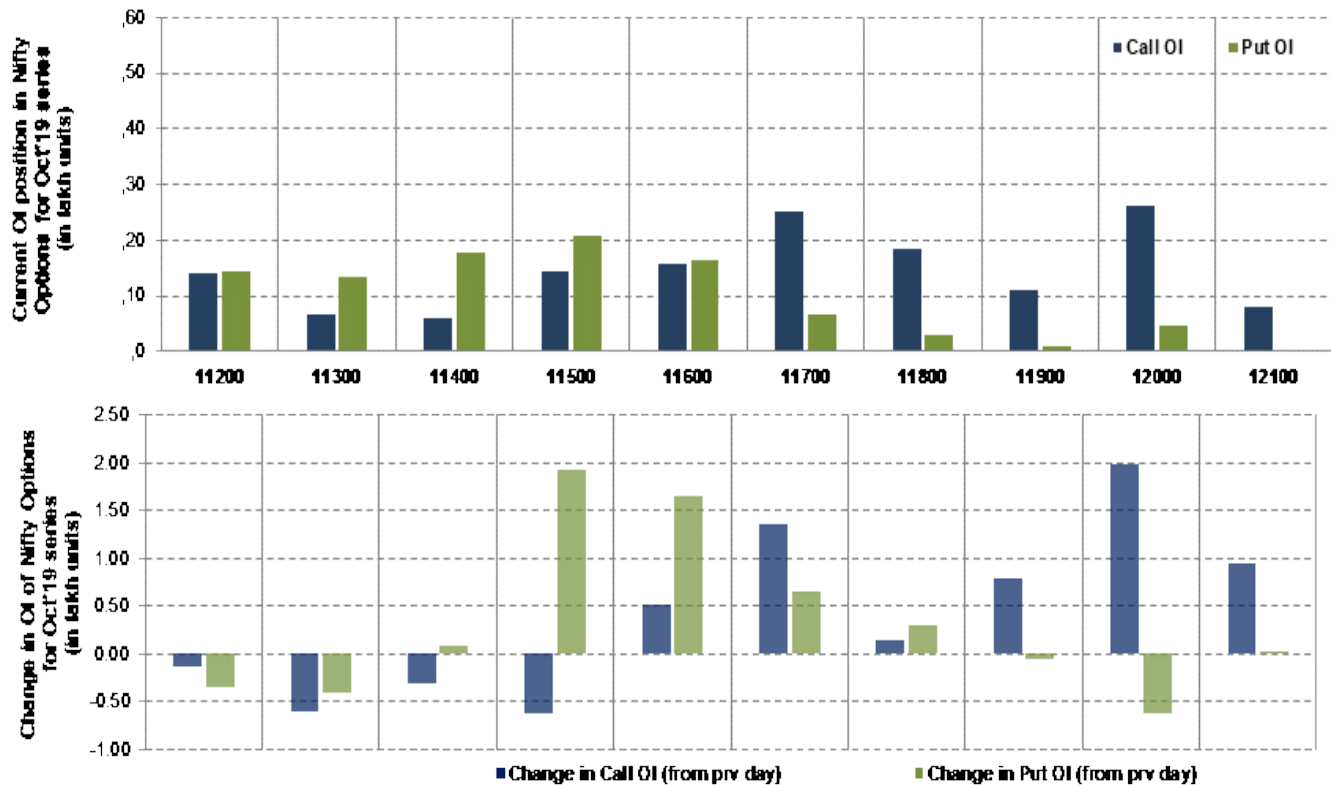
Nifty Futures



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 0.20 million in open interest.
- Among Nifty puts, 11,500 SP from the Oct month expiry was the most active put with an addition of 0.20 million open interests.
- The maximum OI outstanding for Calls was at 12000 SP (2.62mn) and that for Puts was at 11,500 SP (2.10mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 23/10/19
 Avg Avg



Nifty Cash prices have settled at 11604.10 down by 0.14 percent from the previous close. On the upper side it has resistance of 11650 and 11700 levels, while lower side it has support of 11550 and 11500 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
NIITTECH	6,69,000	8,65,500	29.37	1472.00	1.65
JUBLFOOD	27,87,500	32,33,000	15.98	1544.55	8.07
BAJAJ-AUTO	21,56,500	24,92,250	15.57	3170.00	1.38
COLPAL	16,76,500	19,02,600	13.49	1569.60	2.14
Short-Covering ↓ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
ITC	10,48,94,400	10,37,20,800	-1.12	251.00	0.50
MUTHOOTFIN	22,65,000	21,91,500	-3.25	688.80	0.10
BANKINDIA	2,19,48,000	2,11,38,000	-3.69	66.80	3.41
TATAELXSI	16,78,800	15,91,800	-5.18	716.00	1.51
Fresh Shorts ↑ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
RBLBANK	1,38,92,400	1,60,42,800	15.48	261.00	-8.68
HAVELLS	53,08,000	61,20,000	15.30	667.00	-1.83
CHOLAFIN	28,75,000	32,77,500	14.00	286.35	-2.62
HEXAWARE	16,71,000	19,03,500	13.91	367.55	-1.28
Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
NATIONALUM	4,61,80,000	4,56,10,000	-1.23	43.65	-0.57
BALKRISIND	15,01,600	14,78,400	-1.55	830.00	-0.38
ASIANPAINT	81,50,400	80,00,400	-1.84	1775.00	-0.45
SRTRANSFIN	40,12,200	39,07,800	-2.60	1077.00	-3.76

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