

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11054	10912	10983	11064	11135	11217	Sell	Neutral	Buy
Sensex	36542	36032	36287	36613	36868	37194	Sell	Neutral	Buy
Nifty Futures	11050	10919	10984	11067	11132	11215	Sell	Neutral	Buy
Bank Nifty	25376	25039	25207	25366	25535	25694	Sell	Neutral	Neutral
CNX IT	15932	15620	15776	16034	16191	16449	Neutral	Buy	Buy
CNX Midcap	17921	17677	17799	17914	18036	18151	Sell	Sell	Neutral
CNX Small Cap	6648	6571	6610	6661	6700	6751	Sell	Sell	Neutral

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	36542.3	-109.8	-0.3
NIFTY	11053.8	-13.7	-0.1
MIDCAP	15341.5	64.9	0.4
SMLCAP	15239.5	18.6	0.1
BSEFMC	11524.5	-168.1	-1.4
AUTO	22403.2	-224.0	-1.0
POWER	1987.1	-0.3	0.0
REALTY	1841.1	30.5	1.7
BSE IT	15592.0	-253.6	-1.6
BANSEX	28423.0	10.2	0.0
OILGAS	14928.7	91.8	0.6
METAL	14060.7	239.0	1.7

Currency Futures	Close	Pre. Pts	% Chg
29-Oct-18 EUR-INR	85.87	86.18	-0.36
29-Oct-18 USD-INR	72.93	73.03	-0.13
29-Oct-18 GBP-INR	95.98	96.16	-0.19
29-Oct-18 JPY-INR	64.73	64.88	-0.23

Advance/ Decline	Adv	Dec	Un Ch.
NSE	887	939	91
BSE	1282	1346	184

FII/DII Capital Mkt*	Buy	Sell	Net
FII	5868	6677	(810)
DII	4983	3428	1555

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

## Market Commentary

Indian equity benchmarks ended the sluggish day of trade with marginal losses, as traders remained on sidelines ahead of September F&O expiry session due on Thursday. Investors will also keenly watch US Fed meet outcome due later in the day for fresh cues in the markets. Markets soon after a positive start turned negative, as street got cautious with a private report stating that even though India's economy is growing at a fast pace, the 'higher educated' are reporting the highest rate of unemployment against the national average. The report also revealed that the unemployment scenario is most 'severe' in the northern states of the country. Afterwards, markets traded in a tight band as some concerns came with another private report stating that after US, India is likely to suffer highest economic damage from climate change. The report further noted that Carbon dioxide emissions are costing the Indian economy up to \$210 billion every year. Traders failed to get any sense of relief the commerce ministry's report that India will impose duties on imports within the norms of the World Trade Organisation (WTO) to protect domestic industry and boost the economy.

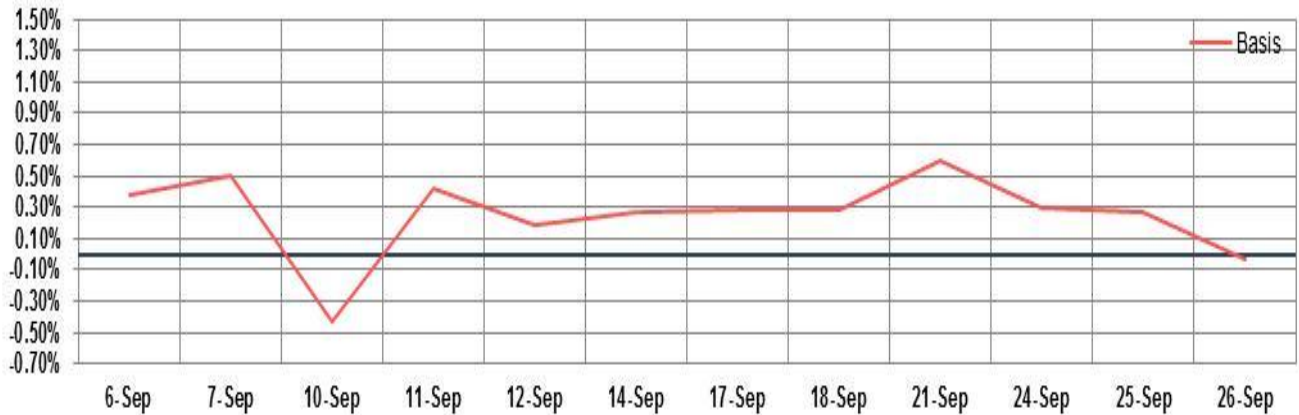
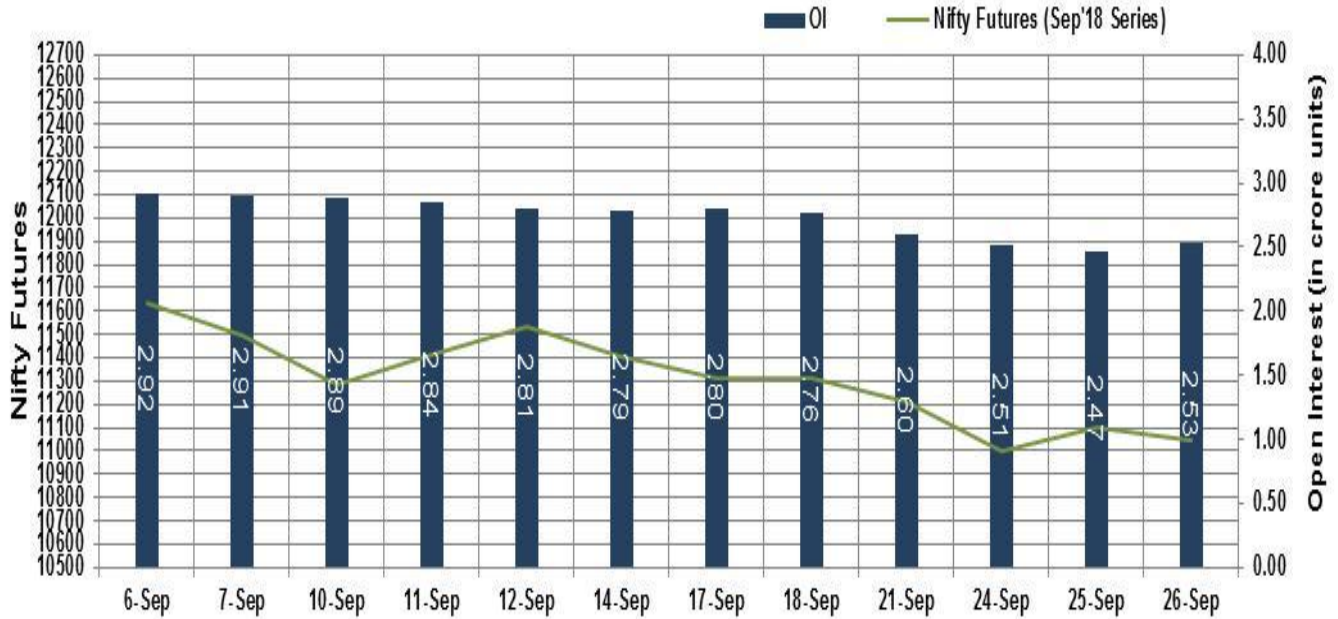
Positive trading in European counters too helped Indian markets to cap their losses. Germany's wholesale price inflation accelerated in August largely driven by fuel cost. The Federal Statistical Office reported that wholesale price inflation rose to 3.8% in August from 3.6% in July. This was the fastest increase in wholesale prices since April 2017.

## Market Turnover & FII Derivative Data

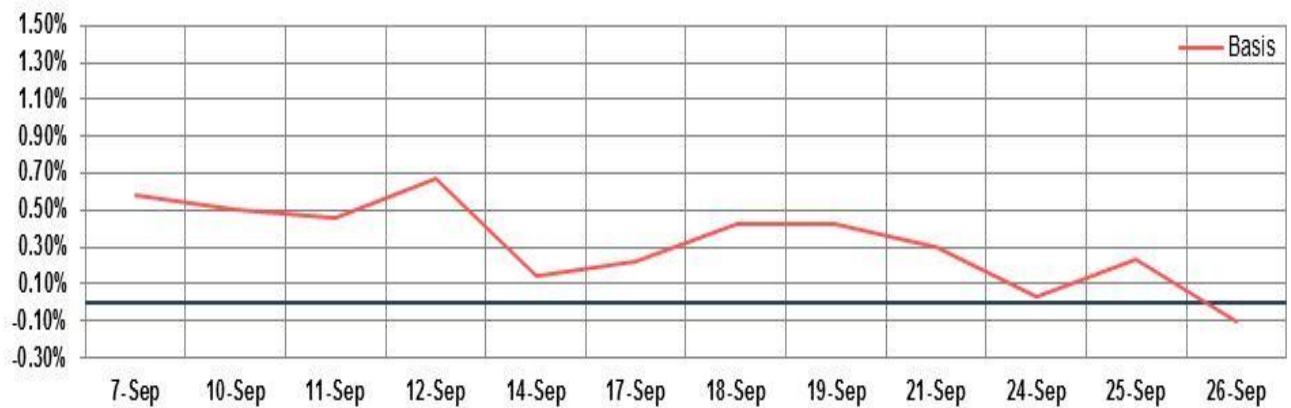
Market TO	Current	Previous	Net%
BSE CASH	3154	4252	(26)
NSE CASH	35572	45802	(22)
NSE FO	1229901	1366076	(10)

FII Derivatives	Buy	Sell	Net
Ind. Futures	8822	8543	279
Ind. Options	178424	177245	1179
Stk. Futures	37353	36647	707
Stk. Options	6384	6467	(83)

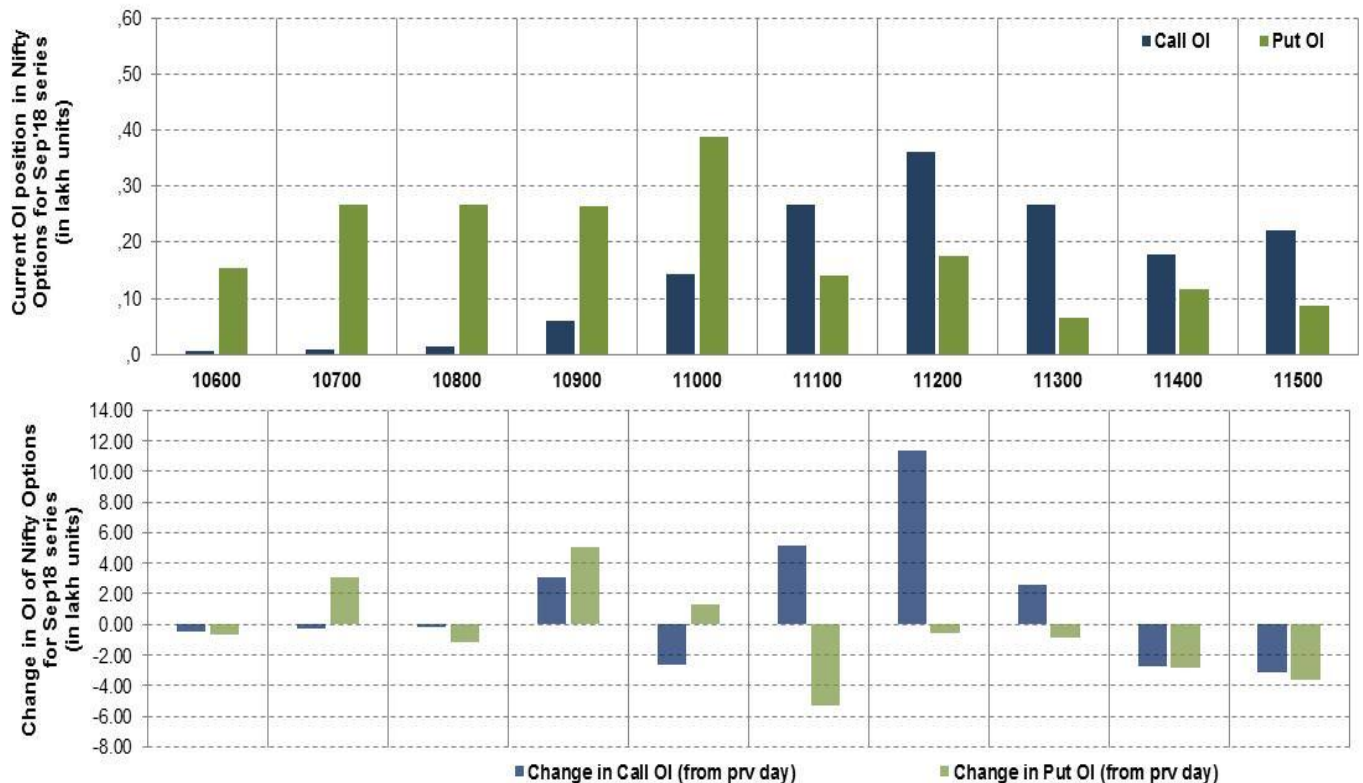
## Nifty Futures



## Bank Nifty Futures



## Nifty Options



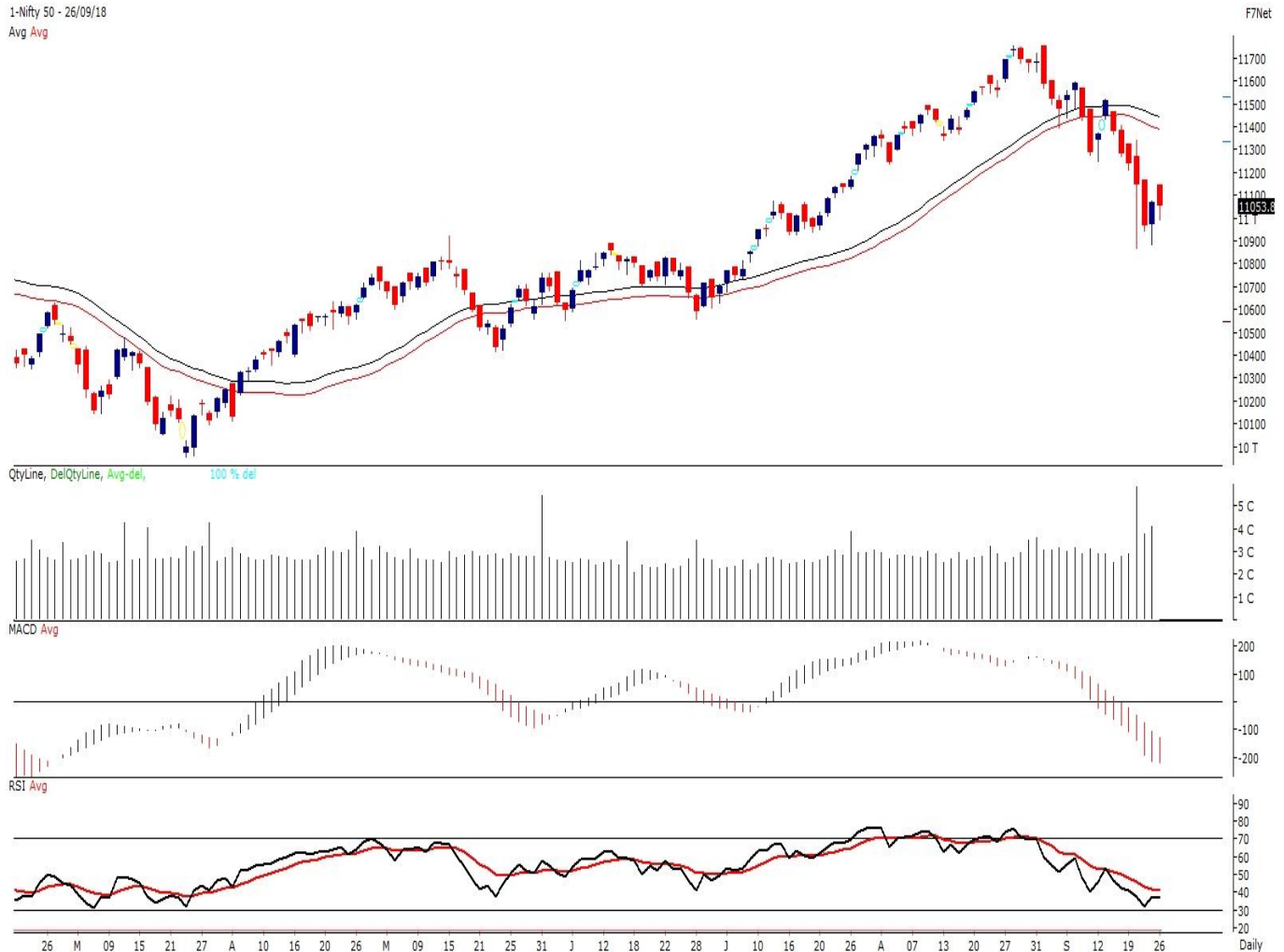
Note – Change in OI of Nifty Options refers to change from previous trading day  
 Source-NSE, SIHL Derivatives Research (Institutional Equities)

- Among Nifty calls 11,200 SP from the Sep month expiry was the most active call with an addition of 1.14 million in open interest.
- Among Nifty puts, 11,000 SP from the Sep month expiry was the most active put with an addition of 0.13 million open interests.
- The maximum OI outstanding for Calls was at 11,200 SP (3.62mn) and that for Puts was at 11,000 SP (3.87mn)

## Nifty Technical & Indices Levels

1-Nifty 50 - 26/09/18

Avg Avg



Nifty Cash prices have settled at 11053.8 down by 0.12 percent from the previous close. On the upper side it has resistance of 11100 and 11150 levels, while lower side it has support of 11000 and 10950 levels. Intraday traders should be cautious and take position accordingly.

Fresh Longs ↑ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
PEL	1,645,900	681,010	-58.62	2542.40	0.84
JUSTDIAL	1,551,200	609,000	-60.74	506.60	2.26
PETRONET	9735000	3567000	-63.36	225.55	0.36
WOCKPHARMA	2303100	781200	-66.08	585.20	3.47
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
GODREJIND	1,134,000	474,000	-58.20	532.05	-1.38
OIL	2,406,492	968,715	-59.75	218.55	-0.73
CANFINHOME	1,807,500	712,500	-60.58	248.30	-2.36
TATACHEM	1,869,750	687,750	-63.22	700.90	-1.62

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