

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10125	10036	10081	10124	10168	10211	Sell	Neutral	Neutral
Sensex	33690	33408	33549	33694	33835	33980	Sell	Neutral	Neutral
Nifty Futures	10124	10022	10073	10124	10175	10226	Sell	Neutral	Neutral
Bank Nifty	24817	24550	24684	24831	24964	25111	Sell	Sell	Neutral
CNX IT	14071	13722	13897	14038	14212	14354	Sell	Neutral	Buy
CNX Midcap	16276	15973	16125	16239	16391	16506	Sell	Sell	Neutral
CNX Small Cap	5784	5709	5747	5784	5822	5860	Sell	Sell	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	33690.1	-343.9	-1.0
NIFTY	10124.9	-99.9	-1.0
MIDCAP	13884.8	-80.9	-0.6
SMLCAP	13603.4	-135.0	-1.0
BSEFMC	11045.0	-66.9	-0.6
AUTO	19284.2	-187.7	-1.0
POWER	1927.6	-17.0	-0.9
REALTY	1610.8	-29.4	-1.8
BSE IT	13759.8	-5.8	0.0
BANKEKX	27706.1	-297.5	-1.1
OILGAS	12985.6	-80.2	-0.6
METAL	12620.6	-145.3	-1.1

Currency Futures	Close	Pre. Pts	% Chg
29-Oct-18 EUR-INR	83.57	83.41	0.20
29-Oct-18 USD-INR	73.25	73.12	0.18
29-Oct-18 GBP-INR	94.51	94.44	0.08
29-Oct-18 JPY-INR	65.24	64.96	0.43

Advance/ Decline	Adv	Dec	Un Ch.
NSE	561	1233	82
BSE	937	1569	131

FII/DII Capital Mkt*	Buy	Sell	Net
FII	6666	8162	(1495)
DII	7810	7471	339

*NOTE: - FII AND DII data figure is provisional

Market Commentary

October F&O expiry day turned-out to be a dismal day of trade for Indian equity benchmarks, with frontline gauges ending with a cut of one percent, breaching their crucial 33,700 (Sensex) and 10,150 (Nifty) levels. Markets started the session on pessimistic note as traders remained cautious with private report stating that Indian financial markets' liquidity position has worsened with cash deficit widening to about Rs 1.4 lakh crore this week compared with a small surplus in first week of October. Sentiments also remain dampened with a report that the latest government data shows that during the first six months of the financial year, trade deficit in oil already touched \$46.6 billion, up 67% from 27.9 billion during the same period in 2017-18. Anxiety also spread among the traders, after the Income Tax Department (ITD) launched multiple raids at over 100 locations in Tamil Nadu and Andhra Pradesh as part of a tax evasion probe against mining and mineral export companies.

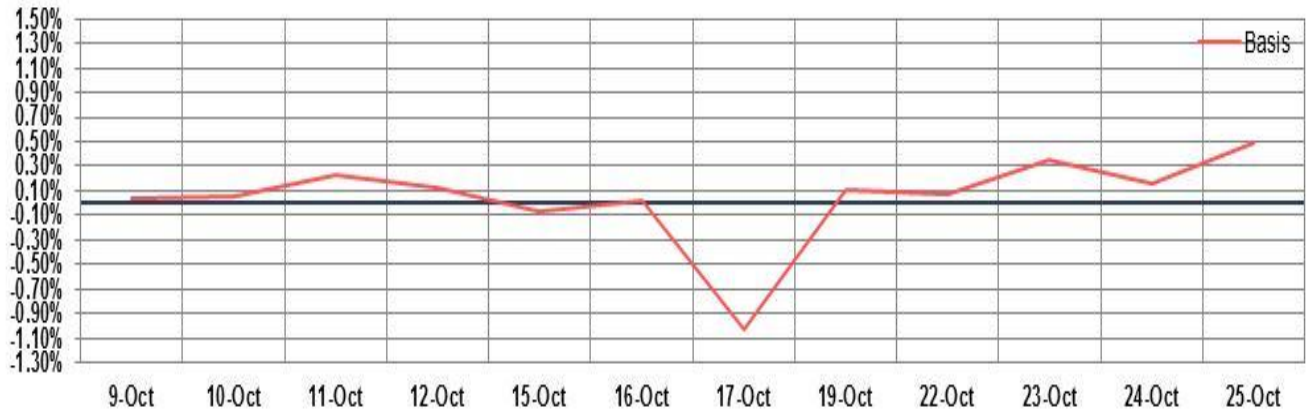
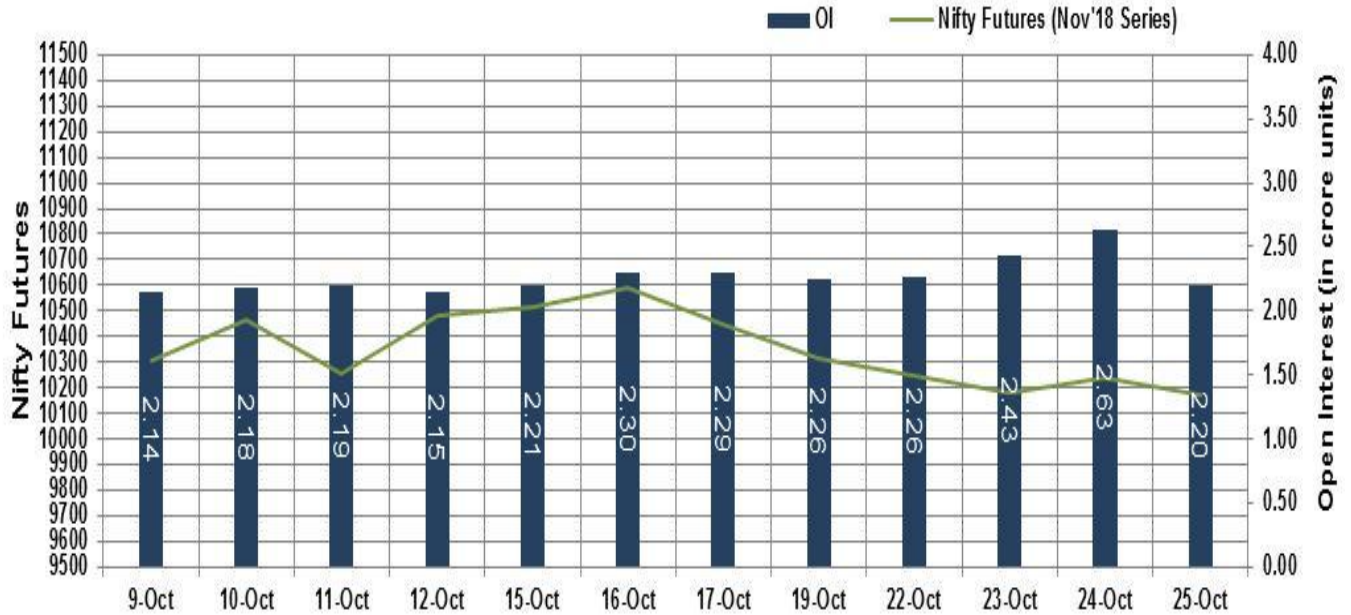
On the global front, European markets were trading in green, as investors digested corporate earnings and looked ahead to a rate decision by the European Central Bank (ECB). Asian markets ended mostly in red on Thursday, on the back of a sharp fall in US markets that erased all the gains made this year, as investor concerns mount that economic growth is peaking amid an uncertain geopolitical backdrop.

Market Turnover & FII Derivative Data

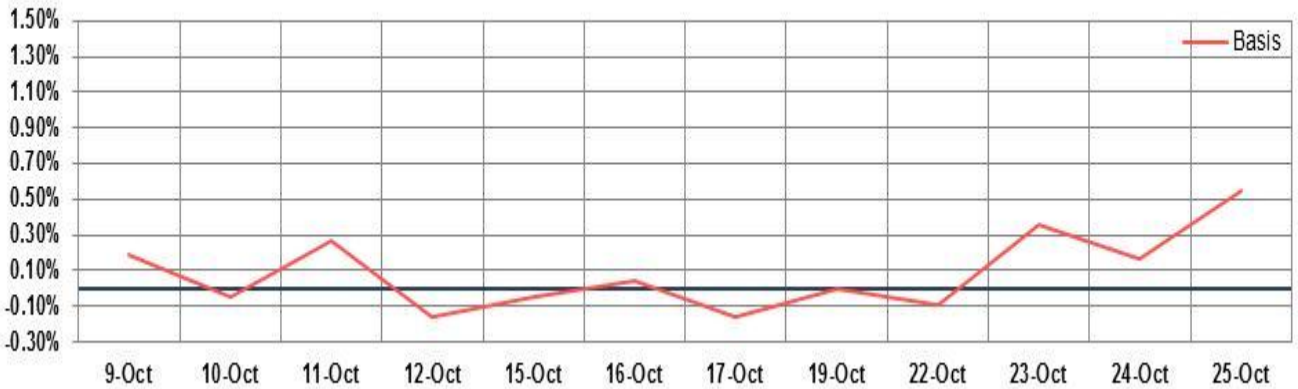
Market TO	Current	Previous	Net%
BSE CASH	2530	2950	(14)
NSE CASH	40814	33492	22
NSE FO	1872656	1333824	40

FII Derivatives	Buy	Sell	Net
Ind. Futures	8937	11542	(2605)
Ind. Options	207116	206007	1109
Stk. Futures	29590	29793	(202)
Stk. Options	4877	4642	236

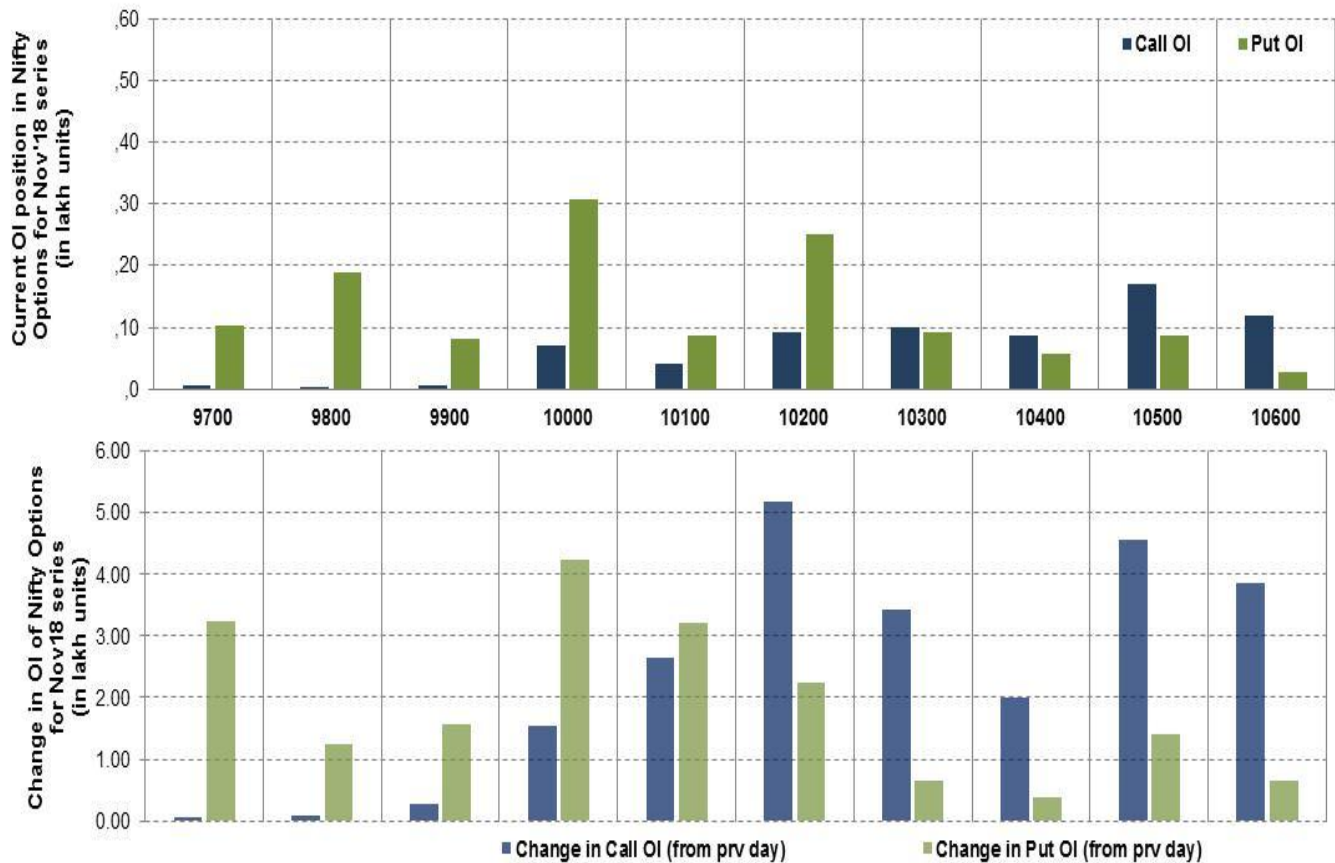
Nifty Futures



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 Nov month expiry was the most active call with an addition of 0.45 million in open interest.
- Among Nifty puts, 10,000 SP from the Nov month expiry was the most active put with an addition of 0.42 million open interests.
- The maximum OI outstanding for Calls was at 10,400 SP (1.70mn) and that for Puts was at 10,000 SP (3.07mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 24/10/18

Avg Avg



Nifty Cash prices have settled at 10124.9 down by 0.98 percent from the previous close. On the upper side it has resistance of 10200 and 10250 levels, while lower side it has support of 10050 and 10000 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
PTC	7,224,000	280,000	-96.12	76.05	1.60
PVR	406,400	13,200	-96.75	1284.60	0.16
WOCKPHARMA	1614600	51300	-96.82	462.45	1.14
SRF	455500	13500	-97.04	1737.75	1.91
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
BEML	959,500	51,500	-94.63	541.20	-2.99
NIITTECH	1,161,000	62,250	-94.64	1183.00	-3.56
UBL	569,100	23,100	-95.94	1166.25	-0.66
CGPOWER	26,004,000	840,000	-96.77	35.50	-3.53

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