

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11583	11454	11518	11599	11663	11744	Buy	Buy	Buy
Sensex	39020	38576	38798	39063	39285	39549	Buy	Buy	Buy
Nifty Futures	11615	11489	11552	11620	11684	11752	Buy	Buy	Buy
Bank Nifty	29108	28566	28837	29265	29536	29964	Neutral	Neutral	Buy
CNX IT	14782	14622	14702	14836	14916	15050	Sell	Sell	Neutral
CNX Midcap	16195	16011	16103	16224	16317	16438	Buy	Neutral	Sell
CNX Small Cap	5616	5563	5590	5633	5659	5703	Buy	Neutral	Sell

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	39020.4	-38.4	-0.1
NIFTY	11582.6	-21.5	-0.2
MIDCAP	14339.1	-56.5	-0.4
SMLCAP	13204.3	-18.8	-0.1
BSEFMC	12015.5	-56.2	-0.5
AUTO	17961.9	-58.3	-0.3
POWER	1976.4	-24.8	-1.2
REALTY	2031.0	22.8	1.1
BSE IT	14431.8	-103	-0.7
BANDEX	32918.6	-385.4	-1.2
OILGAS	15129.0	-79.2	-0.5
METAL	8999.9	-61.7	-0.7

Currency Futures	Close	Pre. Pts	% Chg
29-Oct-19 EUR-INR	79.02	78.87	0.19
29-Oct-19 USD-INR	71.00	70.94	0.08
29-Oct-19 GBP-INR	91.52	91.21	0.33
29-Oct-19 JPY-INR	65.37	65.44	-0.11

Advance/ Decline	Adv	Dec	Un Ch.
NSE	771	1030	119
BSE	1072	1383	164

FII/DII Capital Mkt*	Buy	Sell	Net
FII	5885	5958	(73)
DII	3837	4576	(739)

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

## Market Commentary

Indian equity benchmarks ended volatile day in red terrain on Thursday, despite firm global markets. Markets made a positive start, after India jumped 14 places to the 63rd position on the World Bank's ease of doing business ranking, riding high on the government's flagship Make in India scheme and other reforms attracting foreign investment. The country also figured among the top 10 performers on the list for the third time in a row. Adding some support, the commerce and industry ministry said that India has recorded continuous improvement in its ease of doing business ranking issued by the World Bank on account of steps taken by the government in this regard.

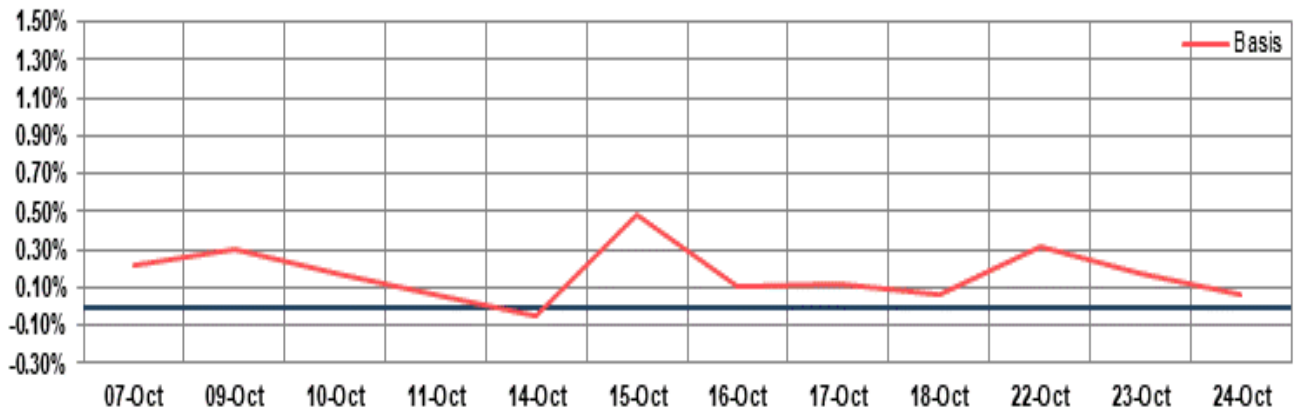
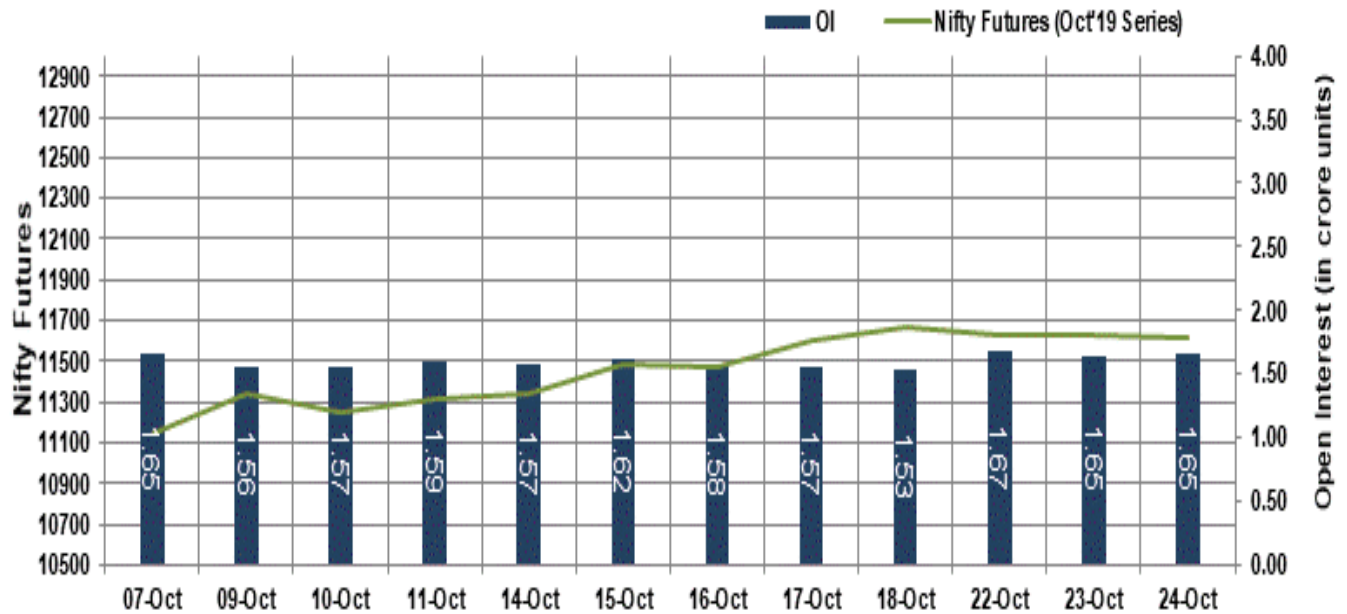
But, bourses turned volatile to settle lower, as share of FPIs in domestic capital markets through P-notes stood at Rs 76,611 crore in September-end, registering the fourth consecutive month-on-month decline. Some concerns also came, after Fitch Ratings slashed India's GDP growth forecast in the current fiscal to 5.5% saying a large credit squeeze emanating from shadow banks has pushed economic growth to a six year low. Traders got cautious with Economist Intelligence Unit's statement that India is not likely to benefit from the US-China trade tensions largely owing to existing policy barriers to large-scale production, strict labour laws & difficult land-acquisition process.

## Market Turnover & FII Derivative Data

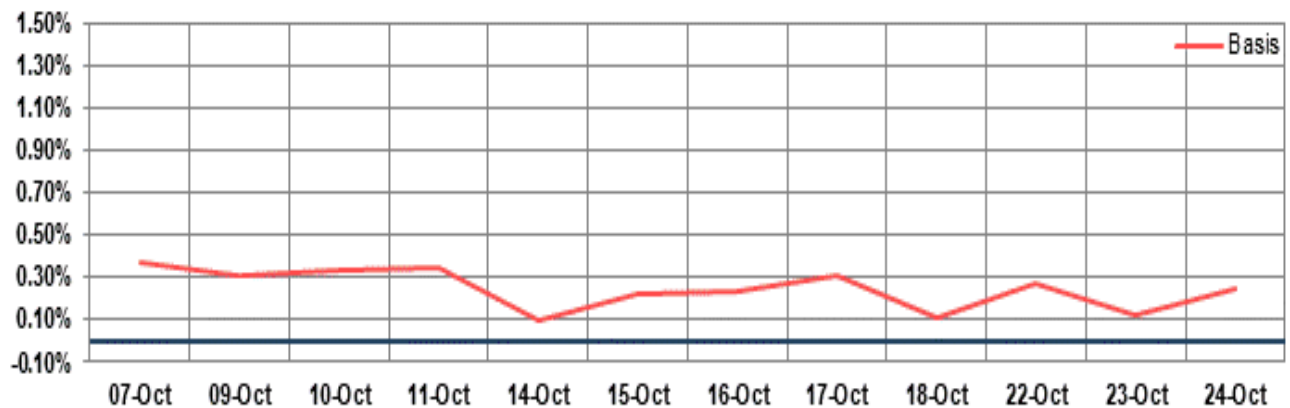
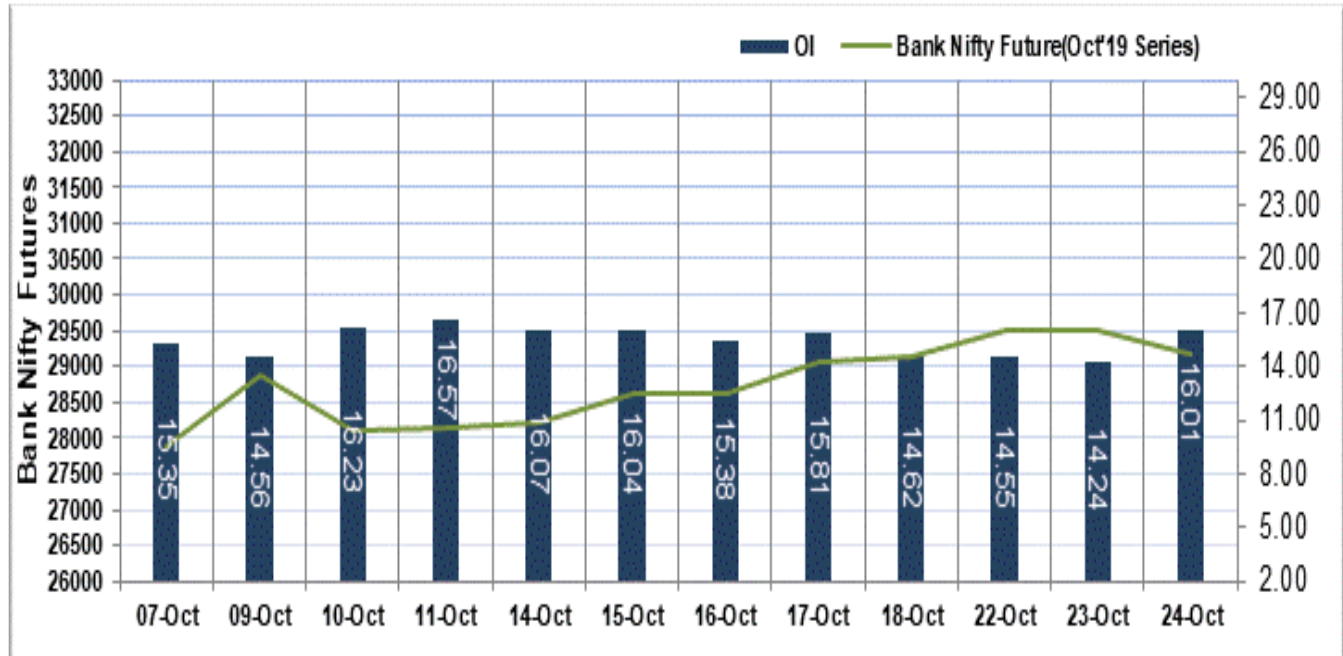
Market TO	Current	Previous	Net%
BSE CASH	2827	2676	6
NSE CASH	41587	40684	2
NSE FO	2881937	1278290	125

FII Derivatives	Buy	Sell	Net
Ind. Futures	4605	4932	(327)
Ind. Options	516391	515581	810
Stk. Futures	16260	16629	(369)
Stk. Options	9672	9619	53

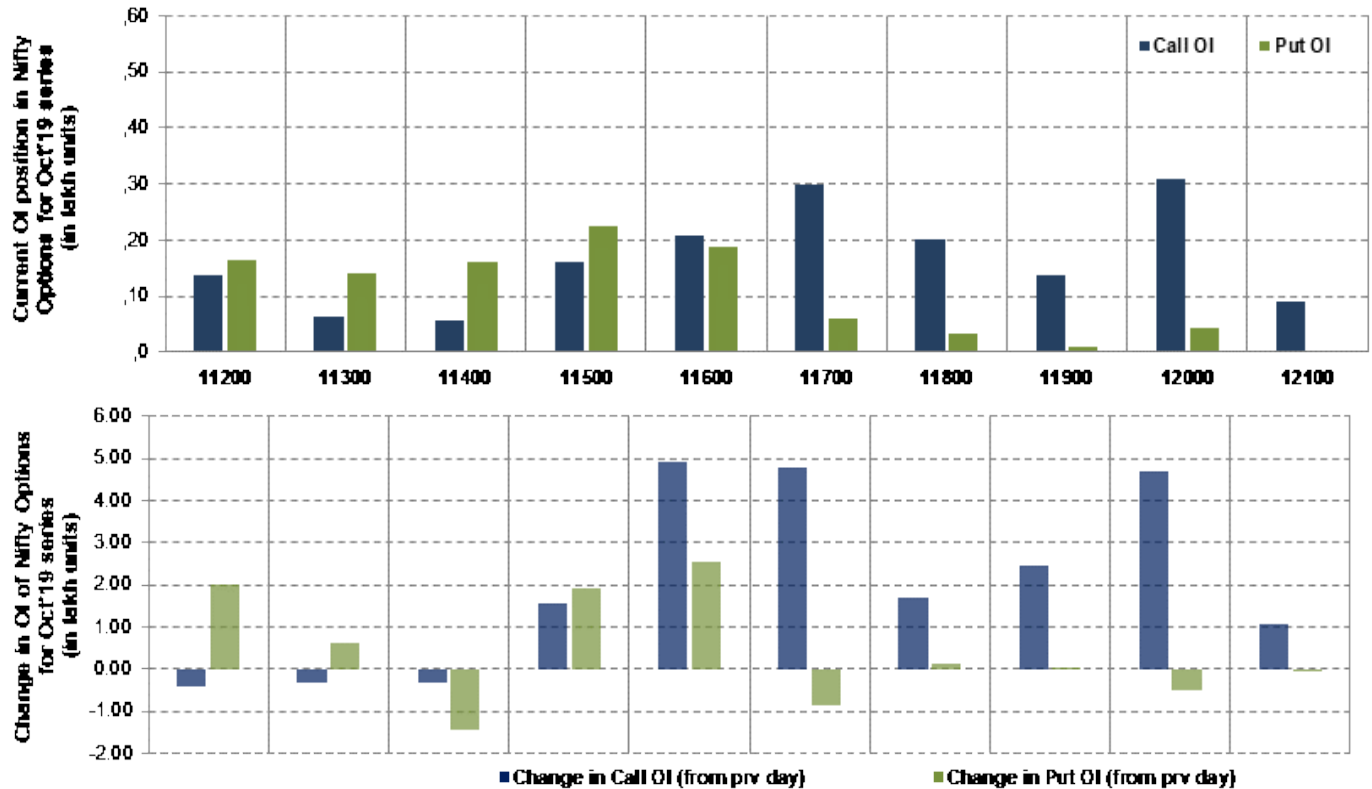
# Nifty Futures



## 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 0.50 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 (3.10mn) and that for Puts was at 11,500 SP (2.26mn)

## Nifty Technical & Indices Levels

1-Nifty 50 - 24/10/19  
 Avg Avg



Nifty Cash prices have settled at 11582.60 down by 0.19 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
TORNTPHARM	3,76,000	4,64,000	23.40	1765.25	5.01
BHARTIARTL	4,26,48,890	5,04,39,750	18.27	371.70	2.98
PVR	12,57,200	14,05,600	11.80	1803.95	1.50
MANAPPURAM	1,08,24,000	1,20,18,000	11.03	164.25	3.53
Short-Covering ↓ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
JUBLFOOD	30,33,000	29,25,000	-3.56	1546.05	0.24
UBL	12,32,700	11,77,400	-4.49	1349.15	0.84
CESC	7,72,800	7,33,600	-5.07	809.00	1.03
NIITTECH	8,12,250	7,02,750	-13.48	1470.00	0.26
Fresh Shorts ↑ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
INFRATEL	65,80,000	1,11,38,000	69.27	236.90	-8.50
SBIN	9,92,55,000	12,24,69,000	23.39	263.50	-4.62
IDEA	47,70,08,000	57,16,20,000	19.83	4.15	-27.19
HEXAWARE	18,27,000	21,84,000	19.54	345.55	-5.99
Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
IOC	4,36,55,500	4,30,60,500	-1.36	141.90	-2.07
BANKBARODA	6,12,22,500	6,02,41,500	-1.60	90.20	-2.70
IBULHSGFIN	2,38,57,600	2,33,97,600	-1.93	199.70	-1.16
BANKINDIA	2,03,34,000	1,98,36,000	-2.45	64.50	-3.08

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