

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10316	10094	10205	10373	10484	10652	Sell	Neutral	Neutral
Sensex	34376	33649	34012	34565	34928	35481	Sell	Neutral	Neutral
Nifty Futures	10294	10095	10194	10371	10490	10687	Sell	Neutral	Neutral
Bank Nifty	24443	23762	24103	24591	24932	25421	Sell	Neutral	Neutral
CNX IT	15592	15078	15335	15522	15779	15967	Neutral	Neutral	Buy
CNX Midcap	16300	15894	16097	16416	16618	16937	Sell	Sell	Neutral
CNX Small Cap	5912	5750	5831	5960	6040	6169	Sell	Sell	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	34377.0	-792.2	-2.3
NIFTY	10316.5	-282.8	-2.7
MIDCAP	14003.8	-388.7	-2.7
SMLCAP	13840.3	-285.9	-2.0
BSEFMC	10870.7	-259.7	-2.3
AUTO	19975.0	-651.2	-3.2
POWER	1899.8	-42.3	-2.2
REALTY	1614.5	-44.9	-2.7
BSE IT	15304.4	167.4	1.1
BANDEX	27226.9	-535.2	-1.9
OILGAS	12143.6	-1763	-12.7
METAL	13147.3	-470.3	-3.5

Currency Futures	Close	Pre. Pts	% Chg
29-Oct-18 EUR-INR	85.30	85.14	0.19
29-Oct-18 USD-INR	74.04	73.86	0.24
29-Oct-18 GBP-INR	96.58	95.95	0.66
29-Oct-18 JPY-INR	65.08	64.69	0.60

Advance/ Decline	Adv	Dec	Un Ch.
NSE	411	1435	88
BSE	697	1982	125

FII/DII Capital Mkt*	Buy	Sell	Net
FII	5387	8148	(2760)
DII	4132	4308	1823

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Extending southward journey for third straight day, Indian equity benchmarks witnessed bloodbath with frontline gauges ending below their crucial 34,400 (Sensex) and 10,350 (Nifty) levels. Markets started the session on pessimistic note, as traders remain concerned about Union minister Nitin Gadkari's statement that the country is facing lot of economic crisis due to crude oil imports and need to reduce imports and increase exports. Some cautiousness also crept in with a private report that liberalising foreign borrowings for oil companies to raise to \$10 billion will not have a material impact on arresting the slide of the rupee. Adding some worries, Fitch Ratings in its latest report said that the acquisitions of distressed Indian steel assets could significantly increase the leverage of the acquiring companies, which also face the risk of domestic output being displaced by a substantial increase in imports from the escalation of trade barriers.

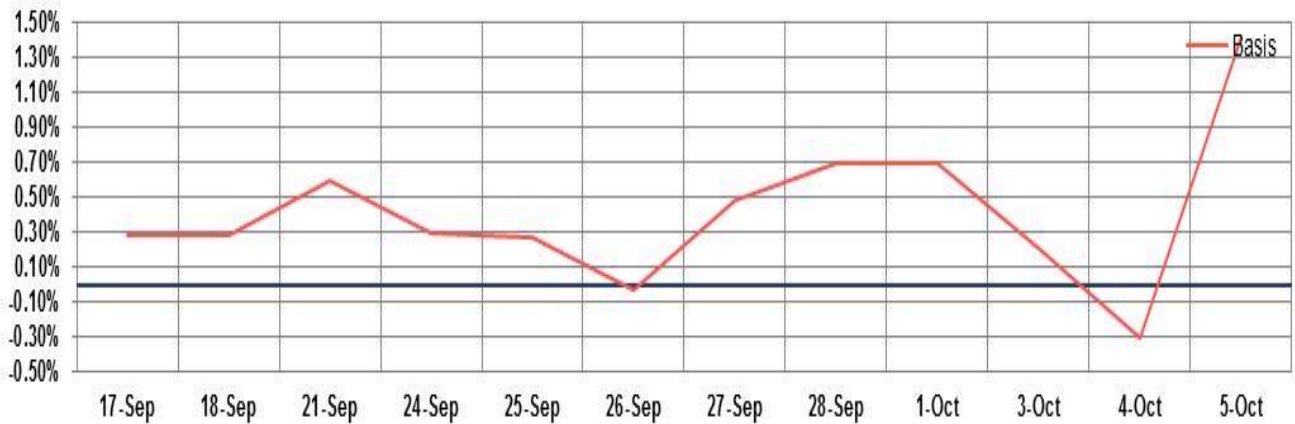
Selling got intensified in last leg of trade to end below their respective crucial levels, after the Reserve Bank of India (RBI) kept the repo rate unchanged at 6.5%. However, the MPC changed the stance from 'Neutral' to 'Calibrated Tightening'. Domestic sentiments also got hit with a private report indicating that amidst the erratic distribution of monsoon rains and with the possibilities of as many as 254 districts facing drought like situation, the total kharif cereals production likely to decline marginally by 1.71% compared to last kharif. The markets participants paid no heed towards Finance Minister Arun Jaitley's statement that the government is determined to contain the crisis.

Market Turnover & FII Derivative Data

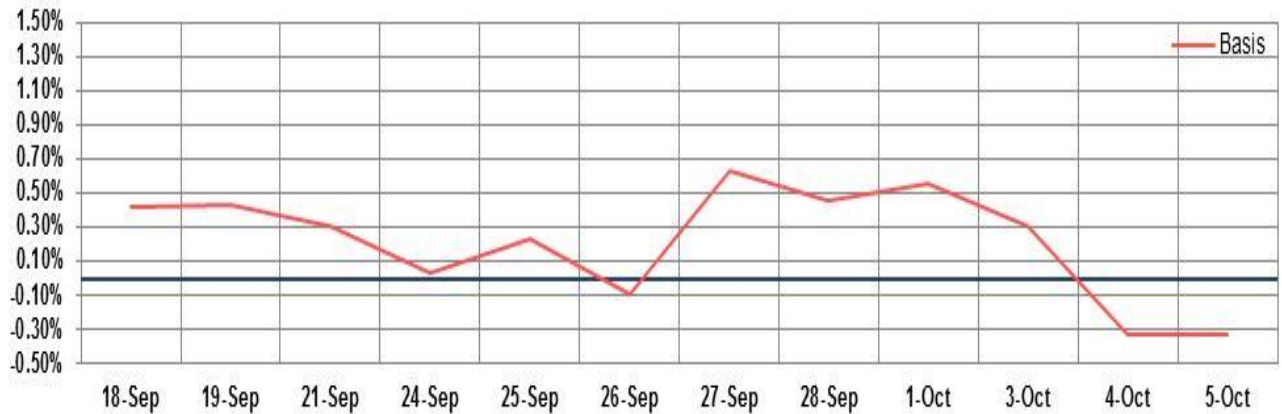
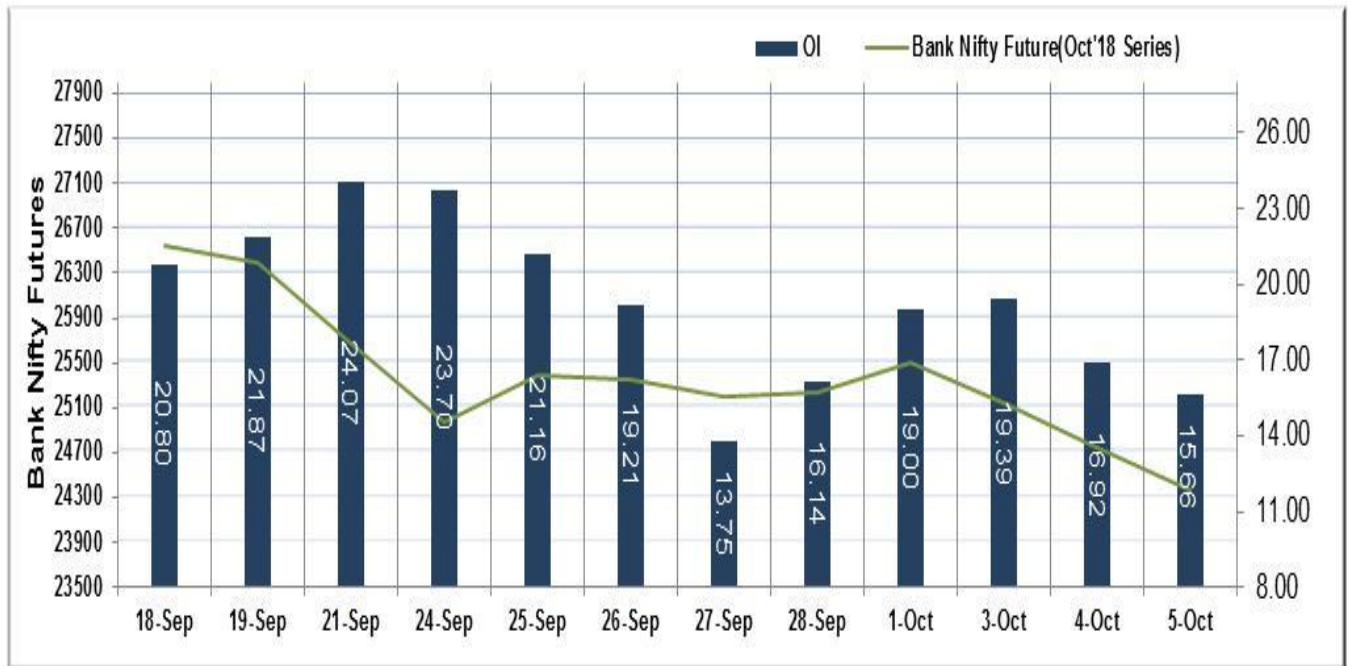
Market TO	Current	Previous	Net%
BSE CASH	3266	3531	(8)
NSE CASH	39712	39917	(1)
NSE FO	769990	2026272	(62)

FII Derivatives	Buy	Sell	Net
Ind. Futures	5358	6968	(1610)
Ind. Options	108139	106696	1443
Stk. Futures	17671	17552	120
Stk. Options	8042	7973	69

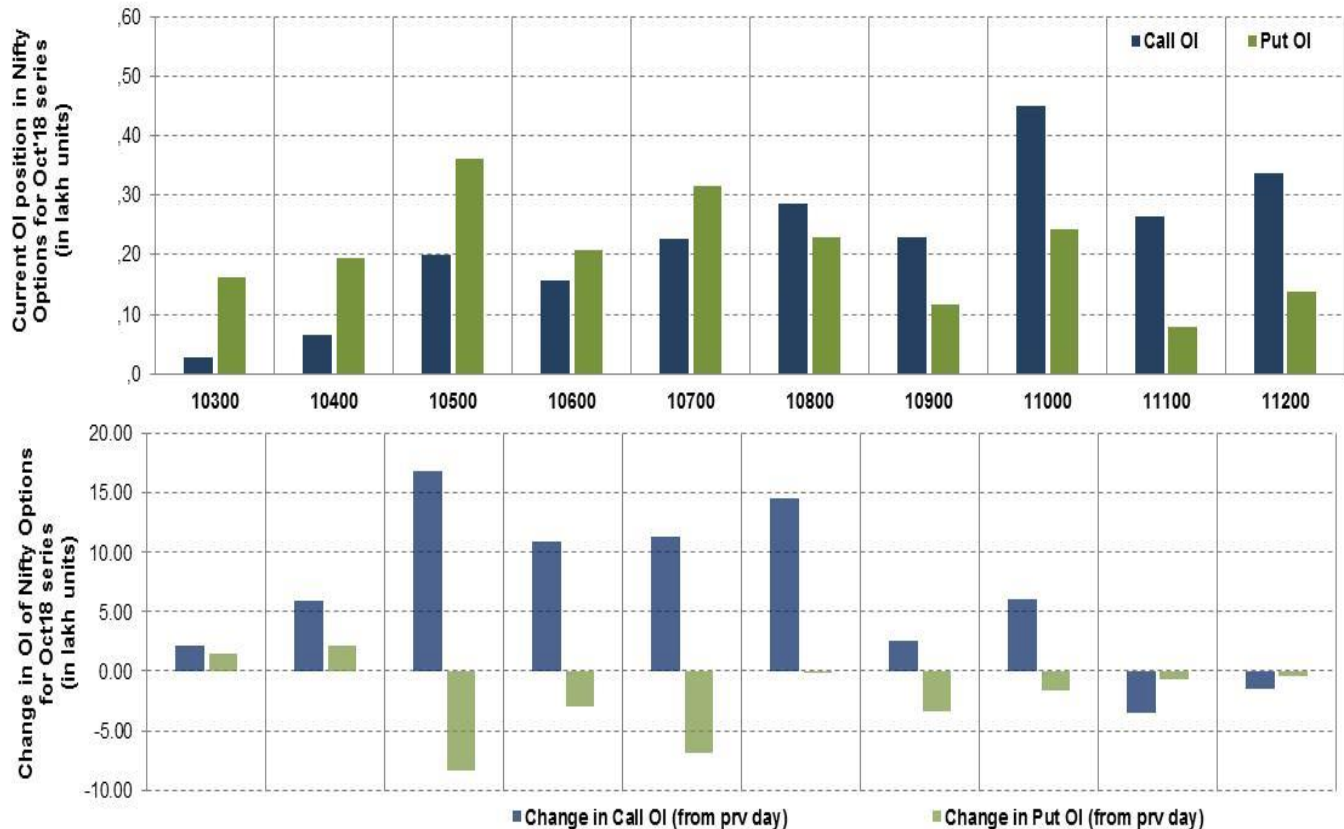
Nifty Futures



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 11,000 SP from the Oct month expiry was the most active call with an addition of 0.61 million in open interest.
- Among Nifty puts, 10,500 SP from the Oct month expiry was the most active put with a reduction of 0.83 million open interests.
- The maximum OI outstanding for Calls was at 11,000 SP (3.49mn) and that for Puts was at 10,500 SP (3.61mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 05/10/18

Avg Avg



Nifty Cash prices have settled at 10316.45 down by 2.67 percent from the previous close. On the upper side it has resistance of 10400 and 10450 levels, while lower side it has support of 10250 and 10200 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
HEXAWARE	4,266,000	4,615,500	8.19	411.35	0.09
INFY	24,908,400	25,572,000	2.66	726.00	2.73
TITAN	13,863,000	14,178,750	2.28	793.90	1.93
GRANULES	14,090,000	14,395,000	2.16	94.15	2.28
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
AJANTPHARM	626,000	599,000	-4.31	1020.25	1.36
PCJEWELLER	8,770,500	8,338,500	-4.93	59.85	5.74
IDBI	52,940,000	49,910,000	-5.72	57.45	0.61
HDFCBANK	13,319,500	12,464,000	-6.42	1965.85	0.20
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
BPCL	10,013,400	11,943,000	19.27	265.30	-21.09
HINDPETRO	25,415,780	29,424,150	15.77	164.90	-27.05
GAIL	17,724,880	19,701,130	11.15	333.80	-9.17
RELIANCE	45,625,000	48,886,000	7.15	1054.25	-6.31
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
JETAIRWAYS	7,347,600	6,601,200	-10.16	180.35	-8.01
NBCC	21,798,000	19,500,000	-10.54	53.55	-5.80
MRPL	5,832,000	5,179,500	-11.19	64.15	-8.62
DHFL	13,047,000	10,948,500	-16.08	274.45	-8.09

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