

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10301	10208	10254	10326	10373	10444	Sell	Neutral	Neutral
Sensex	34299	33936	34117	34414	34595	34892	Sell	Neutral	Neutral
Nifty Futures	10304	10206	10255	10339	10388	10472	Sell	Neutral	Neutral
Bank Nifty	24528	24289	24408	24584	24703	24879	Sell	Neutral	Neutral
CNX IT	15370	15020	15195	15313	15487	15605	Neutral	Neutral	Buy
CNX Midcap	16004	15638	15821	15986	16169	16334	Sell	Sell	Neutral
CNX Small Cap	5756	5615	5686	5755	5826	5895	Sell	Sell	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	34299.5	-174.9	-0.5
NIFTY	10301.1	-47.0	-0.5
MIDCAP	13703.4	-21.5	-0.2
SMLCAP	13502.0	-60.7	-0.5
BSEFMC	10602.7	-181.3	-1.7
AUTO	19594.4	-526.2	-2.6
POWER	1875.8	-11.6	-0.6
REALTY	1547.4	-16.6	-1.1
BSE IT	15121.9	27.1	0.2
BANKEKX	27413.4	-130.3	-0.5
OILGAS	12303.3	-241.5	-1.9
METAL	12857.3	128.5	1.0

Currency Futures	Close	Pre. Pts	% Chg
29-Oct-18 EUR-INR	85.42	85.35	0.08
29-Oct-18 USD-INR	74.53	74.25	0.39
29-Oct-18 GBP-INR	97.31	96.86	0.46
29-Oct-18 JPY-INR	65.95	65.59	0.55

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1003	1623	140
BSE	678	1156	85

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4611	5853	(1242)
DII	3957	2431	1526

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity indices closed extremely volatile session near their intraday low points on Tuesday, amid mixed global cues. The markets made a firm start, aided by Union Home Minister Rajnath Singh's statement that India will be among the top three economies of the world by 2030 if it kept up its current pace of growth. Separately, the International Monetary Fund (IMF) in its latest World Economic Outlook (WEO) report retained India's economic growth forecast at 7.3% for the current year 2018. Traders took encouragement with DIPP Secretary Ramesh Abhishek's statement that India is taking several steps, including hiring more manpower and increasing use of technology, to reduce time for granting patents and trademarks. Some support also came with a report stating that India is all set to emerge as the 11th wealthiest country in the world as its personal financial wealth is projected to grow by 13% to \$5 trillion by 2022 from the current \$3 trillion.

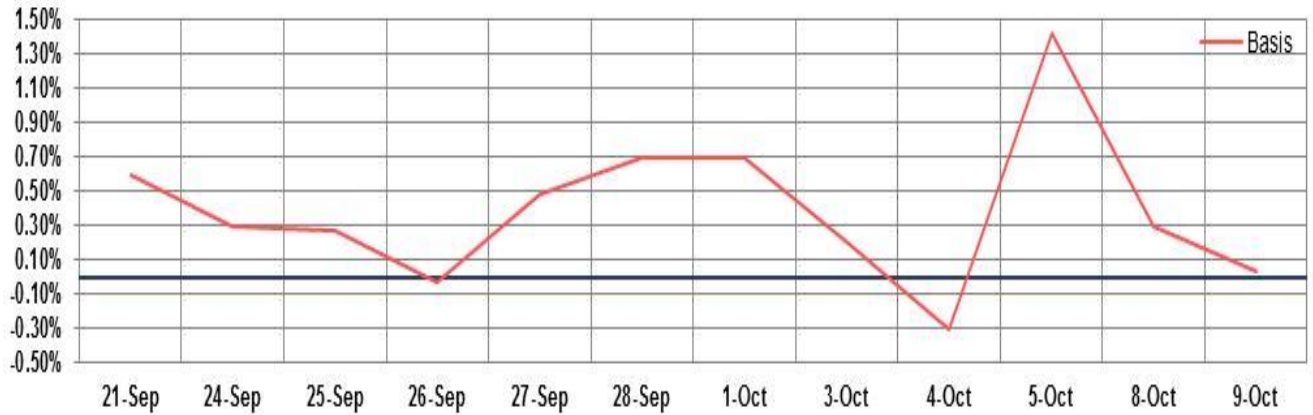
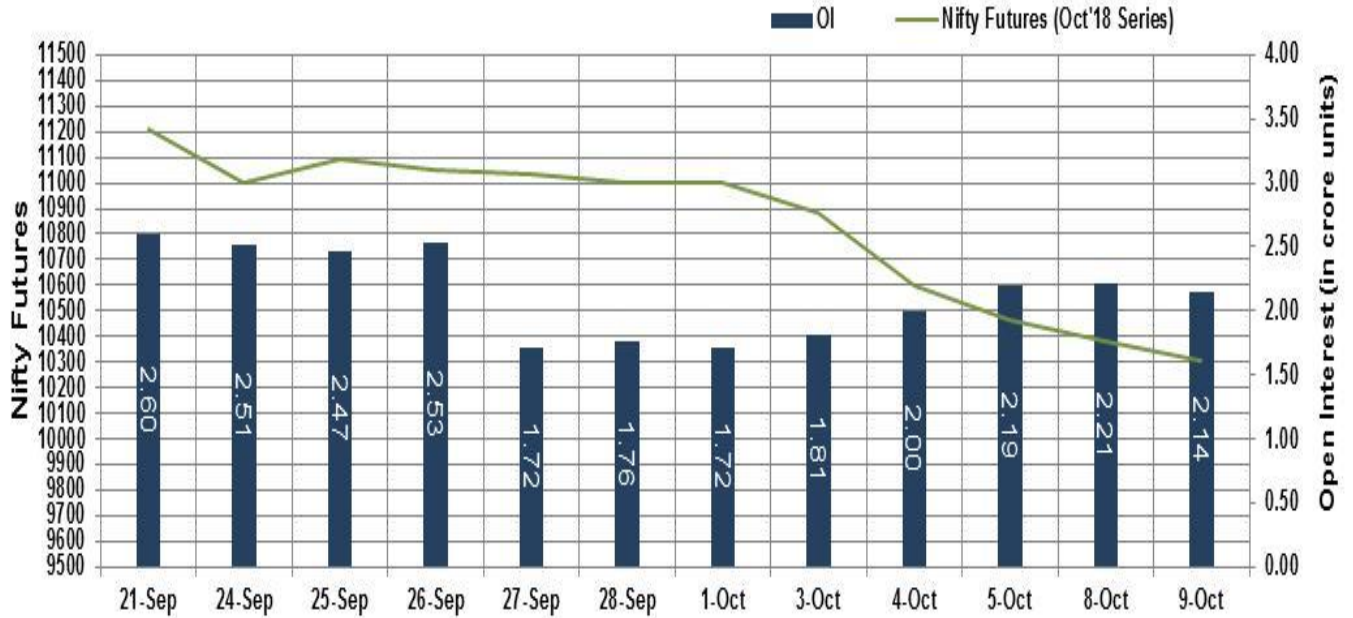
But, the benchmarks soon turned choppy, amid credit rating agency CRISIL's latest report that farmers' income remain low in calendar year 2018, despite normal rainfall. The street got cautious with International Monetary Fund (IMF) stating that global growth has plateaued at 3.7% with its chief economist warning the world that there are clouds on the horizon and growth has proven to be less balanced than hoped. Key indices weakened further to settle the day with the losses of around half a percent on heavy selling towards the fog-end.

Market Turnover & FII Derivative Data

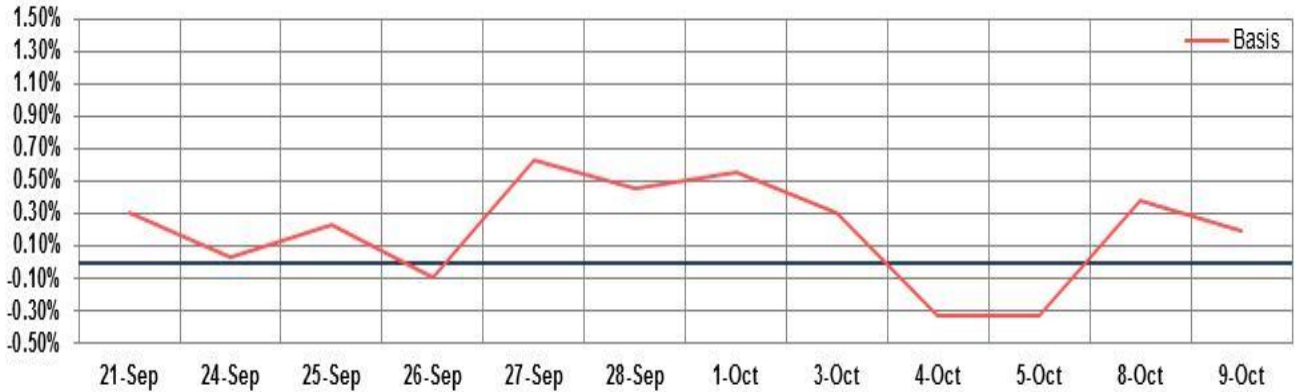
Market TO	Current	Previous	Net%
BSE CASH	3113	3372	(8)
NSE CASH	33887	39123	(13)
NSE FO	712977	794628	(10)

FII Derivatives	Buy	Sell	Net
Ind. Futures	3962	3883	80
Ind. Options	90533	91981	(1447)
Stk. Futures	14769	14392	377
Stk. Options	6390	6406	(16)

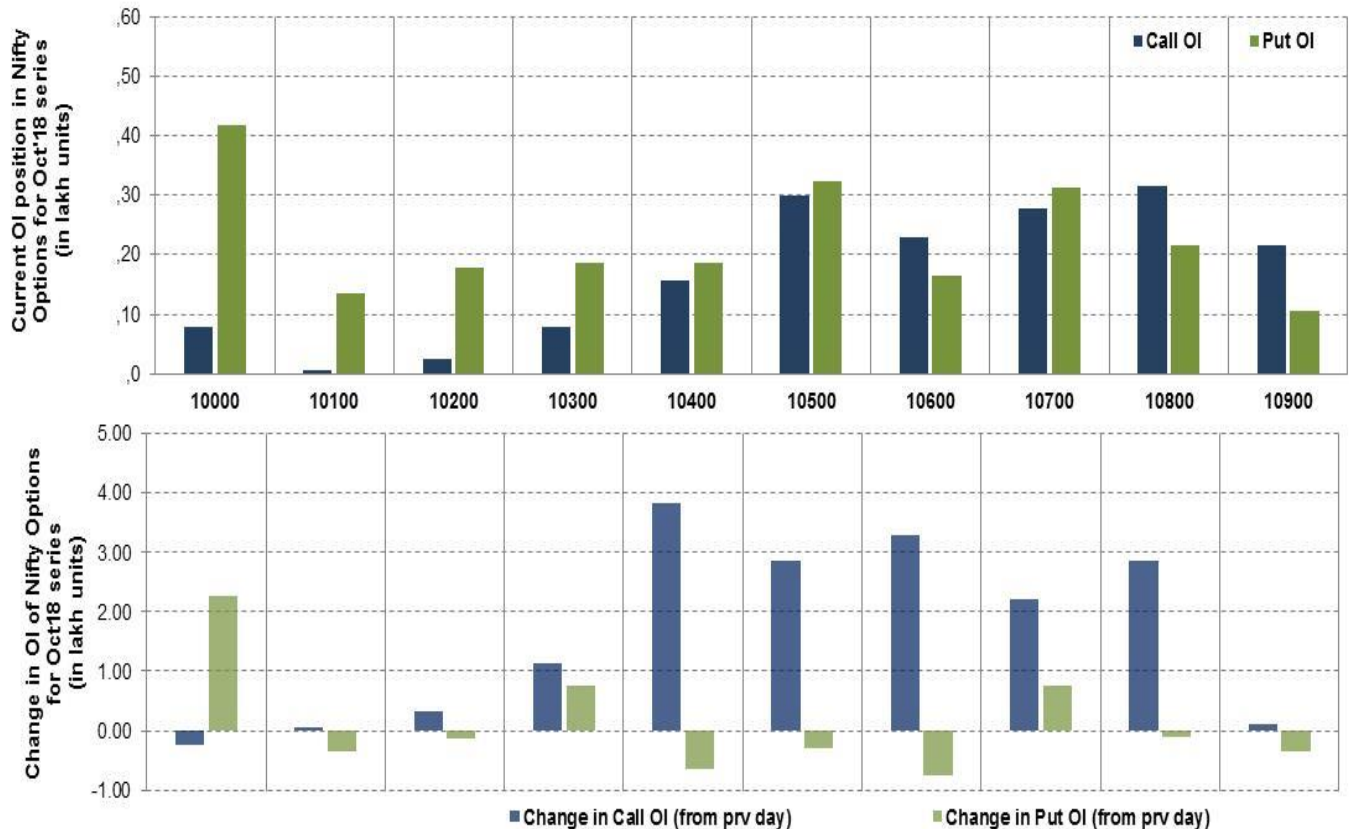
Nifty Futures



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 10,800 SP from the Oct month expiry was the most active call with an addition of 0.26 million in open interest.
- Among Nifty puts, 10,000 SP from the Oct month expiry was the most active put with an addition of 0.22 million open interests.
- The maximum OI outstanding for Calls was at 10,800 SP (3.16mn) and that for Puts was at 10,000 SP (4.16mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 09/10/18

Avg Avg



Nifty Cash prices have settled at 10301.05 down by 0.45 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
CHOLAFIN	901,500	990,500	9.87	1069.50	1.19
CANFINHOME	5,031,250	5,295,000	5.24	235.85	4.50
FEDERALBNK	43,098,000	44,929,500	4.25	70.75	0.64
TORNTPOWER	2,076,000	2,151,000	3.61	224.45	0.92
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
LUPIN	9,012,500	8,626,100	-4.29	867.60	2.04
KAJARIACER	2,351,000	2,236,000	-4.89	340.00	1.34
VGUARD	2,115,000	1,983,000	-6.24	164.25	0.98
KOTAKBANK	10,682,400	9,983,200	-6.55	1108.10	0.21
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
JUSTDIAL	2,249,800	2,529,800	12.45	405.10	-11.11
BERGEPAIN	1,841,400	2,035,000	10.51	268.35	-2.10
INDIGO	3,249,600	3,552,600	9.32	726.40	-7.04
HEXAWARE	4,629,000	5,031,000	8.68	392.75	-3.76
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
BATAINDIA	1,830,400	1,707,200	-6.73	868.20	-3.16
TATAMOTORS	73,978,500	68,979,000	-6.76	185.20	-13.26
REPCOHOME	548,100	505,800	-7.72	369.90	-2.14
TATAMTRDVR	29,624,000	27,123,600	-8.44	101.60	-12.03

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