

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11008	10741	10875	10955	11089	11169	Sell	Neutral	Neutral
Sensex	36526	35712	36119	36368	36775	37024	Sell	Neutral	Neutral
Nifty Futures	11072	10774	10923	11007	11155	11239	Sell	Neutral	Neutral
Bank Nifty	25367	24458	24912	25162	25617	25867	Sell	Neutral	Neutral
CNX IT	16214	15699	15956	16119	16377	16540	Buy	Buy	Buy
CNX Midcap	17285	16463	16874	17093	17505	17724	Sell	Sell	Neutral
CNX Small Cap	6167	5852	6009	6094	6252	6337	Sell	Sell	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	36526.1	299.0	0.8
NIFTY	11008.3	77.9	0.7
MIDCAP	14840.7	77.5	0.5
SMLCAP	14395.2	-35.5	-0.3
BSEFMC	11557.9	55.2	0.5
AUTO	21638.6	162.0	0.8
POWER	1964.8	35.3	1.8
REALTY	1678.4	-24.5	-1.4
BSE IT	16007.5	378.6	2.4
BANDEX	28270.2	278.0	1.0
OILGAS	14793.5	-61.9	-0.4
METAL	13459.2	180.4	1.4

Currency Futures	Close	Pre. Pts	% Chg
29-Oct-18 EUR-INR	85.10	84.41	0.81
29-Oct-18 USD-INR	73.16	72.72	0.60
29-Oct-18 GBP-INR	95.54	94.99	0.58
29-Oct-18 JPY-INR	64.30	64.27	0.06

Advance/ Decline	Adv	Dec	Un Ch.
NSE	712	1139	92
BSE	1005	1664	186

FII/DII Capital Mkt*	Buy	Sell	Net
FII	5687	7529	(1841)
DII	4948	3143	1804

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Snapping three days of losing streak, Indian equity benchmarks ended the Monday's trade in green terrain with frontline gauges reclaiming their crucial 36,500 (Sensex) and 11,000 (Nifty) levels. After a weak start, the key indices remained lackluster for the most part of the trading session, impacted by India Meteorological Department's (IMD) report stating that at the end of the four-month-long monsoon season this year, the rainfall recorded in the country as a whole has remained 9% short of the normal mark. Domestic sentiments were also pessimistic with the RBI's report stating that India's external debt declined 2.8% to \$514.4 billion at June-end over the previous quarter on account of a decrease in commercial borrowings, short-term debt and non-resident Indian (NRI) deposits. Some concerns also came with a report that overseas investors pulled out a massive Rs 21,000 crore (\$3 billion) from the capital markets in September, making it the steepest outflow in four months, on widening current account deficit amid global trade tensions.

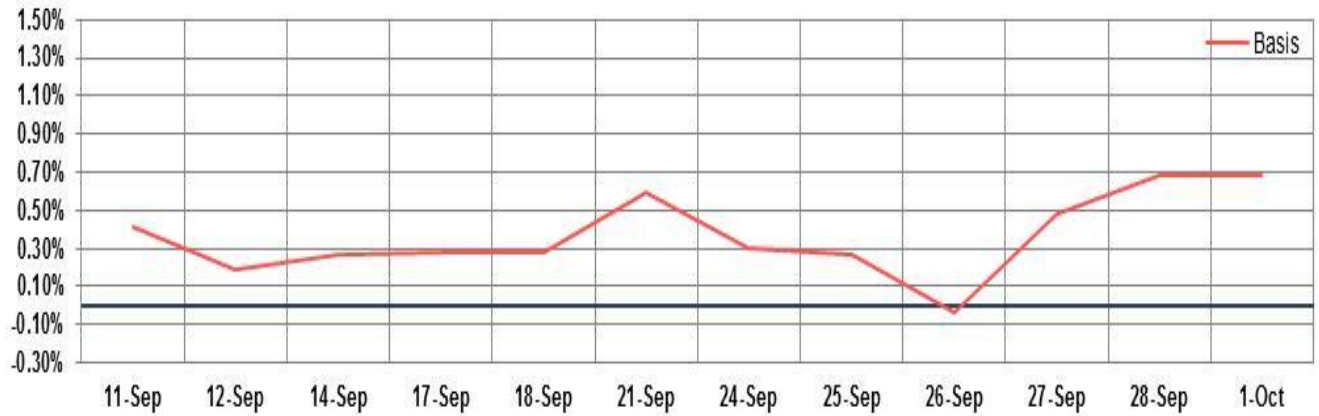
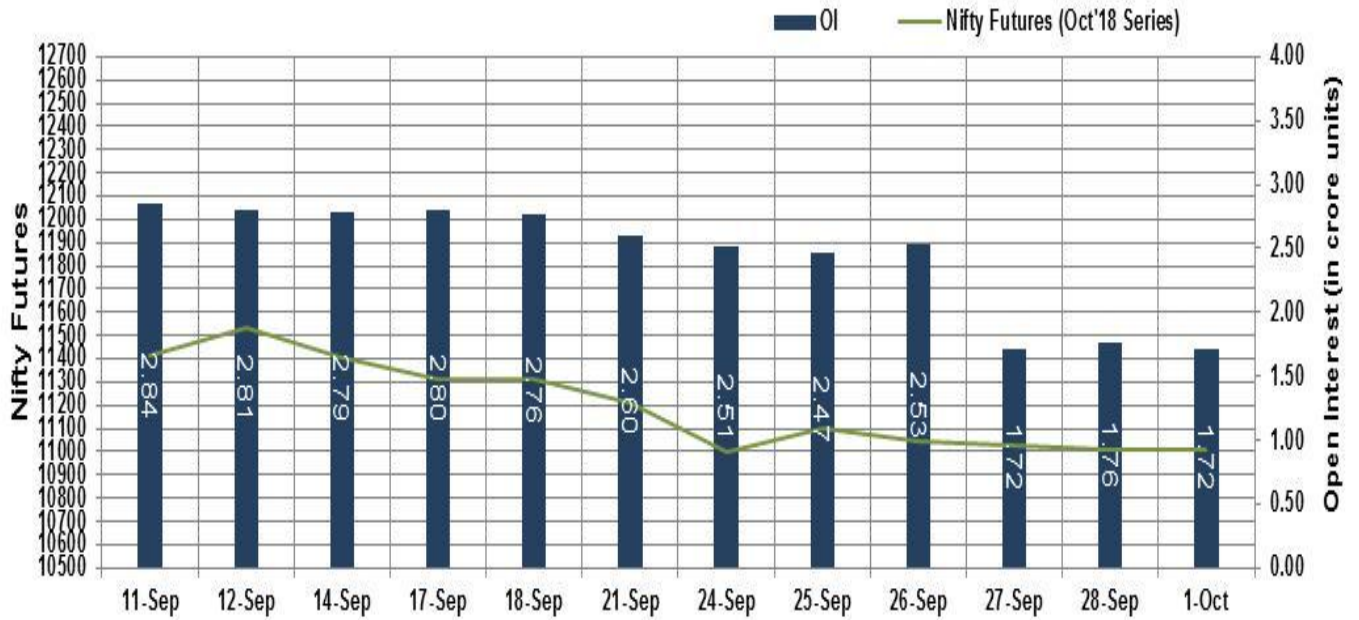
On the global front, European markets were trading in green, despite Eurozone inflation accelerated in September on food and energy prices. As per flash data from Eurostat, inflation rose marginally to 2.1%, in line with expectations, from 2% a month ago. Asian markets ended mixed, as trade tensions lingered and two gauges of activity in China's manufacturing sector worsened in September, raising concerns about the demand outlook.

Market Turnover & FII Derivative Data

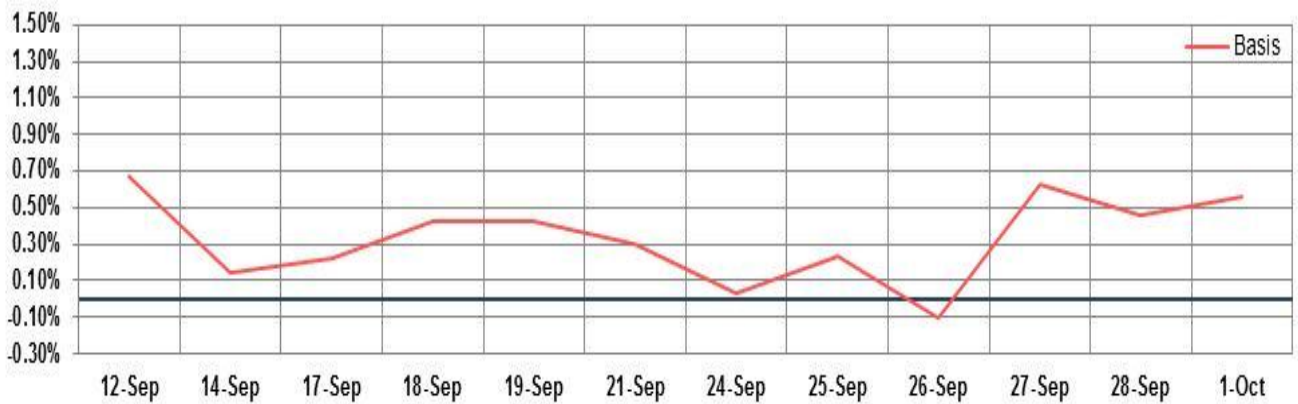
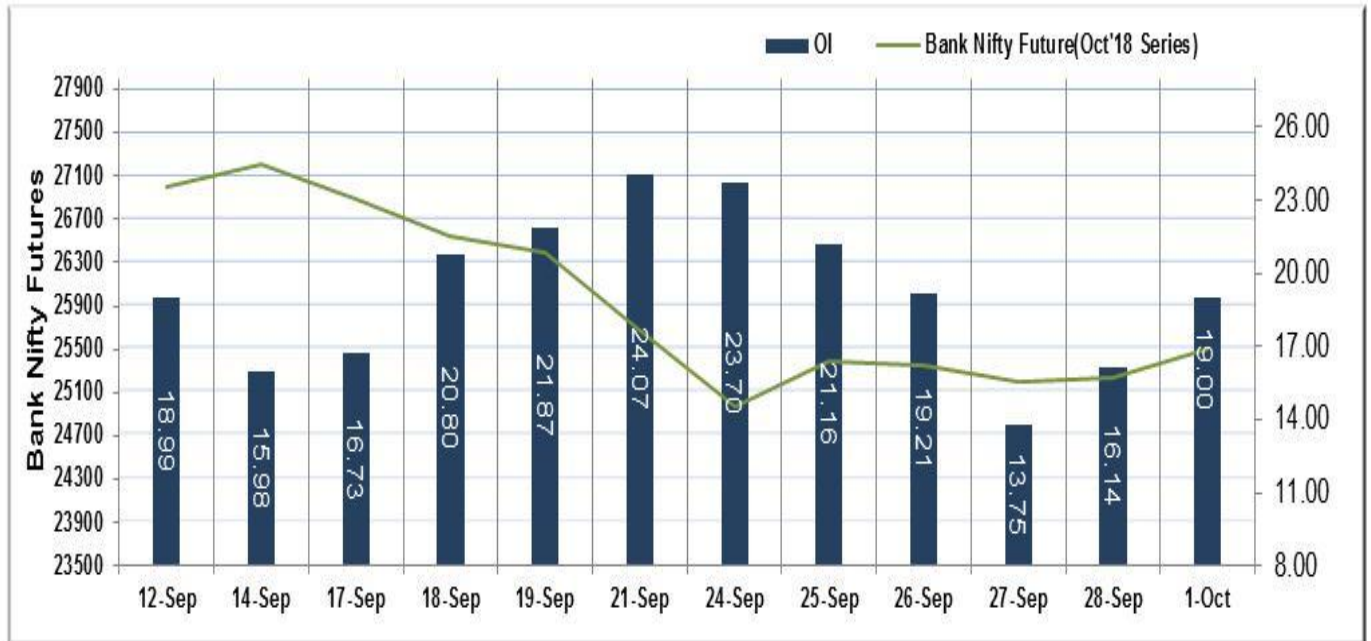
Market TO	Current	Previous	Net%
BSE CASH	3495	3639	(4)
NSE CASH	38663	45131	(14)
NSE FO	774323	714419	8

FII Derivatives	Buy	Sell	Net
Ind. Futures	4317	4308	9
Ind. Options	109802	107840	1962
Stk. Futures	16484	16068	417
Stk. Options	6006	6070	(64)

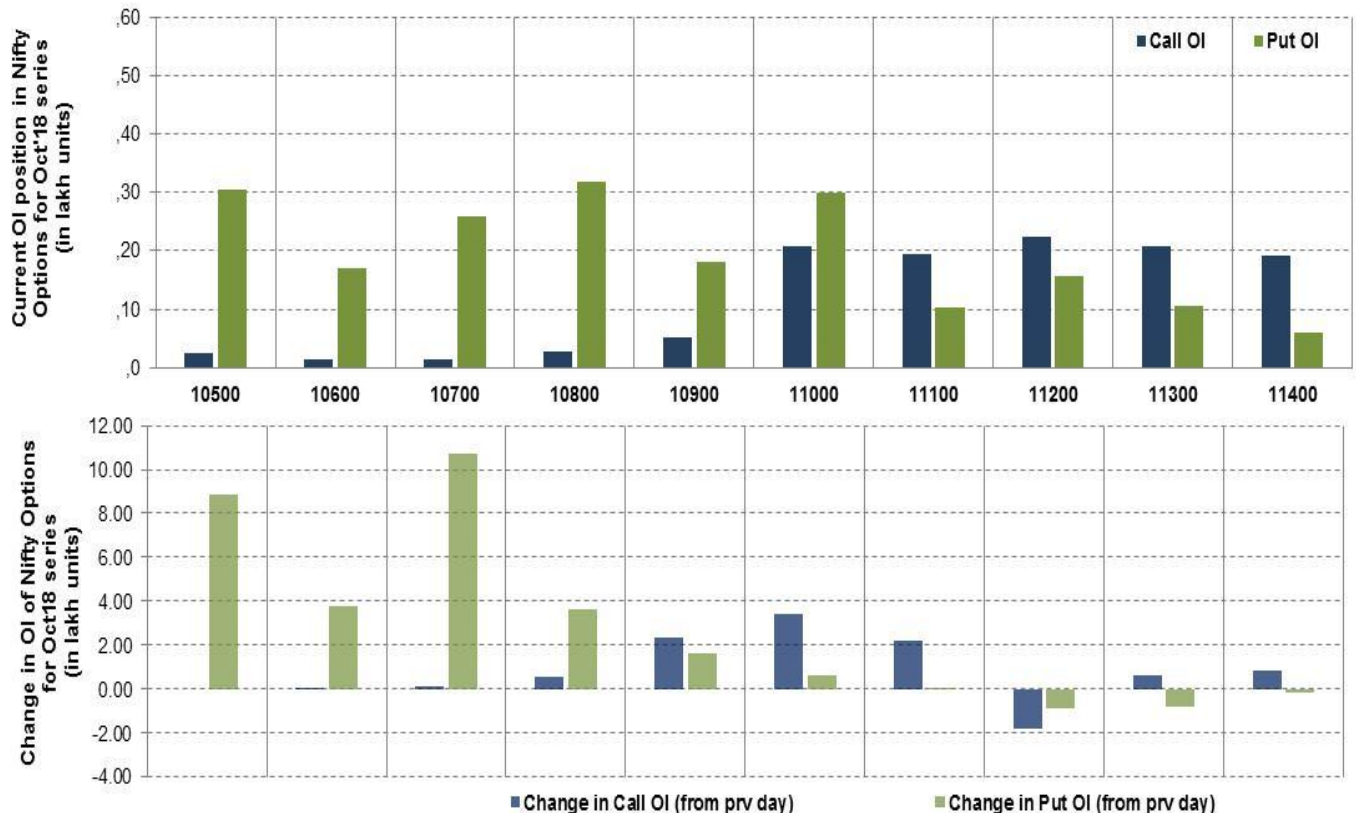
Nifty Futures



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 11,200 SP from the Oct month expiry was the most active call with a reduction of 0.18 million in open interest.
- Among Nifty puts, 10,800 SP from the Oct month expiry was the most active put with an addition of 0.36 million open interests.
- The maximum OI outstanding for Calls was at 11,200 SP (2.25mn) and that for Puts was at 10,800 SP (3.19mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 01/10/18
Avg Avg



Nifty Cash prices have settled at 11008.3 up by 0.71 percent from the previous close. On the upper side it has resistance of 11050 and 11100 levels, while lower side it has support of 10950 and 10900 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
CANFINHOME	4,395,000	5,440,000	23.78	262.95	10.09
INFRATEL	4,326,500	4,923,200	13.79	268.35	1.71
MINDTREE	3,687,600	4,098,000	11.13	1075.65	3.81
DIVISLAB	2,251,200	2,496,000	10.87	1324.90	0.57
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
PTC	11,120,000	10,392,000	-6.55	71.65	7.10
ORIENTBANK	12,564,000	11,712,000	-6.78	64.90	5.10
RAMCOCEM	743,200	682,400	-8.18	656.60	2.52
CHOLAFIN	936,500	857,000	-8.49	1235.75	5.69
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
INDUSINDBK	5,301,900	6,408,600	20.87	1655.80	-2.23
DLF	27,965,000	32,492,500	16.19	159.65	-2.24
MRPL	4,936,500	5,679,000	15.04	70.10	-3.04
PEL	3,317,772	3,772,282	13.70	2278.40	-1.41
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
SRTRANSFIN	4,848,000	4,790,400	-1.19	1145.95	-1.77
BERGEPAIN	1,922,800	1,889,800	-1.72	286.90	-1.38
UBL	1,620,500	1,591,800	-1.77	1337.55	-1.96
MGL	2,310,000	2,262,600	-2.05	816.00	-0.33

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