

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10245	10108	10177	10293	10361	10477	Sell	Neutral	Neutral
Sensex	34134	33656	33895	34322	34561	34988	Sell	Neutral	Neutral
Nifty Futures	10238	10084	10161	10283	10360	10482	Sell	Neutral	Neutral
Bank Nifty	25079	24718	24898	25202	25382	25685	Sell	Sell	Neutral
CNX IT	14421	14188	14305	14416	14533	14644	Sell	Neutral	Buy
CNX Midcap	16308	16037	16172	16404	16539	16771	Sell	Sell	Neutral
CNX Small Cap	5874	5749	5812	5925	5988	6101	Sell	Sell	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	34134.4	-181.3	-0.5
NIFTY	10245.3	-58.3	-0.6
MIDCAP	13958.9	-99.4	-0.7
SMLCAP	13804.9	-278.0	-2.0
BSEFMC	11183.5	-0.8	0.0
AUTO	19572.8	0.3	0.0
POWER	1943.1	1.1	0.1
REALTY	1575.4	-9.0	-0.6
BSE IT	14191.4	-104.3	-0.7
BANSEX	27978.1	-64.3	-0.2
OILGAS	12825.4	-322.4	-2.5
METAL	12722.6	-93.9	-0.7

Currency Futures	Close	Pre. Pts	% Chg
29-Oct-18 EUR-INR	84.65	84.23	0.49
29-Oct-18 USD-INR	73.58	73.38	0.29
29-Oct-18 GBP-INR	95.82	95.67	0.15
29-Oct-18 JPY-INR	65.27	65.28	-0.03

Advance/ Decline	Adv	Dec	Un Ch.
NSE	487	1347	82
BSE	804	1802	158

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4827	4339	(512)
DII	3775	3472	303

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Last hour selling dragged the markets down on Monday, with Sensex and Nifty giving up their crucial psychological levels of 34,200 and 10,250, respectively. The key indices made a positive start of the week, aided by a private report stating that India is likely to emerge as the third-largest economy in the world in just over a decade from now, surpassing Japan and Germany. Traders got relief after the Finance Ministry extended the deadline for filing the GSTR-3B summary return of sales for September by five days to October 25. With this extension, businesses, which wish to claim input tax credit (ITC) benefit for July 2017-March 2018 period, can do so till October 25. Adding some optimism, ASSOCHAM said that the Reserve Bank of India's decision to incentivise banks will help NBFCs in tackling liquidity crunch. The RBI allowed the banks to use government securities equivalent to their incremental credit to NBFCs for a three-month period to meet their liquidity coverage ratio requirements.

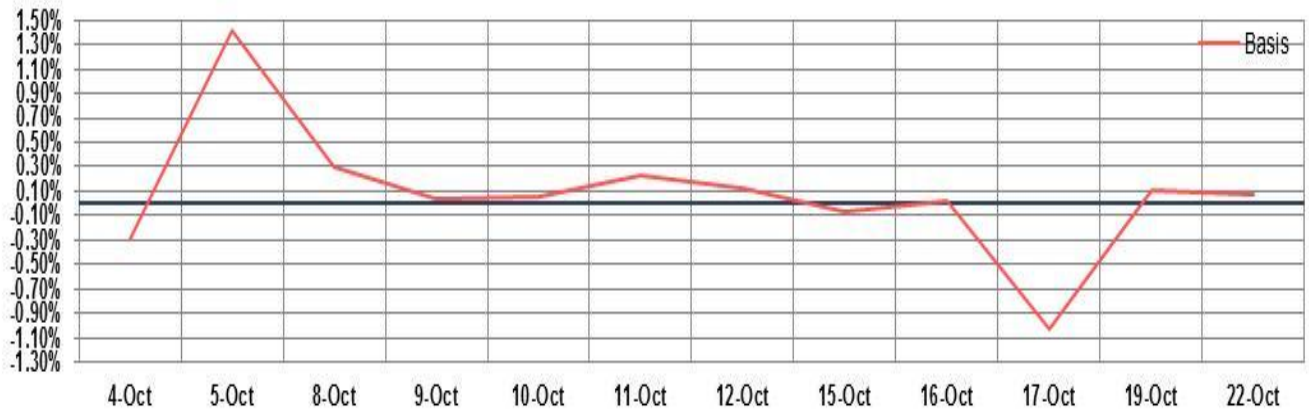
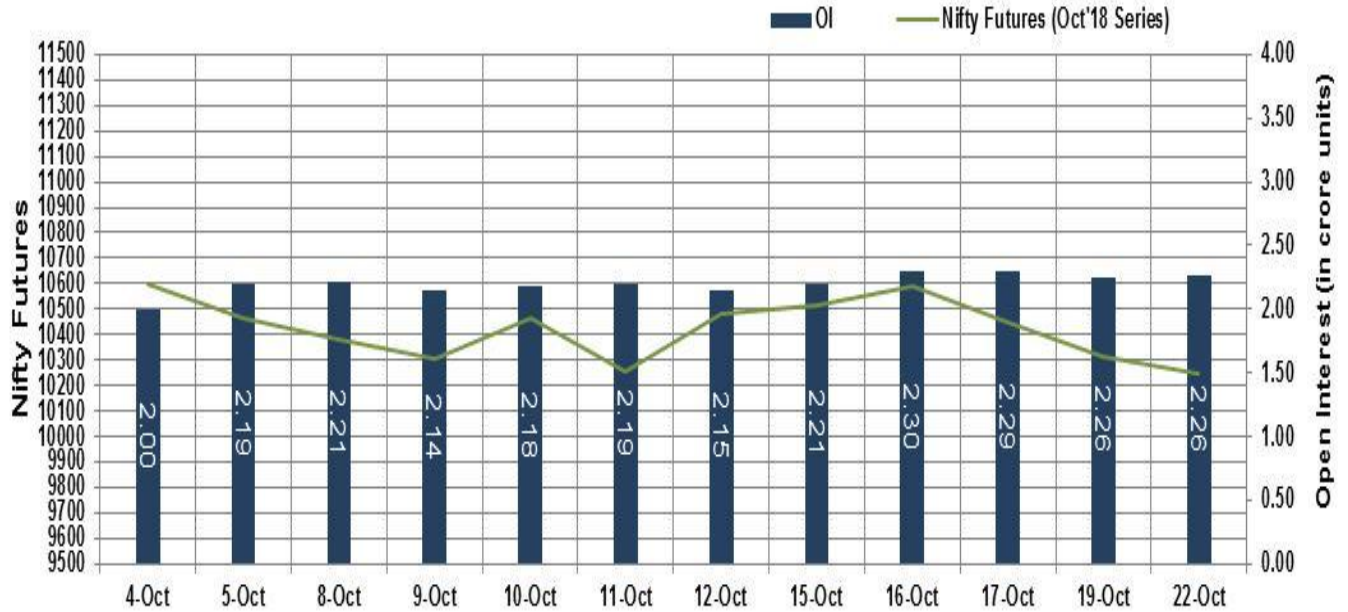
However, in the last hour of the trade, the markets erased all of their gains to end the session lower, despite firm cues from global markets. The market participants got cautious as traders' body CAIT warned that allowing central as well as state tax administrations to initiate action against any taxpayer irrespective of jurisdiction would lead to harassment of traders and complicate the tax system. Anxiety spread on the street after job creation slowed down by 8.39 percent to stand at 8,94,769 in August month as against the revised figure of 9,76,675 in Julv month.

Market Turnover & FII Derivative Data

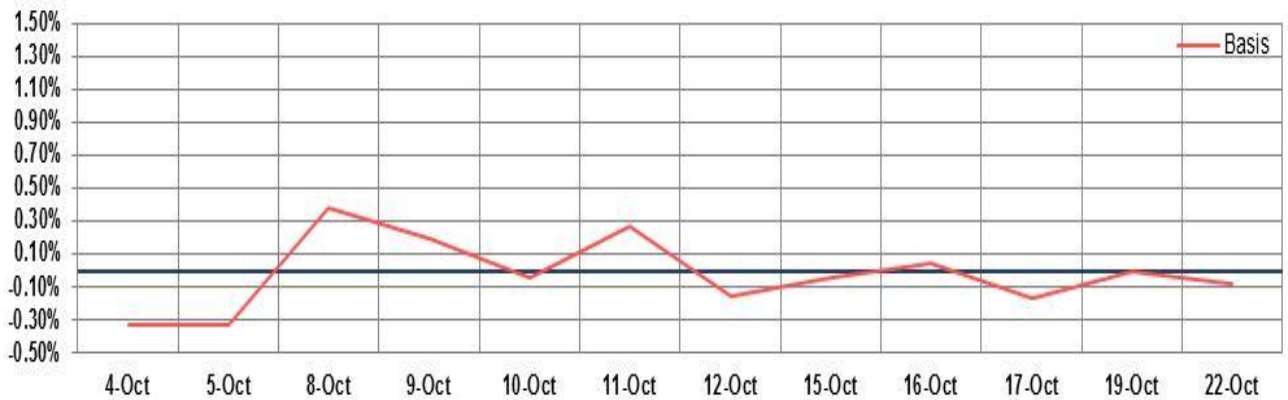
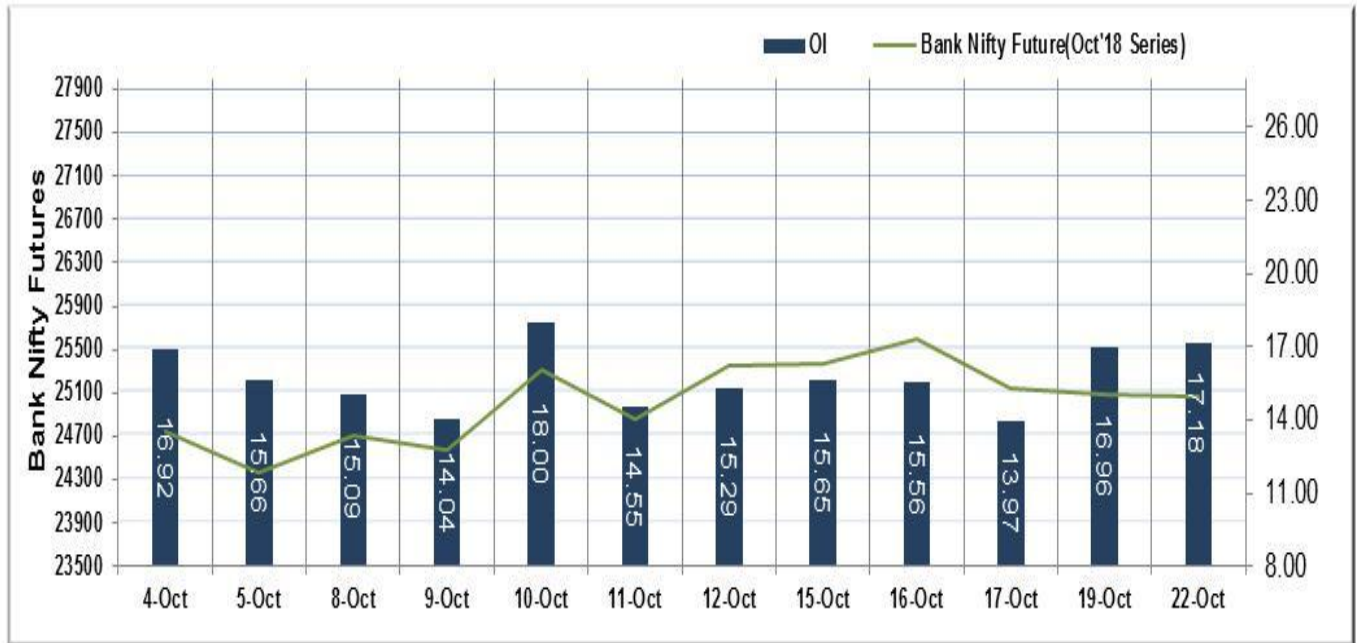
Market TO	Current	Previous	Net%
BSE CASH	2568	3142	(18)
NSE CASH	30814	37264	(17)
NSE FO	871268	816992	7

FII Derivatives	Buy	Sell	Net
Ind. Futures	7963	7438	525
Ind. Options	114331	113389	942
Stk. Futures	30750	30400	350
Stk. Options	9280	9125	155

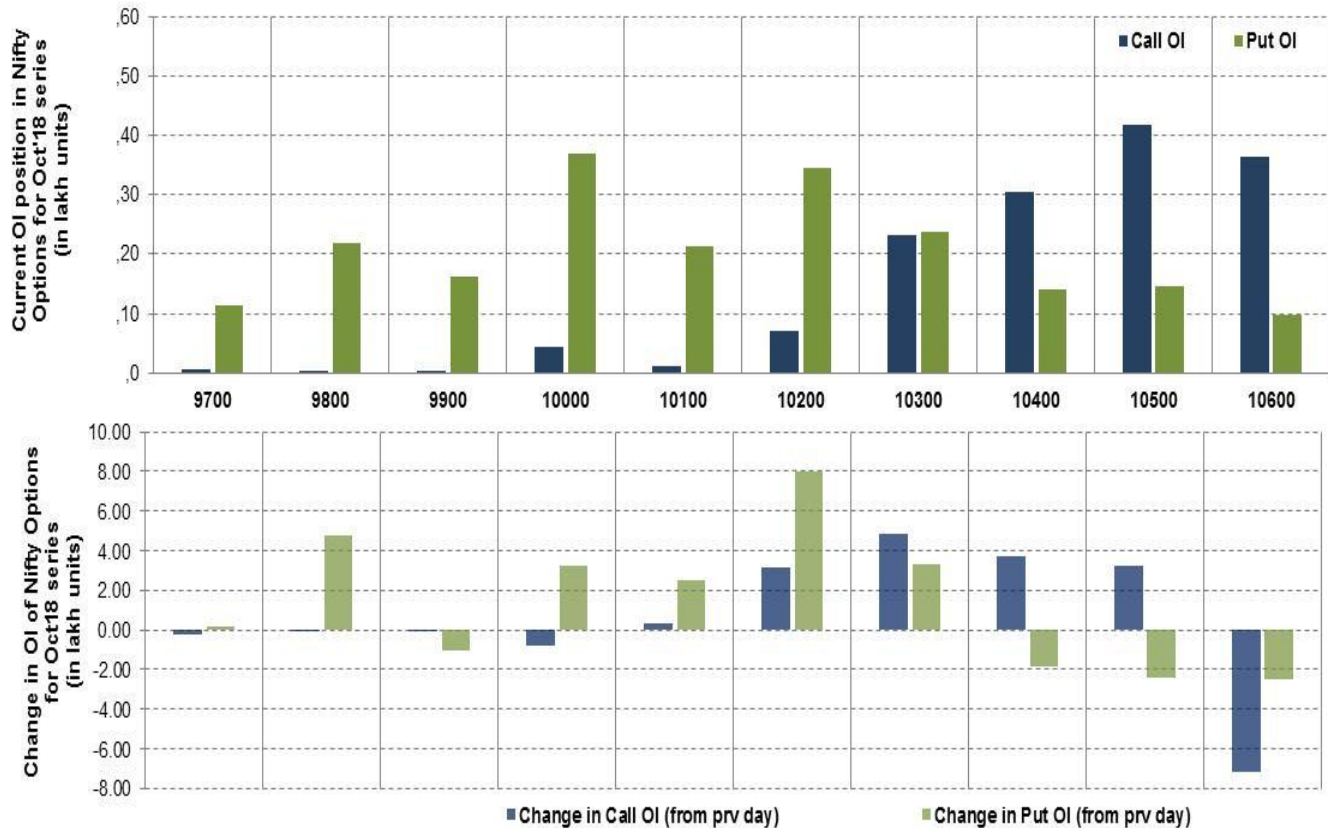
Nifty Futures



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 10,500 SP from the Oct month expiry was the most active call with an addition of 0.32 million in open interest.
- Among Nifty puts, 10,000 SP from the Oct month expiry was the most active put with a reduction of 0.08 million open interests.
- The maximum OI outstanding for Calls was at 10,500 SP (4.18mn) and that for Puts was at 10,000 SP (3.68mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 22/10/18

Avg Avg



Nifty Cash prices have settled at 10245.25 down by 0.57 percent from the previous close. On the upper side it has resistance of 10350 and 10400 levels, while lower side it has support of 10150 and 10100 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
M&MFIN	10,693,750	7,882,500	-26.29	361.10	1.01
JUSTDIAL	2,077,600	1,374,800	-33.83	487.50	1.29
GSFC	12429000	7704000	-38.02	94.95	2.70
PIDILITIND	3189000	1793000	-43.78	970.75	0.14
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
HINDZINC	6,172,800	8,518,400	38.00	280.30	-1.41
CANBK	8,282,000	8,382,000	1.21	211.45	-4.32
ASIANPAINT	5,787,600	5,814,000	0.46	1193.20	-3.17
-	-	-	-	-	-
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
SYNDIBANK	21,681,000	15,903,000	-26.65	31.70	-0.47
IDEA	139,559,000	102,284,000	-26.71	35.20	-3.56
BAJFINANCE	7,708,000	5,526,000	-28.31	2118.30	-1.16
TITAN	13,760,250	9,607,500	-30.18	775.70	-1.72

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