

# Daily Derivatives & Market Report

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## Index Trend Analysis

| Pivot(Daily)  | Close | S2    | S1    | Pivot | R1    | R2    | Daily   | Weekly  | Monthly |
|---------------|-------|-------|-------|-------|-------|-------|---------|---------|---------|
| Nifty         | 10599 | 10426 | 10513 | 10634 | 10720 | 10841 | Sell    | Neutral | Neutral |
| Sensex        | 35169 | 34539 | 34854 | 35337 | 35652 | 36136 | Sell    | Neutral | Neutral |
| Nifty Futures | 10600 | 10458 | 10529 | 10664 | 10735 | 10870 | Sell    | Neutral | Neutral |
| Bank Nifty    | 24819 | 24346 | 24582 | 24738 | 24975 | 25130 | Sell    | Neutral | Neutral |
| CNX IT        | 15441 | 15129 | 15285 | 15560 | 15716 | 15991 | Neutral | Buy     | Buy     |
| CNX Midcap    | 16737 | 16372 | 16554 | 16759 | 16941 | 17146 | Sell    | Sell    | Neutral |
| CNX Small Cap | 6059  | 5931  | 5995  | 6073  | 6137  | 6214  | Sell    | Sell    | Neutral |

## Market Summary

| Domestic Indices | Close   | Points | % Chg |
|------------------|---------|--------|-------|
| SENSEX           | 35169.2 | -806.5 | -2.2  |
| NIFTY            | 10599.3 | -259.0 | -2.4  |
| MIDCAP           | 14392.5 | -284.0 | -1.9  |
| SMLCAP           | 14126.2 | -298.3 | -2.1  |
| BSEFMC           | 11130.4 | -292.5 | -2.6  |
| AUTO             | 20626.2 | -385.8 | -1.8  |
| POWER            | 1942.2  | -13.1  | -0.7  |
| REALTY           | 1659.4  | -18.7  | -1.1  |
| BSE IT           | 15137.0 | -513.9 | -3.3  |
| BANKEX           | 27762.1 | -73.2  | -0.3  |
| OILGAS           | 13907.3 | -979.0 | -6.6  |
| METAL            | 13617.6 | -76.4  | -0.6  |

| Currency Futures  | Close | Pre. Pts | % Chg |
|-------------------|-------|----------|-------|
| 29-Oct-18 EUR-INR | 85.14 | 85.15    | -0.01 |
| 29-Oct-18 USD-INR | 73.86 | 73.61    | 0.34  |
| 29-Oct-18 GBP-INR | 95.95 | 95.55    | 0.42  |
| 29-Oct-18 JPY-INR | 64.69 | 64.75    | -0.09 |

| Advance/ Decline | Adv | Dec  | Un Ch. |
|------------------|-----|------|--------|
| NSE              | 464 | 1383 | 75     |
| BSE              | 775 | 1889 | 138    |

| FII/DII Capital Mkt* | Buy  | Sell | Net    |
|----------------------|------|------|--------|
| FII                  | 5387 | 8148 | (2760) |
| DII                  | 4132 | 4308 | 1823   |

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

## Market Commentary

Bears tightened their grip on Dalal Street with frontline gauges ending below their crucial 10,600 (Nifty) and 35,200 (Sensex) levels. Once again it turned out to be a horrendous day of trade for local bourses where key gauges settling with a cut of over two percentage points amid feeble global cues. Markets started the session on pessimistic note and never looked in recovery mood to end near intraday low levels, as traders remained on sidelines ahead of the Reserve Bank of India's (RBI) monetary policy review later this week. Traders remained cautious with Exporters' body Federation of Indian Export Organisations' (FIEO) statement that the growth of country's exports is likely to slow in the coming months owing to various domestic and global factors. It said Indian exports have always been influenced by the growth in global trade and therefore, the subdued global trade forecast of 3.9% in 2018 and 3.7% in 2019 will have adverse bearing on export. Besides, the Confederation of Indian Industry (CII) has submitted a dozen suggestions to the Prime Minister's Office, the finance minister and RBI on curbing rupee volatility and controlling the current account deficit (CAD).

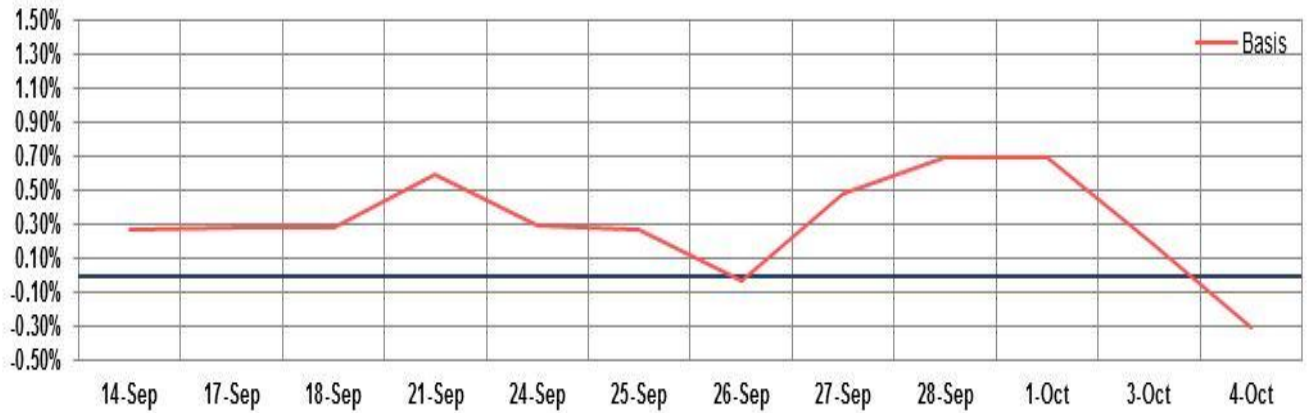
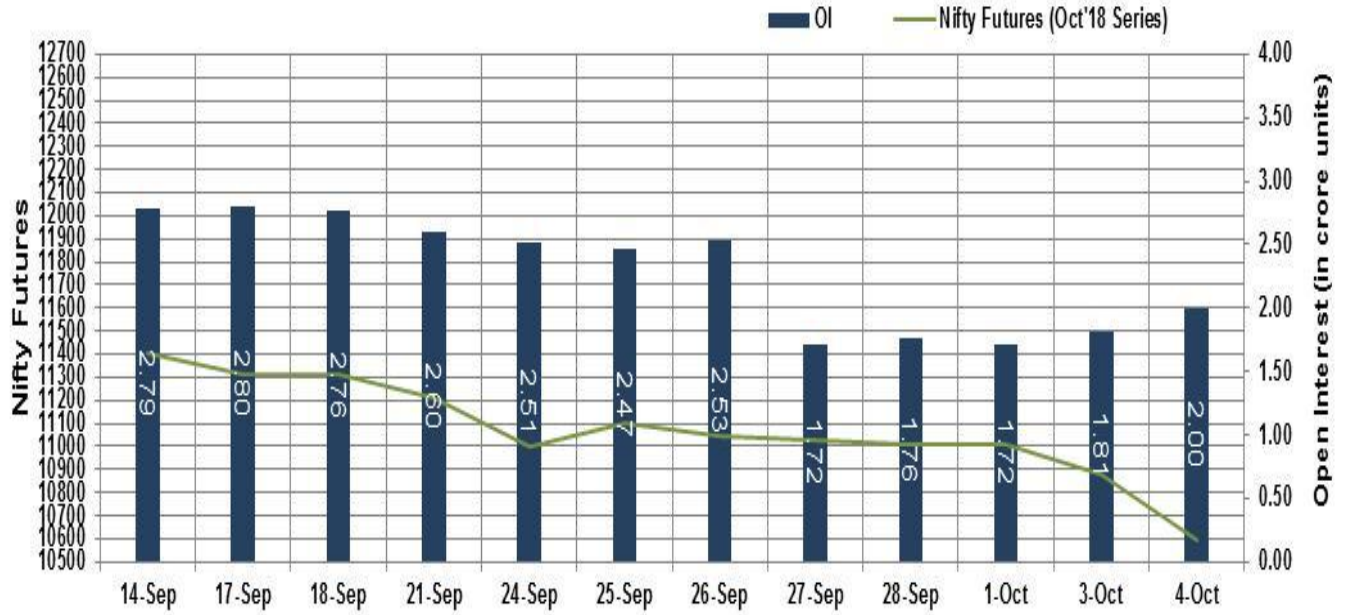
Weak opening in European counters too dampened sentiments as the euro area private sector expanded at the slowest pace in four months in September on weak manufacturing activity. The survey data from IHS Markit showed that the final composite output index dropped to 54.1 in September from 54.5 in August and slightly below the flash estimate of 54.2.

## Market Turnover & FII Derivative Data

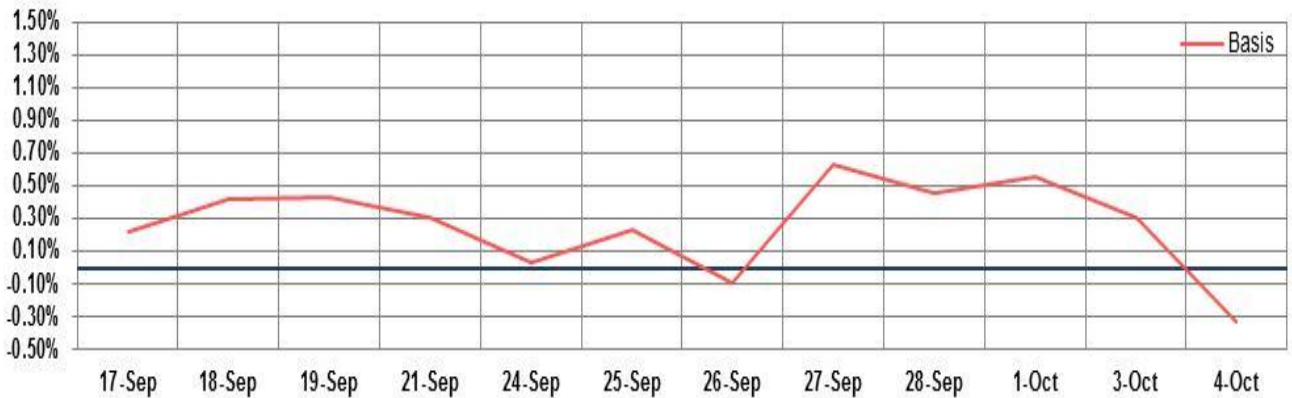
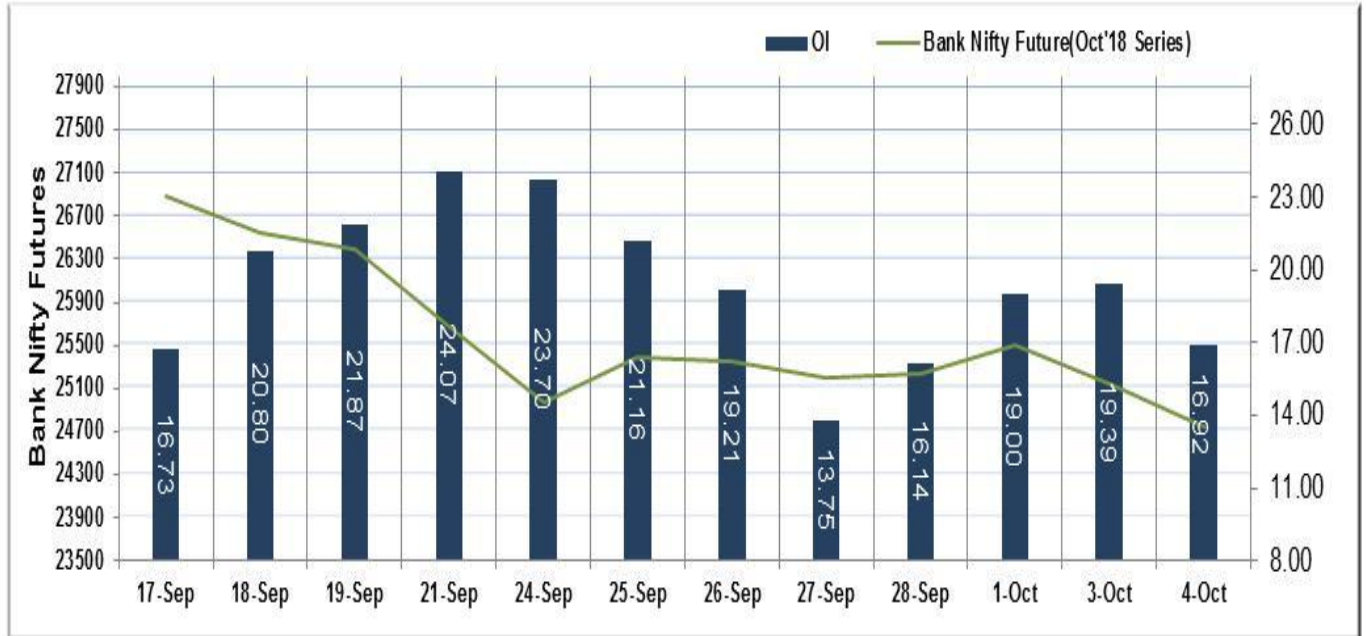
| Market TO | Current | Previous | Net% |
|-----------|---------|----------|------|
| BSE CASH  | 3531    | 3454     | 2    |
| NSE CASH  | 39917   | 39055    | 2    |
| NSE FO    | 2026272 | 1176211  | 72   |

| FII Derivatives | Buy    | Sell   | Net    |
|-----------------|--------|--------|--------|
| Ind. Futures    | 5964   | 9121   | (3157) |
| Ind. Options    | 198138 | 189628 | 8509   |
| Stk. Futures    | 17733  | 18098  | (365)  |
| Stk. Options    | 9139   | 9072   | 67     |

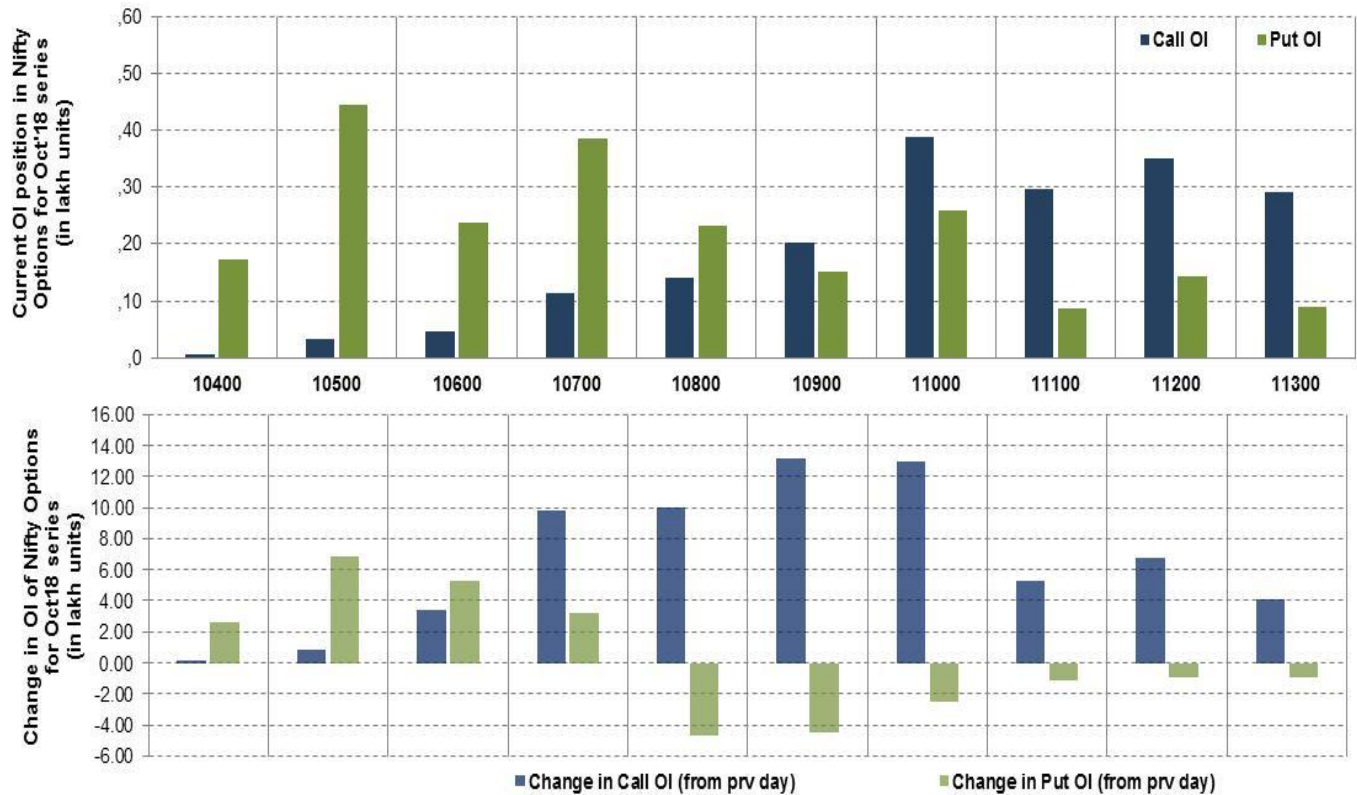
# Nifty Futures



## 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 11,000 SP from the Oct month expiry was the most active call with an addition of 1.29 million in open interest.
- Among Nifty puts, 10,500 SP from the Oct month expiry was the most active put with an addition of 0.68 million open interests.
- The maximum OI outstanding for Calls was at 11,000 SP (3.89mn) and that for Puts was at 10,500 SP (4.45mn)

## Nifty Technical & Indices Levels

1-Nifty 50 - 04/10/18

Avg Avg



Nifty Cash prices have settled at 10599.25 down by 2.39 percent from the previous close. On the upper side it has resistance of 10650 and 10700 levels, while lower side it has support of 10550 and 10500 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 |
| VEDL                                   | 47,843,250 | 53,567,500 | 11.96     | 240.55   | 2.58        |
| HINDALCO                               | 36,557,500 | 38,710,000 | 5.89      | 252.30   | 3.57        |
| DCBBANK                                | 5,355,000  | 5,634,000  | 5.21      | 145.40   | 1.15        |
| INDIGO                                 | 3,153,600  | 3,300,600  | 4.66      | 813.35   | 0.49        |
| Short-Covering ↓ Open Interest ↑ Price |            |            |           |          |             |
| Script                                 | Prev. OI   | Cur. OI    | % Chg. OI | LTP      | Price % Chg |
| SIEMENS                                | 1,439,000  | 1,292,500  | -10.18    | 964.30   | 1.67        |
| IBULHSGFIN                             | 16,340,500 | 14,574,000 | -10.81    | 952.05   | 4.66        |
| BEML                                   | 1,841,000  | 1,624,500  | -11.76    | 617.50   | 4.71        |
| SRF                                    | 755,000    | 646,000    | -14.44    | 1744.55  | 1.19        |
| Fresh Shorts ↑ Open Interest ↓ Price   |            |            |           |          |             |
| Script                                 | Prev. OI   | Cur. OI    | % Chg. OI | LTP      | Price % Chg |
| KSCL                                   | 852,000    | 1,179,000  | 38.38     | 517.95   | -7.62       |
| BPCL                                   | 7,857,000  | 10,013,400 | 27.45     | 336.20   | -9.05       |
| INFIBEAM                               | 18,344,000 | 22,692,000 | 23.70     | 58.40    | -12.71      |
| EICHERMOT                              | 247,150    | 303,850    | 22.94     | 21946.75 | -11.91      |
| Long Unwinding ↓ Open Interest ↓ Price |            |            |           |          |             |
| Script                                 | Prev. OI   | Cur. OI    | % Chg. OI | LTP      | Price % Chg |
| ASHOKLEY                               | 58,080,000 | 53,596,000 | -7.72     | 118.15   | -1.83       |
| TORNTPOWER                             | 1,980,000  | 1,815,000  | -8.33     | 224.20   | -0.64       |
| APOLLOHOSP                             | 1,206,000  | 1,093,500  | -9.33     | 1043.35  | -2.53       |
| BEL                                    | 36,837,900 | 33,268,950 | -9.69     | 82.30    | -1.14       |

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