

# Daily Derivatives & Market Report

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## Index Trend Analysis

| Pivot(Daily)  | Close | S2    | S1    | Pivot | R1    | R2    | Daily   | Weekly  | Monthly |
|---------------|-------|-------|-------|-------|-------|-------|---------|---------|---------|
| Nifty         | 10978 | 10871 | 10924 | 11007 | 11060 | 11143 | Sell    | Neutral | Buy     |
| Sensex        | 36324 | 35951 | 36138 | 36425 | 36611 | 36898 | Sell    | Neutral | Buy     |
| Nifty Futures | 10979 | 10860 | 10920 | 11004 | 11063 | 11147 | Sell    | Neutral | Buy     |
| Bank Nifty    | 25042 | 24722 | 24882 | 25167 | 25327 | 25613 | Sell    | Neutral | Neutral |
| CNX IT        | 16018 | 15869 | 15943 | 16019 | 16093 | 16169 | Neutral | Buy     | Buy     |
| CNX Midcap    | 17510 | 17210 | 17360 | 17644 | 17793 | 18077 | Sell    | Sell    | Neutral |
| CNX Small Cap | 6481  | 6340  | 6411  | 6540  | 6610  | 6739  | Sell    | Sell    | Neutral |

## Market Summary

| Domestic Indices | Close   | Points | % Chg |
|------------------|---------|--------|-------|
| SENSEX           | 36324.2 | -218.1 | -0.6  |
| NIFTY            | 10977.6 | -89.9  | -0.8  |
| MIDCAP           | 15005.2 | -336.3 | -2.2  |
| SMLCAP           | 14939.8 | -299.8 | -2.0  |
| BSEFMC           | 11503.1 | -21.4  | -0.2  |
| AUTO             | 21987.3 | -415.9 | -1.9  |
| POWER            | 1976.2  | -10.8  | -0.6  |
| REALTY           | 1789.7  | -51.4  | -2.8  |
| BSE IT           | 15711.8 | 119.7  | 0.8   |
| BANDEX           | 27983.6 | -439.4 | -1.6  |
| OILGAS           | 14837.1 | -91.6  | -0.6  |
| METAL            | 13979.6 | -81.1  | -0.6  |

| Currency Futures  | Close | Pre. Pts | % Chg |
|-------------------|-------|----------|-------|
| 29-Oct-18 EUR-INR | 85.53 | 85.87    | -0.40 |
| 29-Oct-18 USD-INR | 72.86 | 72.93    | -0.10 |
| 29-Oct-18 GBP-INR | 95.79 | 95.98    | -0.20 |
| 29-Oct-18 JPY-INR | 64.71 | 64.73    | -0.03 |

| Advance/ Decline | Adv | Dec  | Un Ch. |
|------------------|-----|------|--------|
| NSE              | 467 | 1368 | 89     |
| BSE              | 768 | 1814 | 156    |

| FII/DII Capital Mkt* | Buy  | Sell | Net   |
|----------------------|------|------|-------|
| FII                  | 8871 | 8318 | 552   |
| DII                  | 6560 | 6746 | (187) |

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

## Market Commentary

Indian equity markets truly depicted the choppiness of F&O expiry session on Thursday with key gauges ending the session with a cut of over half a percent. Markets extended previous session journey and ended in red terrain for seventh times in last eight sessions, breaching their crucial 11,000 (Nifty) and 36,400 (Sensex) levels. Markets started the session on a positive note with traders getting some comfort from the United Nations Conference on Trade and Development (UNCTAD) expectation that India's economy to grow 7% in calendar year 2018 compared with 6.2% in 2017. The body said that an expansion in services and higher demand for exports has led to a moderate recovery in industrial production. Some support also came with Finance Minister Arun Jaitley's statement that India has large avenues of growth to sustain a GDP increase of 7-8 per cent for two decades, unlike any other major economy.

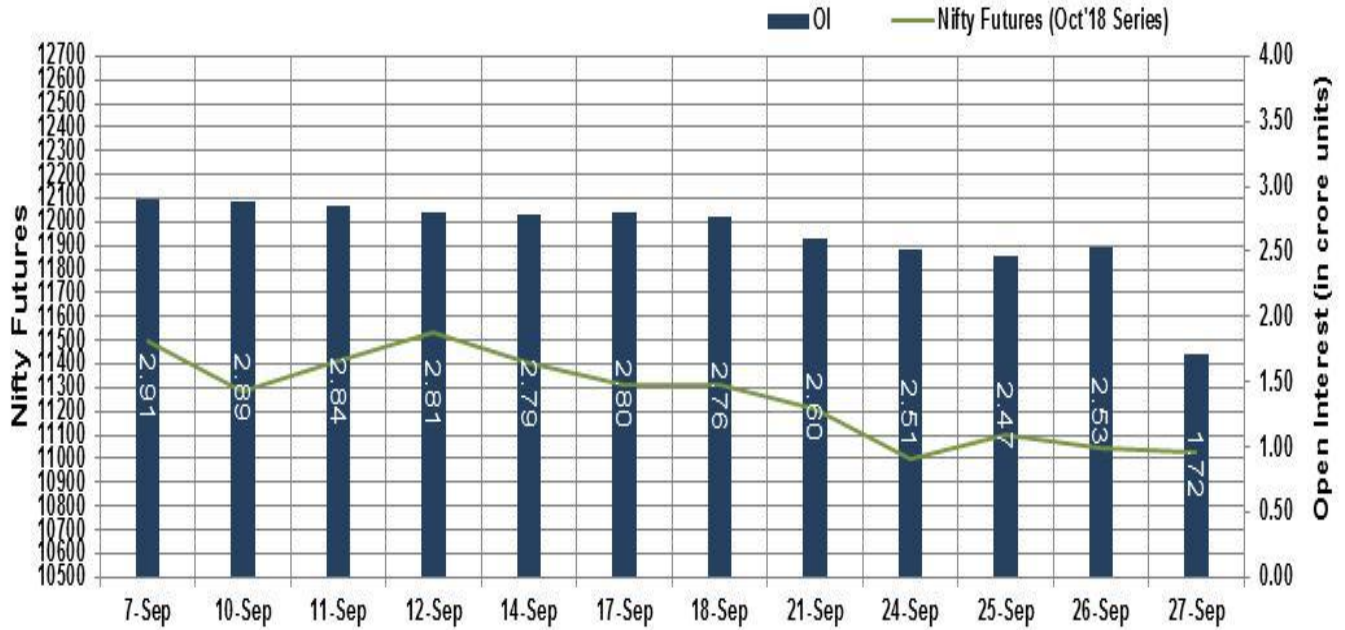
Weak opening in European counters too dampened sentiments after France's consumer confidence weakened to the lowest level in more than two years in September. As per survey results from the statistical office Insee, the consumer sentiment index fell to 94 in September from revised 96 in August. This was the lowest since April 2016. Asian markets ended in red, as investors reacted to the US Federal Reserve's decision to hike interest rate by 25 basis points. The Fed cited citing realized and expected labor market conditions and inflation as the reasons for the rate decision.

## Market Turnover & FII Derivative Data

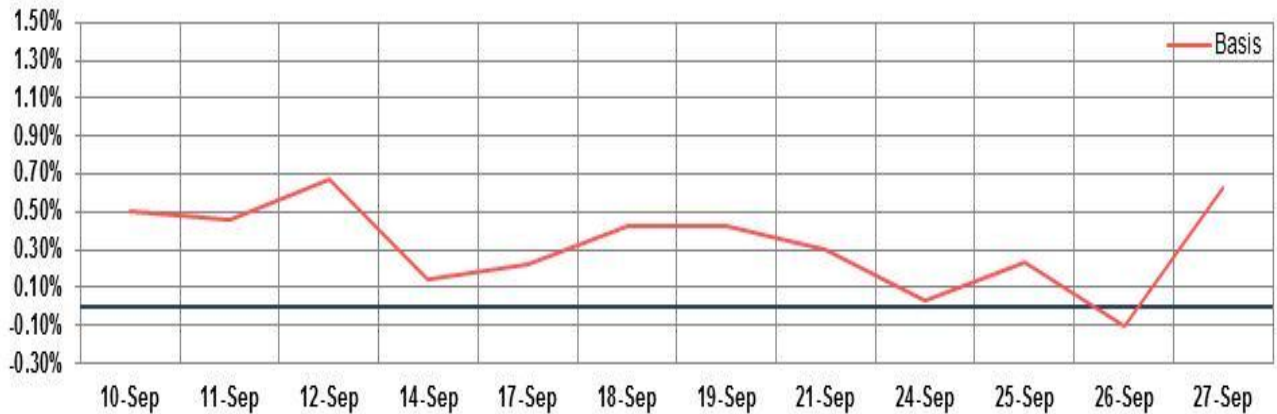
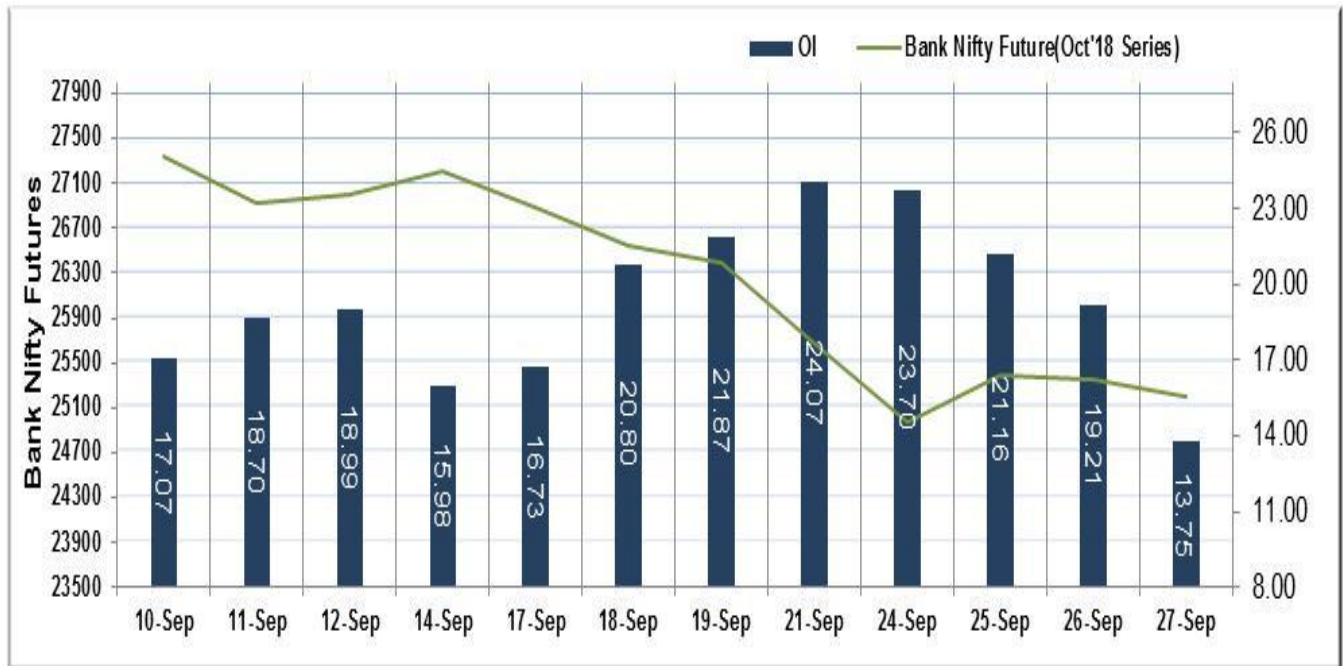
| Market TO | Current | Previous | Net% |
|-----------|---------|----------|------|
| BSE CASH  | 2946    | 4252     | (31) |
| NSE CASH  | 42010   | 45802    | (8)  |
| NSE FO    | 1894899 | 1366076  | 39   |

| FII Derivatives | Buy    | Sell   | Net    |
|-----------------|--------|--------|--------|
| Ind. Futures    | 10789  | 12324  | (1536) |
| Ind. Options    | 184121 | 184504 | (383)  |
| Stk. Futures    | 28666  | 27886  | 780    |
| Stk. Options    | 5109   | 5151   | (42)   |

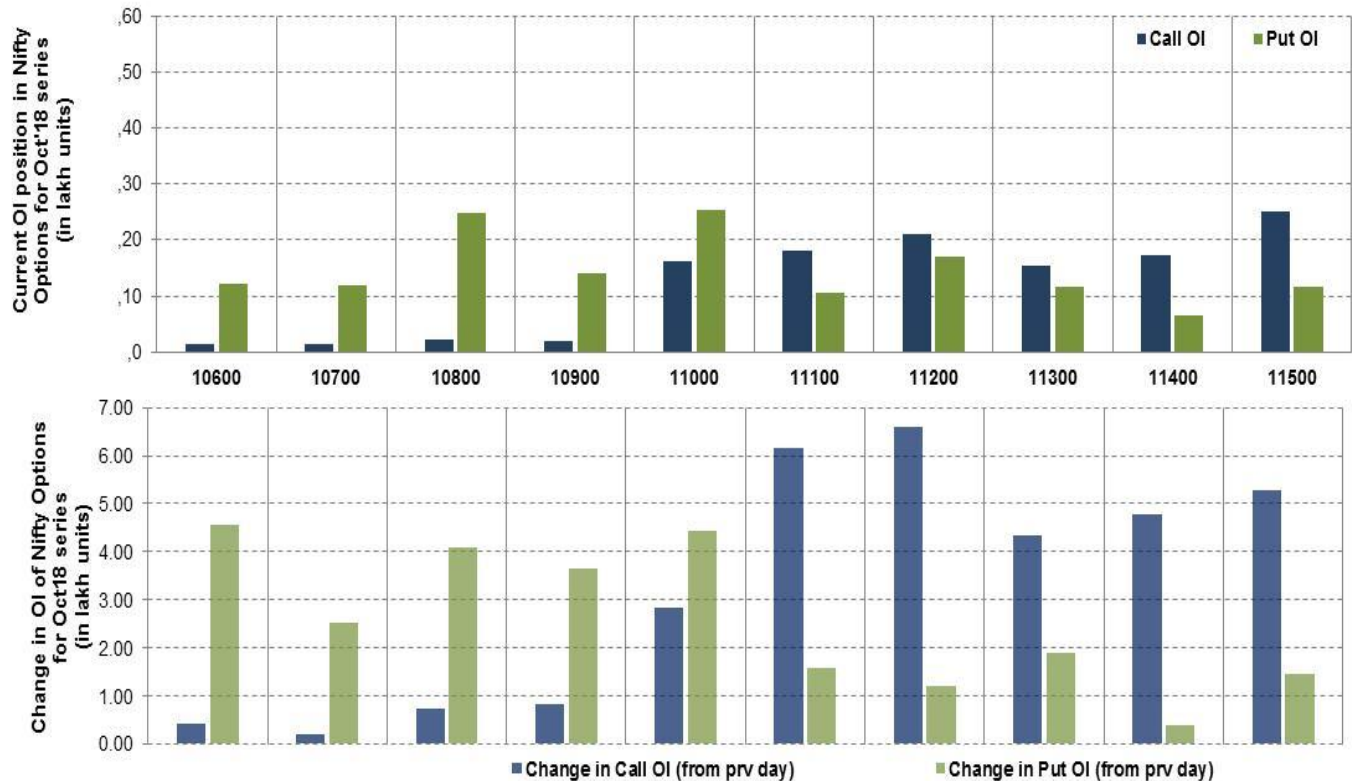
# Nifty Futures



## 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 Oct month expiry was the most active call with an addition of 0.66 million in open interest.
- Among Nifty puts, 11,000 SP from the Oct month expiry was the most active put with an addition of 0.44 million open interests.
- The maximum OI outstanding for Calls was at 11,200 SP (2.09mn) and that for Puts was at 11,000 SP (2.53mn)

## Nifty Technical & Indices Levels

1-Nifty 50 - 27/09/18  
 Avg Avg



Nifty Cash prices have settled at 10977.55 down by 0.69 percent from the previous close. On the upper side it has resistance of 11050 and 11100 levels, while lower side it has support of 10900 and 10850 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 |
| RCOM                                   | 59,584,000 | 4,872,000 | -91.82    | 12.20  | 6.09        |
| PETRONET                               | 9,735,000  | 693,000   | -92.88    | 226.60 | 0.82        |
| DCBBANK                                | 3060000    | 112500    | -96.32    | 151.50 | 0.53        |
| JUSTDIAL                               | 1551200    | 50400     | -96.75    | 503.70 | 1.68        |
| 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 |
| ALBK                                   | 9,251,000  | 528,000   | -94.29    | 36.55  | -2.79       |
| WOCKPHARMA                             | 2,303,100  | 124,200   | -94.61    | 561.95 | -0.64       |
| BEML                                   | 1,146,500  | 47,500    | -95.86    | 624.80 | -3.20       |
| GODREJIND                              | 1,134,000  | 22,500    | -98.02    | 520.40 | -3.54       |

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