

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10348	10115	10232	10315	10431	10515	Sell	Neutral	Neutral
Sensex	34474	33700	34087	34362	34749	35024	Sell	Neutral	Neutral
Nifty Futures	10381	10132	10256	10337	10462	10543	Sell	Neutral	Neutral
Bank Nifty	24618	24029	24324	24535	24829	25040	Sell	Neutral	Neutral
CNX IT	15305	14937	15121	15383	15567	15829	Neutral	Neutral	Buy
CNX Midcap	16055	15564	15810	16069	16315	16574	Sell	Sell	Neutral
CNX Small Cap	5770	5573	5672	5793	5892	6013	Sell	Sell	Neutral

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	34474.4	97.4	0.3
NIFTY	10348.1	31.6	0.3
MIDCAP	13724.9	-278.9	-2.0
SMLCAP	13562.6	-277.6	-2.0
BSEFMC	10784.1	-86.7	-0.8
AUTO	20120.6	145.6	0.7
POWER	1887.4	-12.4	-0.7
REALTY	1564.0	-50.5	-3.1
BSE IT	15094.8	-209.7	-1.4
BANDEX	27543.8	316.9	1.2
OILGAS	12544.8	401.2	3.3
METAL	12728.8	-418.5	-3.2

Currency Futures	Close	Pre. Pts	% Chg
29-Oct-18 EUR-INR	85.35	85.30	0.06
29-Oct-18 USD-INR	74.25	74.04	0.28
29-Oct-18 GBP-INR	96.86	96.58	0.29
29-Oct-18 JPY-INR	65.59	65.08	0.78

Advance/ Decline	Adv	Dec	Un Ch.
NSE	411	1435	88
BSE	698	1952	191

FII/DII Capital Mkt*	Buy	Sell	Net
FII	5414	7219	(1805)
DII	5153	3179	1973

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

## Market Commentary

Key equity benchmarks made a smart recovery to close Monday's session in green terrain, with Sensex and Nifty logging gains of 97.39 and 31.60 points, respectively. After a negative start, the markets remained volatile throughout the day, as exporters' body Federation of Indian Export Organisations' (FIEO) said the rupee depreciation is increasing the cost of imported capital goods, inputs and various services used by exporters paid in foreign currency, particularly the freight charges. Domestic sentiments also got hurt with a private report that foreign investors have pulled out over Rs 9,300 crore (\$1.3 billion) from the Indian capital markets in the last four trading sessions on unabated fall in rupee and rise in crude oil price. The domestic sentiments remained downbeat even if the Reserve Bank of India (RBI) retained the GDP growth projection for FY19 at 7.4%, with risks broadly balanced, in the fourth Bi-monthly Monetary Policy Statement and revised the inflation projection to 3.9-4.5% for the second half of FY19, down from 4.8% earlier.

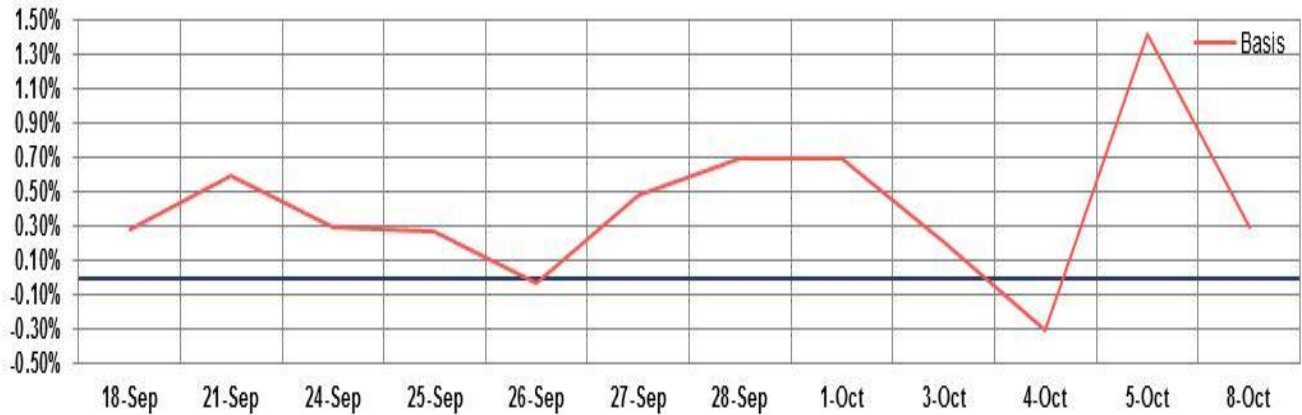
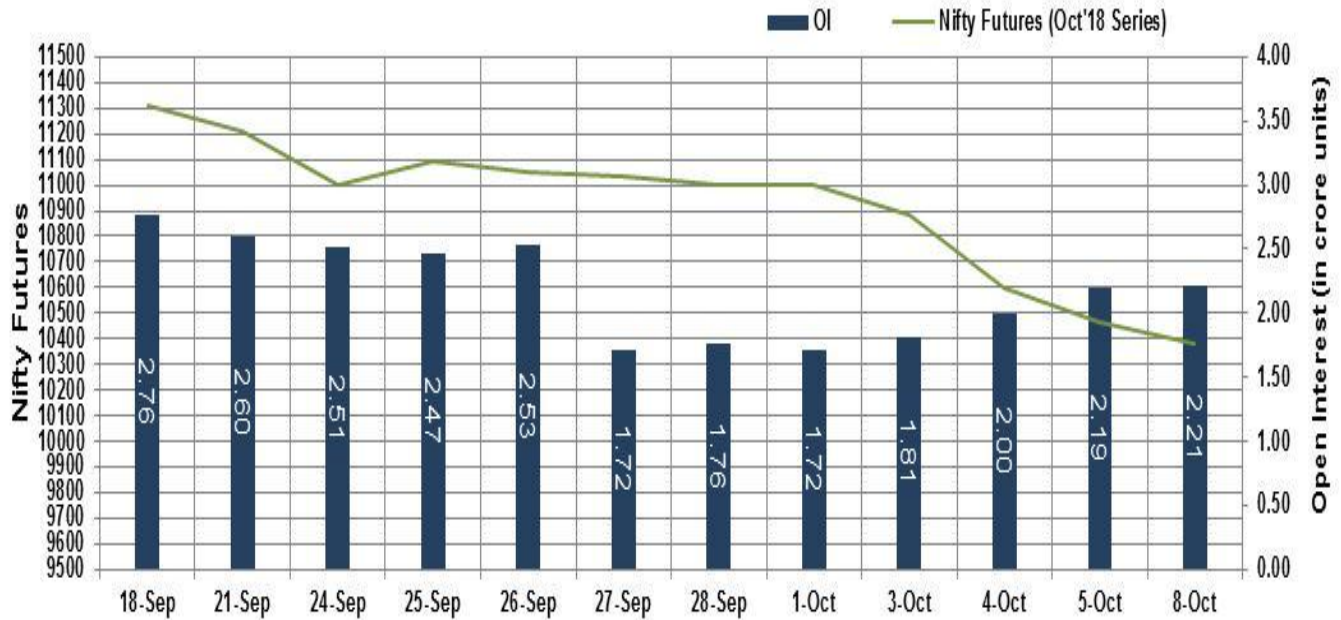
On the global front, European markets were trading in red, as Germany's producer prices increased at the fastest pace in 11 months in August. As per figures from Destatis, producer prices advanced 3.1% year-on-year in August, following a 2.9% increase logged in July. Asian markets ended lower, amid anxiety about rising US interest rates and cooling growth in top consumer China. China's private sector logged a moderate growth in September as improved services activity was offset by softer manufacturing growth.

## Market Turnover & FII Derivative Data

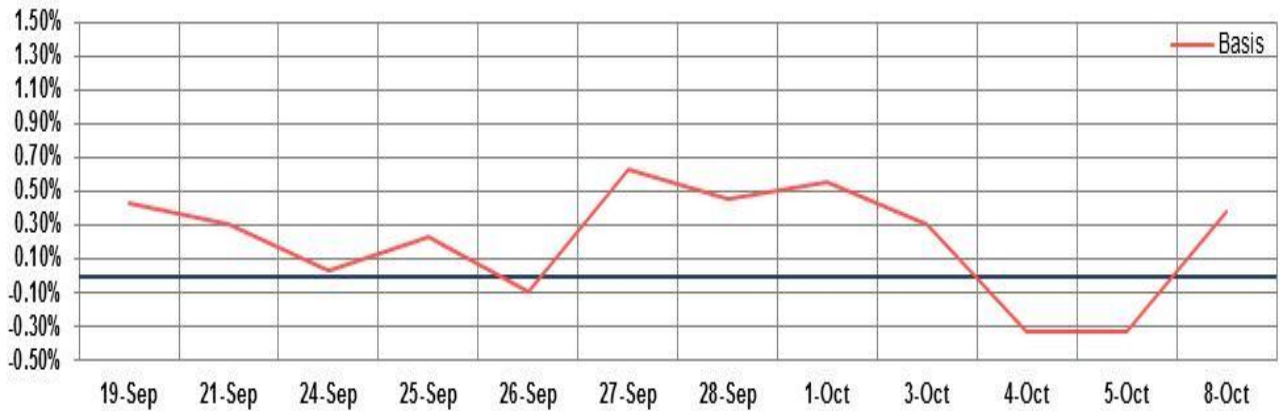
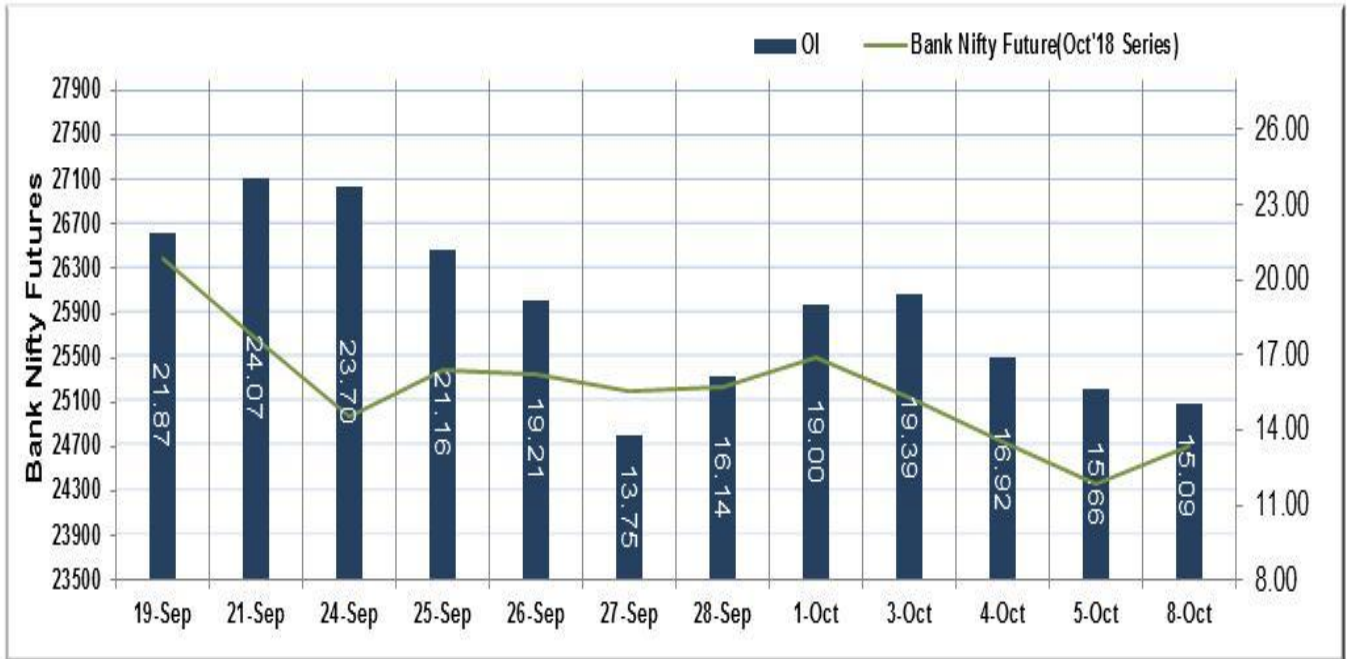
Market TO	Current	Previous	Net%
BSE CASH	3372	3266	3
NSE CASH	39123	39712	(1)
NSE FO	794628	769990	3

FII Derivatives	Buy	Sell	Net
Ind. Futures	6536	5618	918
Ind. Options	114889	116484	(1595)
Stk. Futures	18973	17639	1334
Stk. Options	8347	8250	97

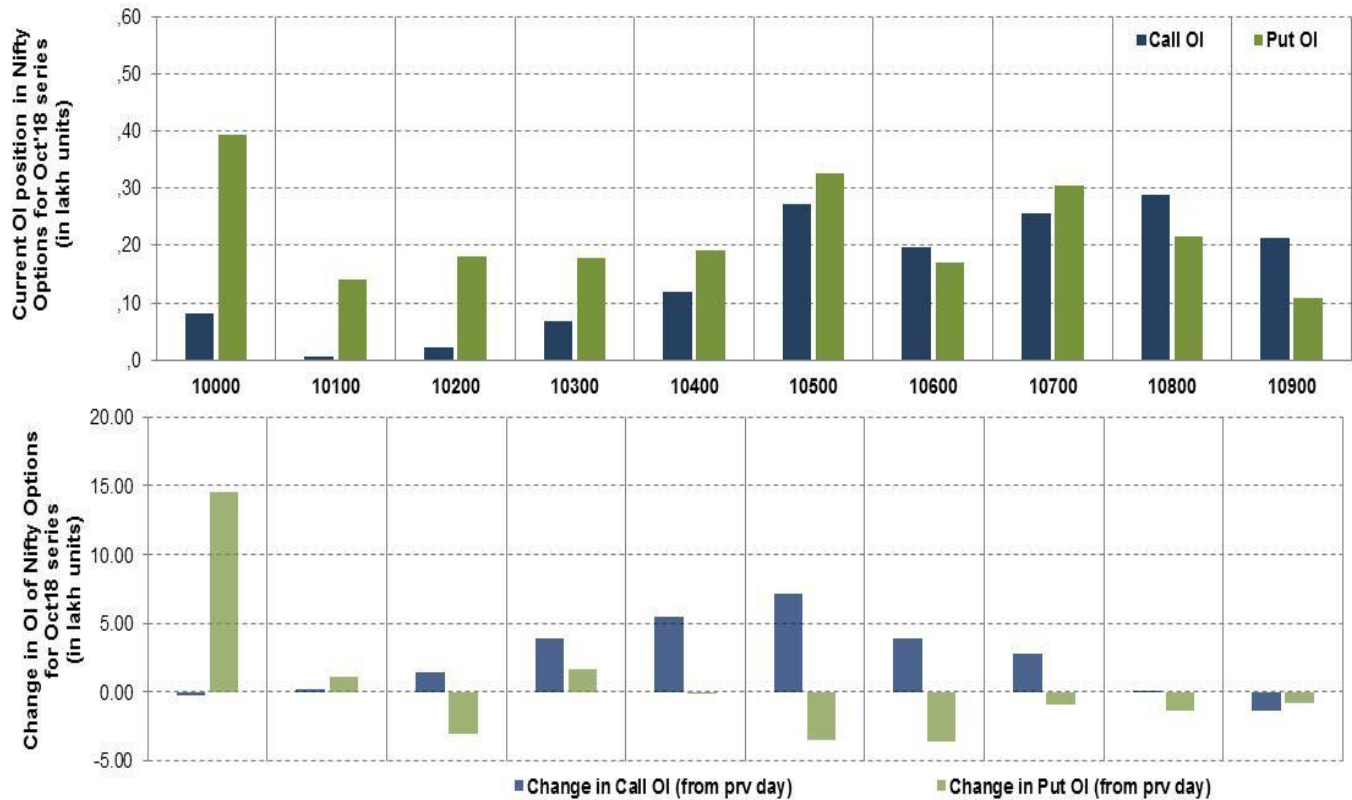
## Nifty Futures



## Bank Nifty Futures



## Nifty Options

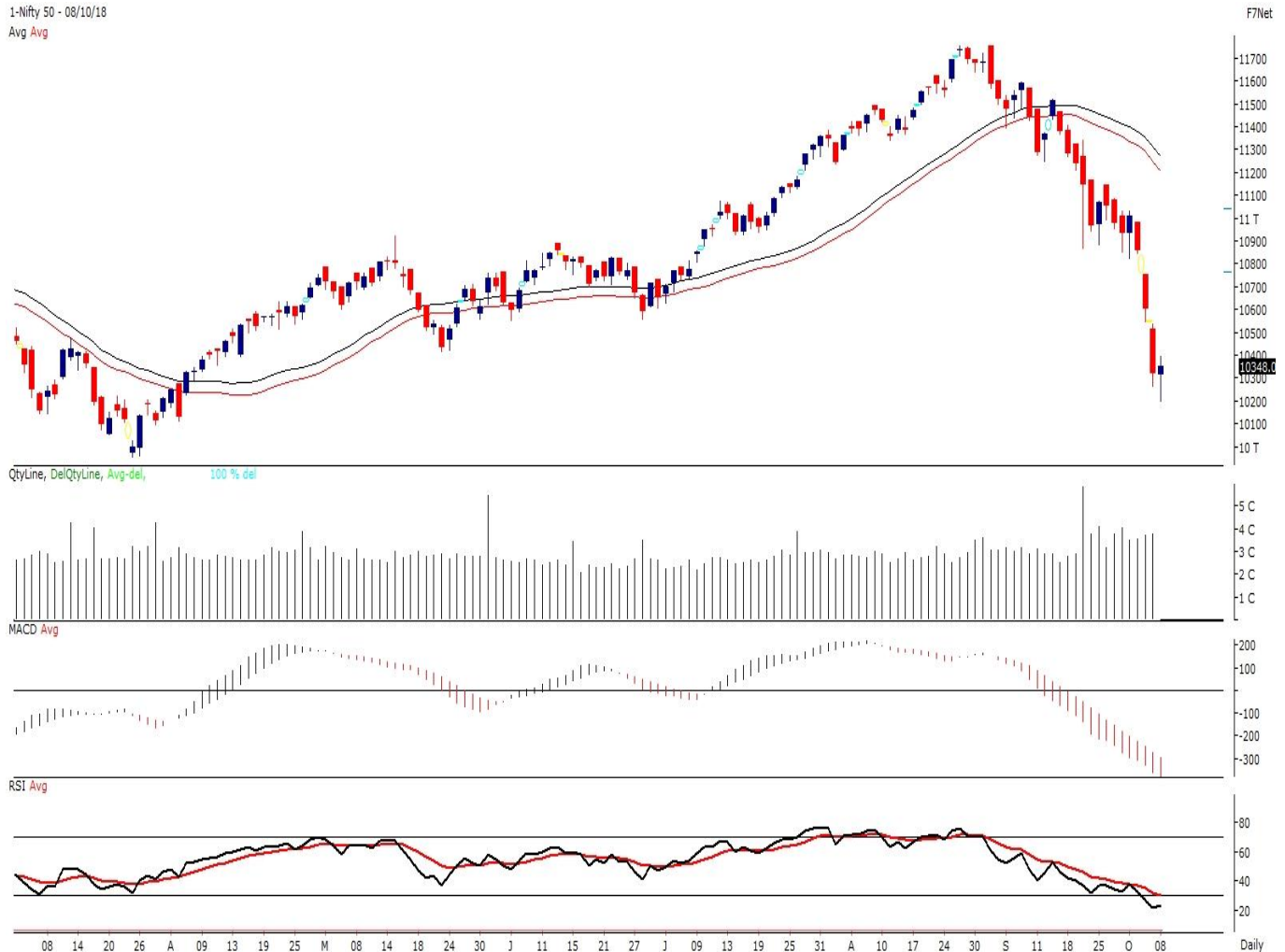


Note – Change in OI of Nifty Options refers to change from previous trading day  
 Source-NSE, SIHL Derivatives Research (Institutional Equities)

- Among Nifty calls 10,800 SP from the Oct month expiry was the most active call with an addition of 0.01 million in open interest.
- Among Nifty puts, 10,000 SP from the Oct month expiry was the most active put with an addition of 1.45 million open interests.
- The maximum OI outstanding for Calls was at 10,800 SP (2.88mn) and that for Puts was at 10,000 SP (3.93mn)

## Nifty Technical & Indices Levels

1-Nifty 50 - 08/10/18  
Avg Avg



Nifty Cash prices have settled at 10348.05 up by 0.31 percent from the previous close. On the upper side it has resistance of 10400 and 10450 levels, while lower side it has support of 10300 and 10250 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
BPCL	11,943,000	14,338,800	20.06	266.20	0.34
IOC	27,630,000	31,050,000	12.38	124.80	5.90
AMARAJABAT	1,020,600	1,096,900	7.48	723.95	0.81
BATAINDIA	1,717,100	1,830,400	6.60	896.55	4.00
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
HEROMOTOCO	1,392,200	1,289,800	-7.36	2870.00	4.61
KOTAKBANK	11,532,800	10,682,400	-7.37	1105.80	4.77
ENGINEERSIN	10,115,000	9,341,500	-7.65	106.40	3.35
HINDPETRO	29,424,150	26,773,420	-9.01	178.75	8.40
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
CHENNPETRO	886,500	1,066,500	20.30	232.75	-9.06
VOLTAS	3,353,000	3,880,000	15.72	476.20	-4.81
TATAELXSI	1,931,200	2,122,400	9.90	1006.15	-12.04
BHARATFIN	4,704,000	5,126,000	8.97	995.05	-0.51
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
NATIONALUM	46,856,000	43,696,000	-6.74	61.30	-6.05
AJANTPHARM	599,000	549,500	-8.26	999.80	-2.00
VGUARD	2,337,000	2,115,000	-9.50	162.65	-2.78
KSCL	1,215,000	1,054,500	-13.21	494.75	-1.40

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