

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10858	10752	10805	10897	10950	11042	Sell	Neutral	Neutral
Sensex	35976	35472	35724	36163	36415	36854	Sell	Neutral	Neutral
Nifty Futures	10880	10783	10832	10928	10977	11073	Sell	Neutral	Neutral
Bank Nifty	25070	24745	24907	25189	25351	25632	Sell	Neutral	Neutral
CNX IT	15910	15617	15763	16021	16167	16424	Neutral	Buy	Buy
CNX Midcap	17086	16860	16973	17157	17270	17455	Sell	Sell	Neutral
CNX Small Cap	6195	6016	6106	6202	6292	6388	Sell	Sell	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	35975.6	-550.5	-1.5
NIFTY	10858.3	-150.1	-1.4
MIDCAP	14676.5	-164.3	-1.1
SMLCAP	14424.4	29.2	0.2
BSEFMC	11422.9	-135.0	-1.2
AUTO	21012.0	-626.6	-2.9
POWER	1955.3	-9.5	-0.5
REALTY	1678.1	-0.3	0.0
BSE IT	15650.9	-356.6	-2.2
BANDEX	27835.3	-434.9	-1.5
OILGAS	14886.3	92.8	0.6
METAL	13694.0	234.7	1.7

Currency Futures	Close	Pre. Pts	% Chg
29-Oct-18 EUR-INR	85.15	85.10	0.06
29-Oct-18 USD-INR	73.61	73.16	0.62
29-Oct-18 GBP-INR	95.55	95.54	0.01
29-Oct-18 JPY-INR	64.75	64.30	0.70

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1092	777	55
BSE	1461	1215	142

FII/DII Capital Mkt*	Buy	Sell	Net
FII	7488	9038	(1550)
DII	4785	3382	1402

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Wednesday turned-out to be a horrendous day of trade for Indian equity benchmarks with frontline gauges ending below their crucial 36,000 (Sensex) and 10,900 (Nifty) levels. Markets started the session on pessimistic note as traders remained on sidelines ahead of the Reserve Bank of India's monetary policy review later this week and Services PMI data for the month of September to be released on October 4. Sentiments remained dampened with the government data showing that the growth of eight core sectors slowed to 4.2% in August, due to fall in output of crude oil, petroleum product and fertiliser. Besides, retail inflation for industrial workers rose to 5.61% in August from 2.52% in the year-ago month mainly due to rise in prices of food items and petroleum products. Weakness in rupee, which slipped below 73 per dollar mark for the first time, too dampened sentiments. The Indian currency dropped to a record low in opening deals on Wednesday as a sharp rise in global crude oil prices over the last two sessions weighed on sentiment for the local unit.

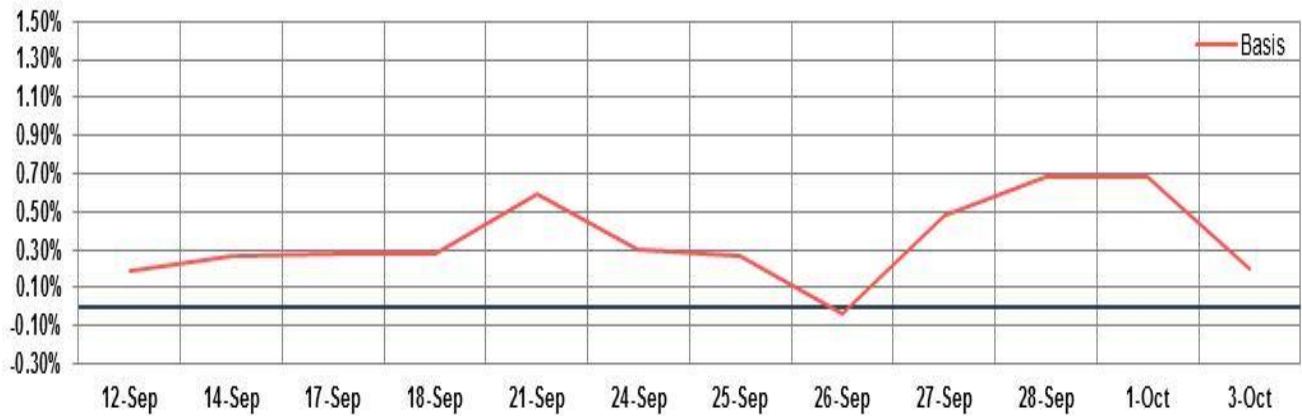
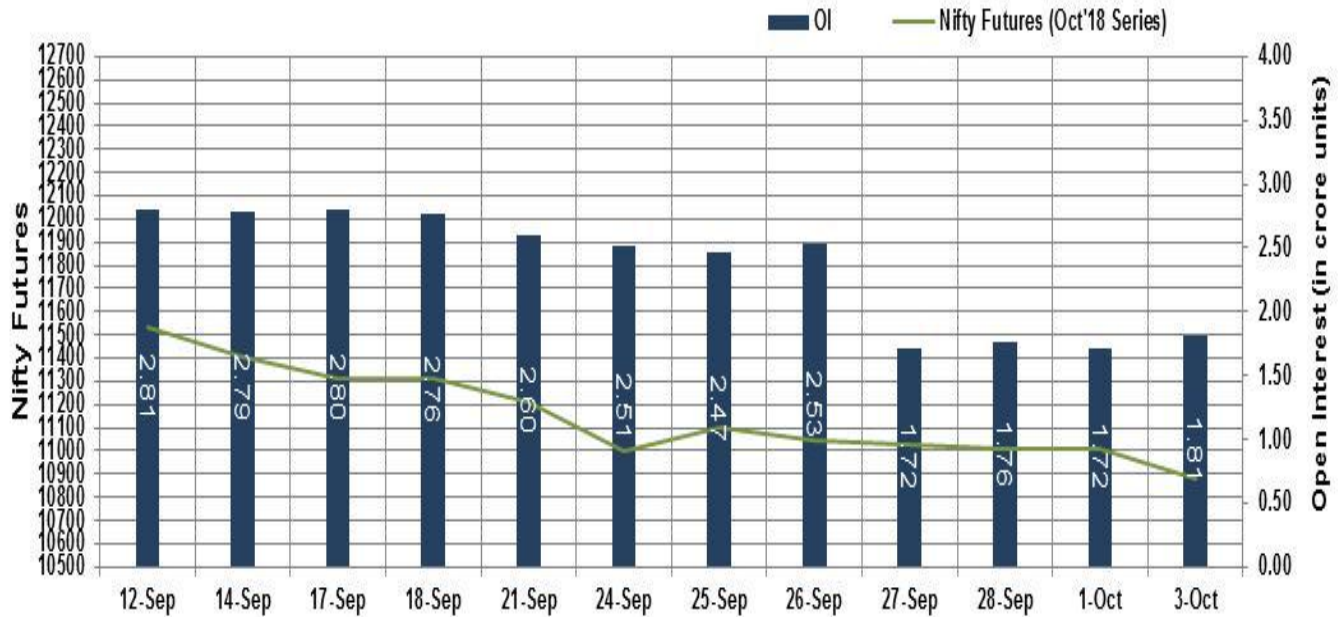
On the global front, European markets were trading mostly in green after Italy's Prime Minister Giuseppe Conte said the euro was 'unrenounceable'. Further, concerns about Italy's budget plan also eased amid the buzz that the country plans to reduce its budget deficit to 2% in 2021. On the data front, Euro area producer price inflation slowed for the first time in four months during August.

Market Turnover & FII Derivative Data

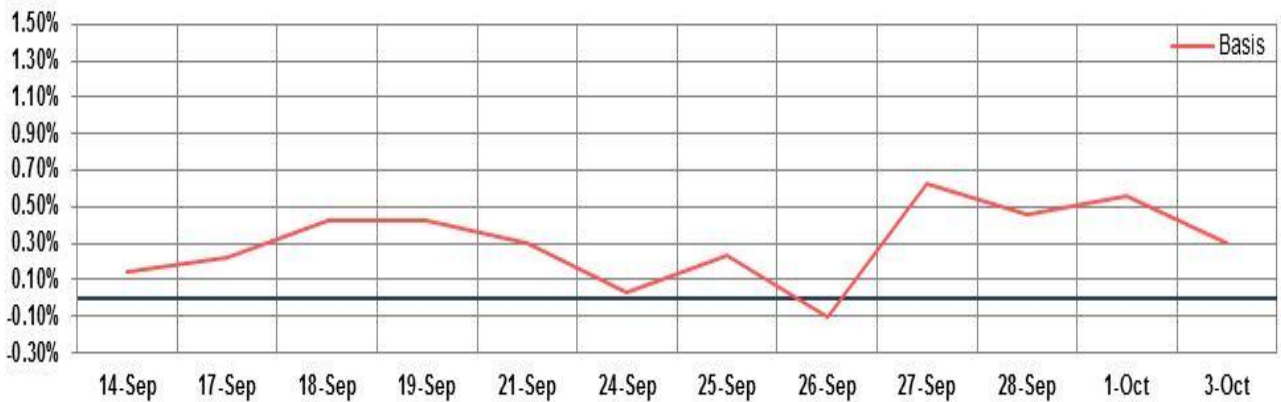
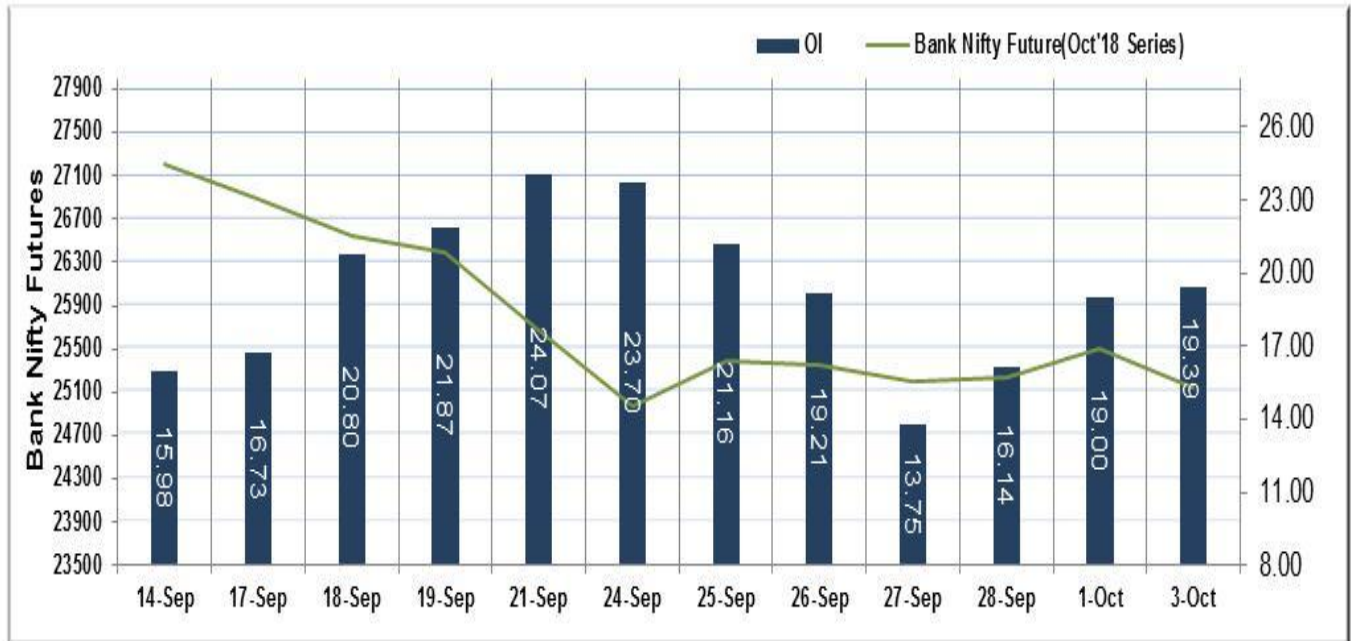
Market TO	Current	Previous	Net%
BSE CASH	3454	3639	(5)
NSE CASH	39055	45131	(13)
NSE FO	1176211	714419	65

FII Derivatives	Buy	Sell	Net
Ind. Futures	4293	4993	(700)
Ind. Options	153318	154675	(1357)
Stk. Futures	14340	14389	(50)
Stk. Options	6142	6095	47

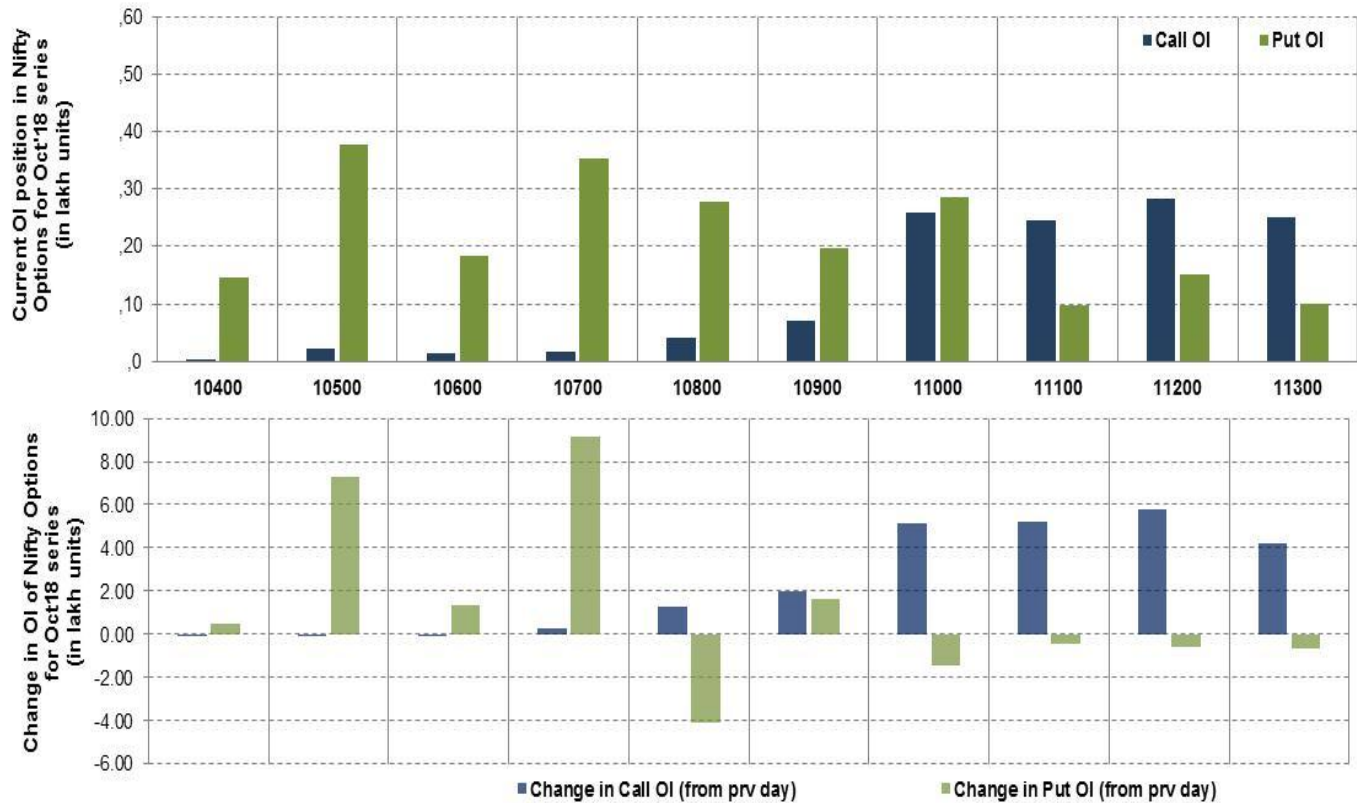
Nifty Futures



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 an addition of 0.57 million in open interest.
- Among Nifty puts, 10,500 SP from the Oct month expiry was the most active put with an addition of 0.73 million open interests.
- The maximum OI outstanding for Calls was at 11,200 SP (2.83mn) and that for Puts was at 10,500 SP (3.76mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 03/10/18
Avg Avg



Nifty Cash prices have settled at 10858.25 down by 1.36 percent from the previous close. On the upper side it has resistance of 10900 and 10950 levels, while lower side it has support of 10800 and 10750 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
BAJFINANCE	7,505,000	8,743,000	16.50	2223.00	0.12
CHENNPETRO	1,035,000	1,194,000	15.36	284.80	0.37
VEDL	47,843,250	55,025,250	15.01	241.60	3.03
HINDALCO	36,557,500	41,660,500	13.96	255.90	5.05
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
OFSS	344,100	342,300	-0.52	4027.55	0.39
TV18BRDCST	49,708,000	49,138,500	-1.15	35.55	2.89
HAVELLS	4,251,000	4,188,000	-1.48	612.90	2.24
SRF	755,000	743,500	-1.52	1762.00	2.20
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
BATAINDIA	1,502,600	1,898,600	26.35	915.00	-6.28
RAMCOCEM	682,400	823,200	20.63	627.25	-4.47
BAJAJFINSV	683,500	790,125	15.60	5710.00	-3.75
JUBLFOOD	3,401,500	3,903,000	14.74	1193.00	-4.29
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
SREINFRA	15,351,000	15,211,000	-0.91	35.20	-2.63
ADANI PORTS	10,565,000	10,462,500	-0.97	329.00	-1.28
NHPC	22,032,000	21,654,000	-1.72	23.10	-0.65
HEXAWARE	4,453,500	4,330,500	-2.76	432.70	-0.37

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