

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10030	9930	9980	10054	10104	10179	Sell	Sell	Neutral
Sensex	33349	32987	33168	33473	33654	33958	Sell	Sell	Neutral
Nifty Futures	10043	9936	9990	10083	10137	10230	Sell	Sell	Neutral
Bank Nifty	24421	24097	24259	24515	24678	24934	Sell	Sell	Neutral
CNX IT	13799	13579	13689	13880	13989	14180	Sell	Neutral	Buy
CNX Midcap	16257	15816	16036	16235	16455	16653	Sell	Sell	Neutral
CNX Small Cap	5748	5617	5682	5735	5801	5854	Sell	Sell	Neutral

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	33349.3	-340.8	-1.0
NIFTY	10030.0	-94.9	-0.9
MIDCAP	13870.2	-14.7	-0.1
SMLCAP	13597.6	-5.7	0.0
BSEFMC	10907.8	-137.2	-1.2
AUTO	19296.3	12.1	0.1
POWER	1906.4	-21.2	-1.1
REALTY	1596.3	-14.5	-0.9
BSE IT	13477.3	-282.6	-2.1
BANSEX	27159.3	-546.8	-2.0
OILGAS	12930.9	-54.7	-0.4
METAL	12526.6	-94.0	-0.8

Currency Futures	Close	Pre. Pts	% Chg
29-Oct-18 EUR-INR	83.32	83.57	-0.30
29-Oct-18 USD-INR	73.41	73.25	0.21
29-Oct-18 GBP-INR	93.93	94.51	-0.61
29-Oct-18 JPY-INR	65.55	65.24	0.48

Advance/ Decline	Adv	Dec	Un Ch.
NSE	787	1000	91
BSE	1094	1466	143

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4231	5587	(1357)
DII	4221	2345	1876

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

## Market Commentary

Indian equity benchmarks ended the last trading day of the week on lackluster note with the losses of around 1 percent each. The start of trading day was sluggish, impacted by widening Fiscal deficit data. The central government's fiscal deficit widened in the first half (H1) of current fiscal year (2018-19). Fiscal deficit was 95.3% of the Budget Estimate (BE) in the first six months (April-September) of FY19, mainly on account of slow growth in revenue collections. The street also got cautious with a private report stating that India's tight money conditions and fears of a contagion following a debt crisis at a local lender dented demand and put a muzzle on animal spirits in the world's fastest-growing major economy. Adding some anxiety among the traders, the Securities and Exchange Board of India (SEBI) imposed a total penalty of Rs 70 lakh on 10 entities for indulging in manipulative trade in the shares of Shree Global Tradefin. Traders took note of India ratings' report that the rupee may average at 69.79 to the dollar in the second half, down 8.3% from the first half if the monetary authority props it up by mobilising at least \$30 billion from NRIs as it has done in 2013. It added that the rupee is the worst-performing emerging market currency losing over 15% year-to-date.

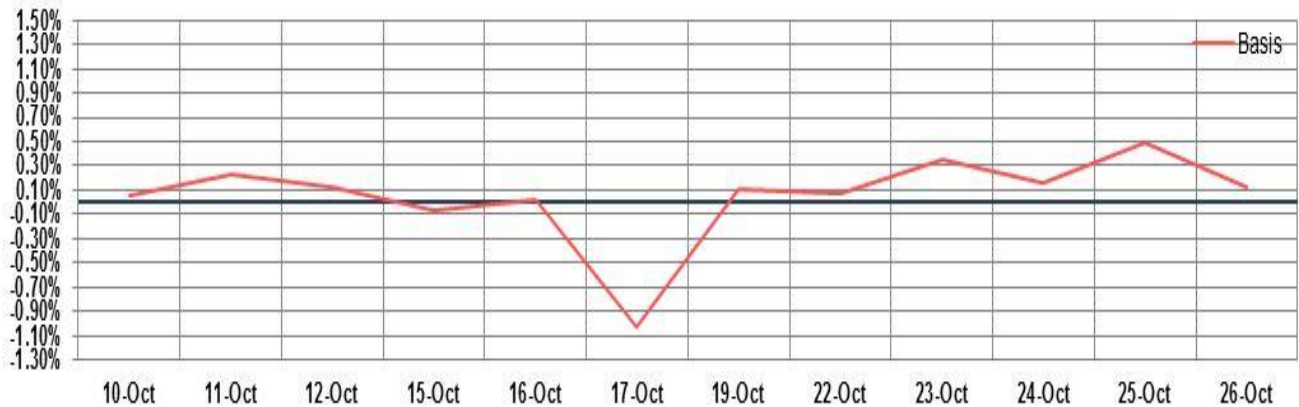
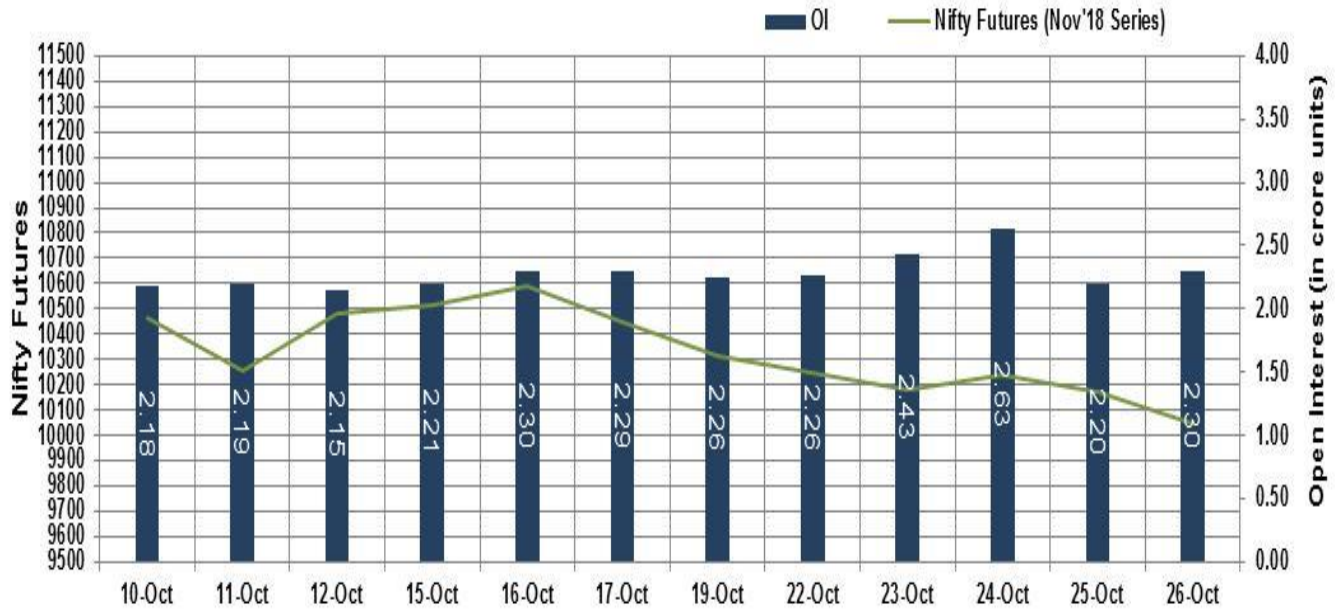
The indices extended the losses in the last hours of the trade to settle near their intraday low points, tracking weak European markets. Sentiment remained pessimistic as the provisional data from the stock exchanges.

## Market Turnover & FII Derivative Data

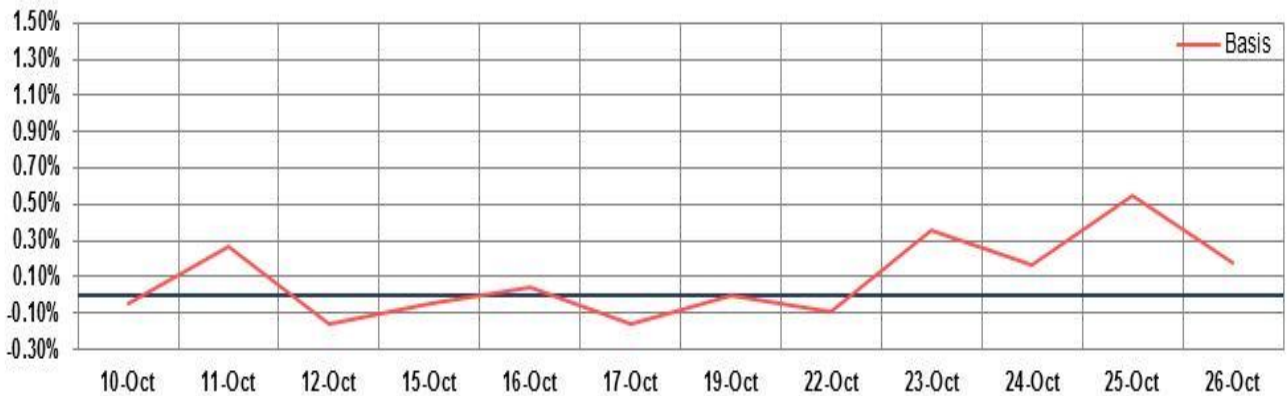
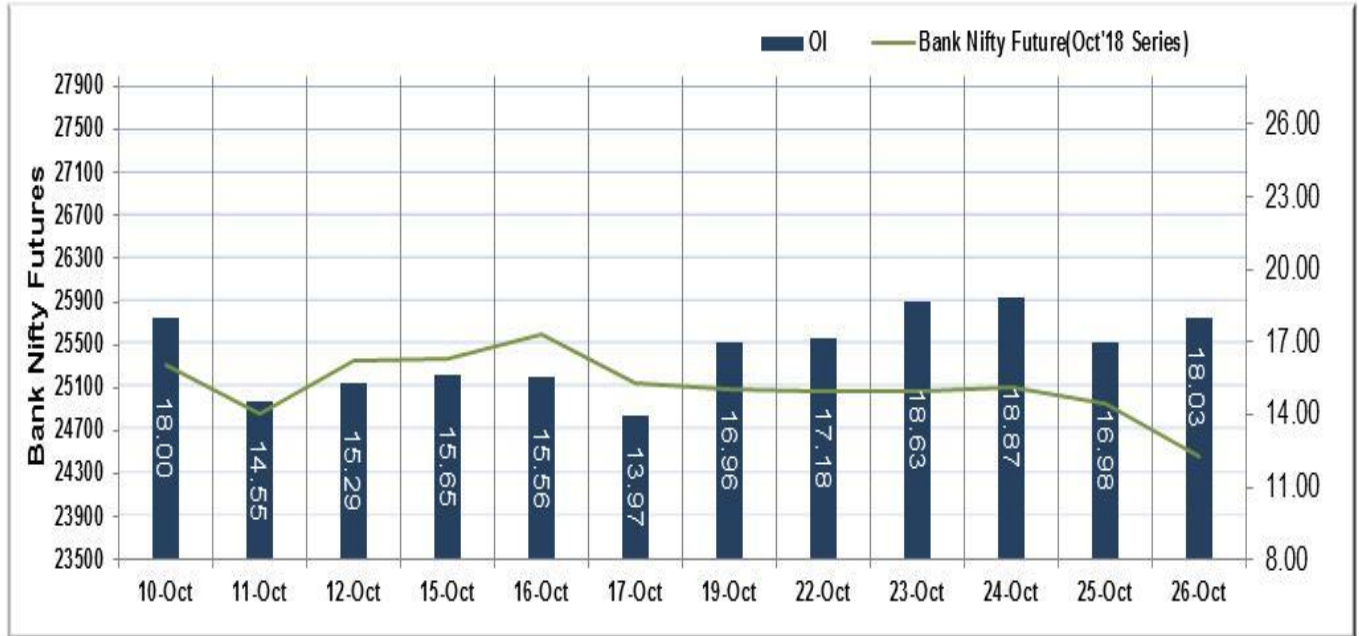
Market TO	Current	Previous	Net%
BSE CASH	3048	2530	20
NSE CASH	31842	40814	(22)
NSE FO	507173	1872656	(73)

FII Derivatives	Buy	Sell	Net
Ind. Futures	4619	4766	(147)
Ind. Options	57260	56496	764
Stk. Futures	16696	16155	541
Stk. Options	5483	5394	89

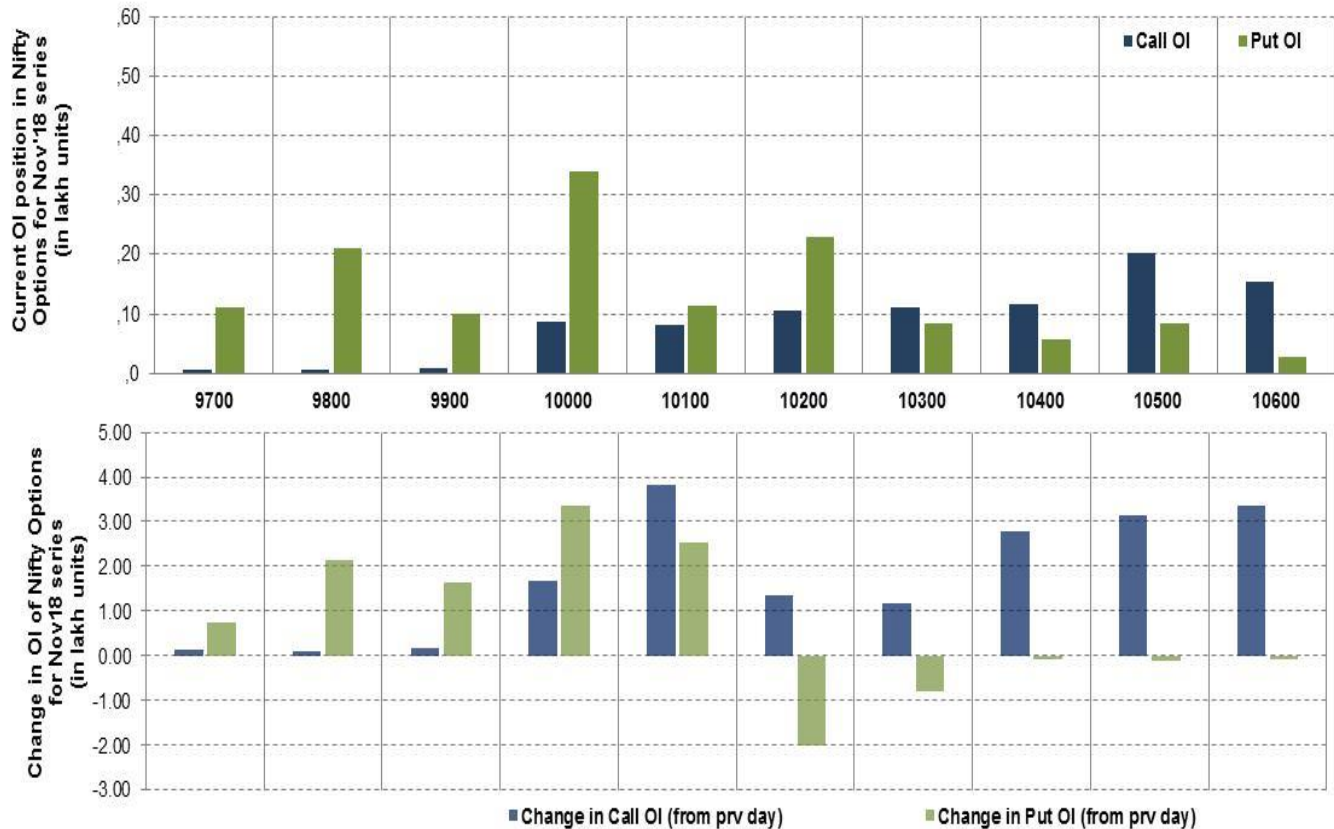
# Nifty Futures



## 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 0.31 million in open interest.
- Among Nifty puts, 10,000 SP from the Nov month expiry was the most active put with an addition of 0.33 million open interests.
- The maximum OI outstanding for Calls was at 10,500 SP (2.01mn) and that for Puts was at 10,000 SP (3.40mn)

## Nifty Technical & Indices Levels

1-Nifty 50 - 26/10/18

Avg Avg



Nifty Cash prices have settled at 10030.0 down by 0.94 percent from the previous close. On the upper side it has resistance of 10150 and 10200 levels, while lower side it has support of 9950 and 9900 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
ARVIND	4,962,000	5,426,000	9.35	321.45	0.08
BEL	23,938,200	26,126,100	9.14	88.60	5.73
SRF	631,500	676,000	7.05	1798.20	2.83
AMARAJABAT	1,157,800	1,223,600	5.68	754.10	0.05
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
CEATLTD	943,250	899,850	-4.60	1110.15	9.09
CESC	3,168,000	3,003,550	-5.19	850.30	1.11
DISHTV	41,752,000	39,216,000	-6.07	40.40	10.68
TORNTPHARM	451,000	423,500	-6.10	1628.85	2.69
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
EQUITAS	9,132,000	14,672,000	60.67	99.40	-22.83
GRASIM	5,694,750	6,606,750	16.01	762.20	-3.53
REPCOHOME	581,400	666,000	14.55	332.35	-3.26
UBL	1,598,100	1,770,300	10.78	1120.20	-4.37
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
CUMMINSIND	746,200	714,000	-4.32	675.90	-0.16
JUBLFOOD	3,034,000	2,902,000	-4.35	1053.45	-2.56
CANFINHOME	4,023,750	3,845,000	-4.44	255.95	-1.12
NTPC	35,116,000	31,572,000	-10.09	159.25	-2.15

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