

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10930	10754	10842	10938	11026	11122	Sell	Neutral	Buy
Sensex	36227	35689	35958	36255	36524	36821	Sell	Neutral	Buy
Nifty Futures	11005	10791	10898	10998	11105	11205	Sell	Neutral	Buy
Bank Nifty	25120	24696	24908	25131	25343	25567	Sell	Neutral	Neutral
CNX IT	15838	15611	15725	15848	15962	16085	Neutral	Buy	Buy
CNX Midcap	17154	16598	16876	17251	17529	17905	Sell	Sell	Neutral
CNX Small Cap	6151	5866	6008	6252	6394	6638	Sell	Sell	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	36227.1	-97.0	-0.3
NIFTY	10930.5	-137.0	-1.2
MIDCAP	14763.2	-242.0	-1.6
SMLCAP	14430.7	-509.1	-3.4
BSEFMC	11502.8	-0.4	0.0
AUTO	21476.5	-510.8	-2.3
POWER	1929.4	-46.8	-2.4
REALTY	1702.9	-86.7	-4.9
BSE IT	15628.9	-82.8	-0.5
BANDEX	27992.2	8.6	0.0
OILGAS	14855.4	18.3	0.1
METAL	13278.8	-700.8	-5.0

Currency Futures	Close	Pre. Pts	% Chg
29-Oct-18 EUR-INR	84.41	85.53	-1.30
29-Oct-18 USD-INR	72.72	72.86	-0.19
29-Oct-18 GBP-INR	94.99	95.79	-0.84
29-Oct-18 JPY-INR	64.27	64.71	-0.69

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

FII/DII Capital Mkt*	Buy	Sell	Net
FII	7355	9055	(1700)
DII	8023	4767	3256

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Extending southward journey for third straight session, Indian equity benchmarks ended the first day of new F&O expiry on pessimistic note, as traders remained on sidelines ahead of the Goods and Services Tax (GST) Council's 30th meeting to be held on Friday to discuss multiple proposals for levying additional cess to help flood-ravaged Kerala recoup revenue losses. After making a cautious start, key indices gained traction and trade in fine fettle in noon deals as traders took some relief with CRISIL Research's report that revenues of corporates are expected to log a robust 12.1% year-on-year growth in the second quarter of FY 2019, nearly twice the 6.4% growth in the corresponding quarter of last fiscal. Traders also took some comfort with a report that the Commerce Ministry removed the value limit for exports through post but has fixed Rs 5 lakh cap in case of overseas shipments through courier services. Exporters' body FIEO said the move gives an edge to shipments through foreign post offices over couriers. Besides, a private report state that Indian agriculture could be heading for bumper kharif crop harvest, that it could provide a major fillip to rice exports.

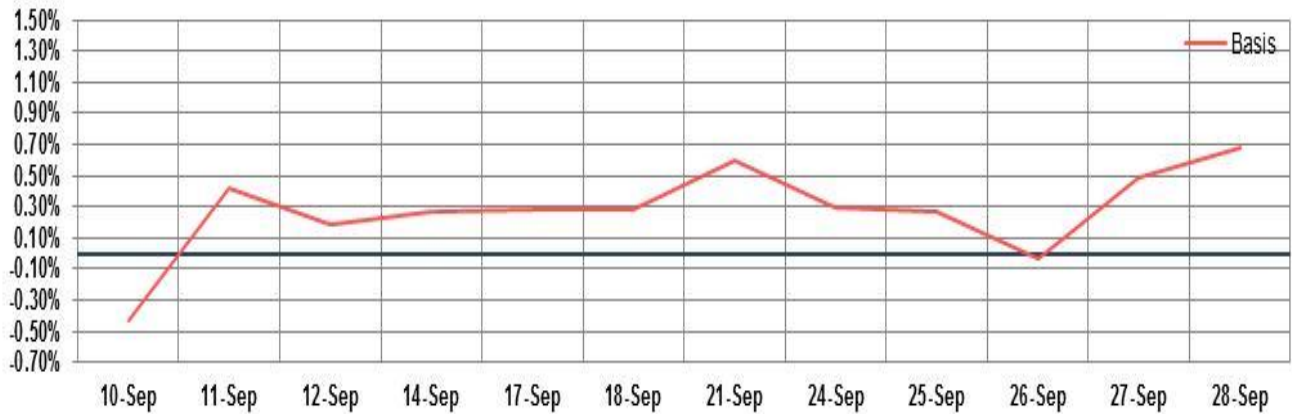
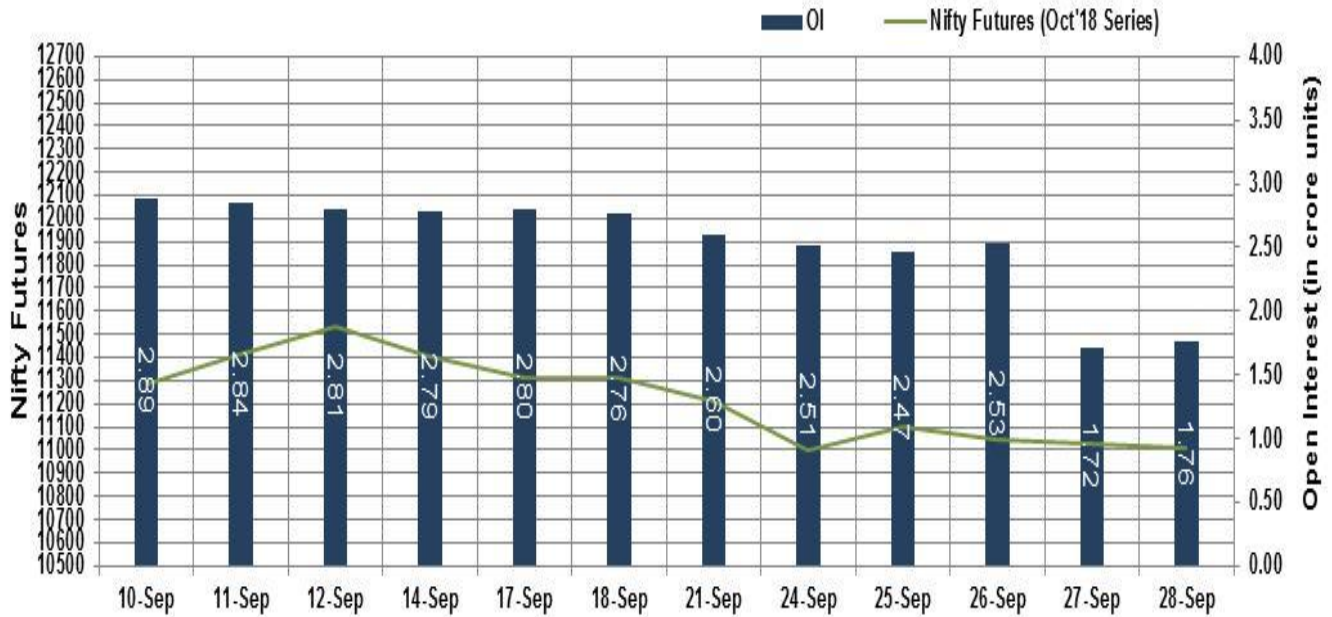
However, markets took U-turn and entered into red terrain in last leg of trade as sentiments turned pessimistic with SBI Ecowrap report stating that the Reserve Bank of India (RBI) is expected to hike its key lending rate by 25 basis points in October. According to the report, the expected rate hike might not be the last one in the current financial year.

Market Turnover & FII Derivative Data

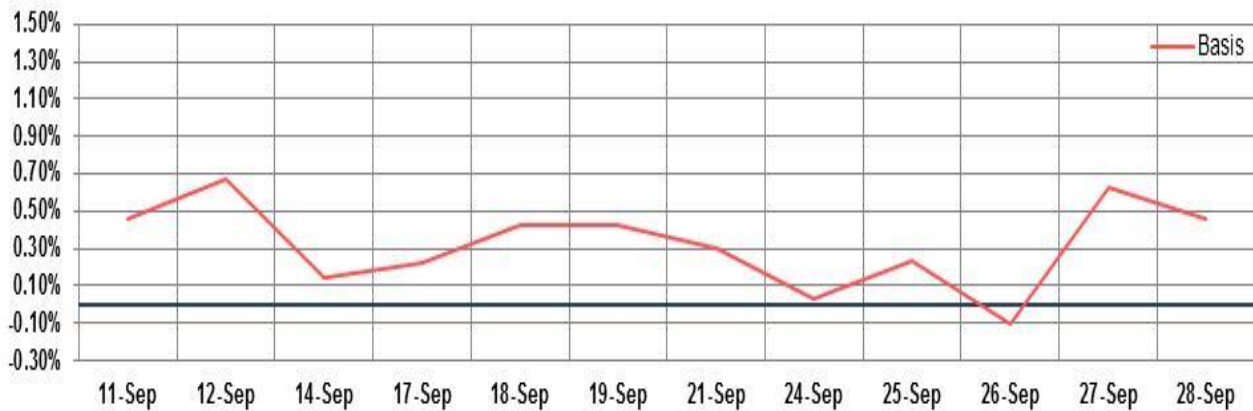
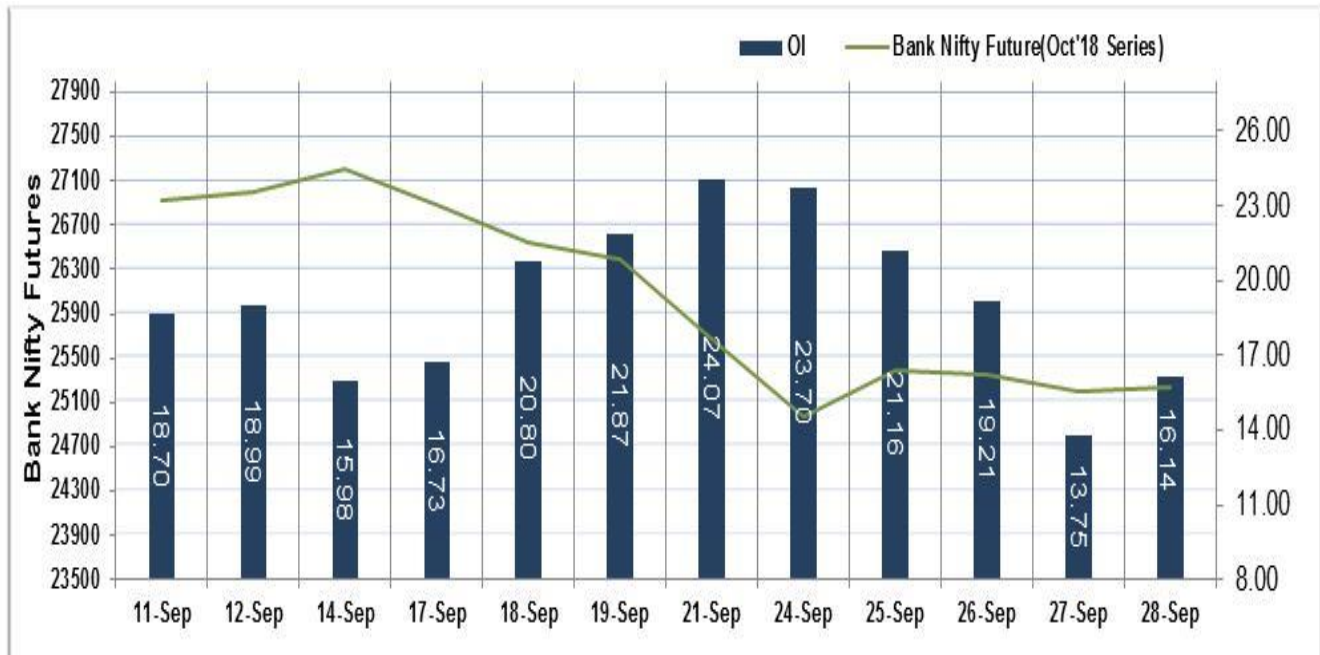
Market TO	Current	Previous	Net%
BSE CASH	3639	2946	24
NSE CASH	45131	42010	7
NSE FO	714419	1894899	(62)

FII Derivatives	Buy	Sell	Net
Ind. Futures	5511	4808	702
Ind. Options	103745	103787	(42)
Stk. Futures	18197	17323	874
Stk. Options	6672	6591	81

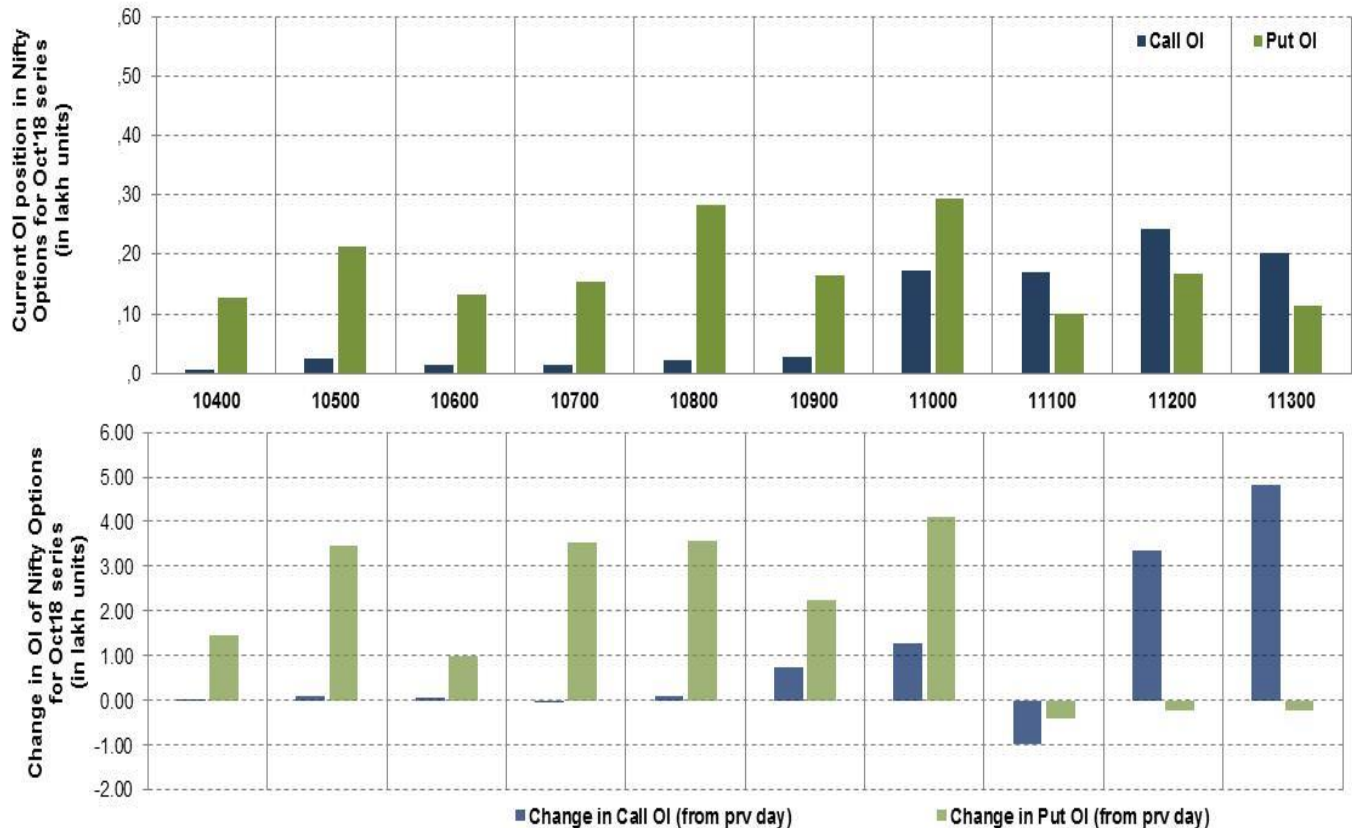
Nifty Futures



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 0.33 million in open interest.
- Among Nifty puts, 11,000 SP from the Oct month expiry was the most active put with an addition of 0.41 million open interests.
- The maximum OI outstanding for Calls was at 11,200 SP (2.43mn) and that for Puts was at 11,000 SP (2.93mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 28/09/18

Avg Avg



Nifty Cash prices have settled at 10930.45 down by 0.43 percent from the previous close. On the upper side it has resistance of 11000 and 11050 levels, while lower side it has support of 10850 and 10800 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
CANFINHOME	3,795,000	4,395,000	15.81	238.85	4.46
GAIL	15,375,260	16,452,720	7.01	380.35	0.09
SRTRANSFIN	4,659,600	4,848,000	4.04	1166.65	0.52
RELIANCE	40,389,000	41,908,000	3.76	1263.20	0.10
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
BPCL	7,853,400	7,574,400	-3.55	375.25	0.19
REPCOHOME	586,800	562,500	-4.14	413.65	0.02
DISHTV	36,696,000	34,120,000	-7.02	57.85	0.26
L&TFH	40,036,500	36,864,000	-7.92	129.70	2.90
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
HEROMOTOCO	1,038,800	1,256,600	20.97	2924.05	-5.94
IGL	3,297,250	3,902,250	18.35	244.40	-5.23
IBULHSGFIN	13,419,000	15,177,500	13.10	863.95	-8.48
BHARATFIN	3,990,000	4,382,500	9.84	1043.40	-0.67
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
ESCORTS	5,798,100	5,418,600	-6.55	614.25	-5.55
ACC	1,426,000	1,294,400	-9.23	1552.80	-1.08
SREINFRA	17,990,000	16,107,000	-10.47	32.50	-1.81
APOLLOTYRE	12,888,000	11,316,000	-12.20	213.35	-4.61

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