

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10235	10039	10137	10236	10334	10434	Sell	Neutral	Neutral
Sensex	34001	33415	33708	34017	34310	34618	Sell	Neutral	Neutral
Nifty Futures	10259	10047	10153	10261	10367	10476	Sell	Neutral	Neutral
Bank Nifty	24784	24293	24538	24739	24985	25186	Sell	Neutral	Neutral
CNX IT	14683	14373	14528	14709	14864	15046	Sell	Neutral	Buy
CNX Midcap	16277	15718	15997	16290	16570	16862	Sell	Sell	Neutral
CNX Small Cap	5863	5664	5764	5853	5953	6042	Sell	Sell	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	34001.2	-759.7	-2.2
NIFTY	10234.7	-225.5	-2.2
MIDCAP	13948.3	-334.5	-2.3
SMLCAP	13800.4	-197.5	-1.4
BSEFMC	10677.9	-100.9	-0.9
AUTO	19632.7	-513.5	-2.6
POWER	1895.7	-30.5	-1.6
REALTY	1565.1	-51.0	-3.2
BSE IT	14413.7	-477.9	-3.2
BANSEX	27751.8	-629.8	-2.2
OILGAS	12879.6	359.9	2.9
METAL	12605.8	-493.5	-3.8

Currency Futures	Close	Pre. Pts	% Chg
29-Oct-18 EUR-INR	86.04	85.70	0.40
29-Oct-18 USD-INR	74.20	74.40	-0.27
29-Oct-18 GBP-INR	98.17	98.04	0.13
29-Oct-18 JPY-INR	66.19	65.78	0.61

Advance/ Decline	Adv	Dec	Un Ch.
NSE	517	1292	81
BSE	819	1765	147

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4936	7805	(2869)
DII	5168	3280	1888

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Bears back in the action on Thursday, as Indian equity indices registered sharp losses of over 2% to settle the session in red territory. After a gap-down opening, the markets remained under pressure, impacted by a private report stating that private equity and venture capital (PE/VC) investments in India declined 23% to \$6.7 billion in the third quarter of this year as investors adopted a cautious approach. On a year to date basis however, PE/VC investments in India are higher by 17.4% and the investment tally also looks set to surpass the previous year high driven by some large deals in the pipeline, provided there is no major macro setback. Domestic sentiments also got hit with Federation of Indian Export Organisations (FIEO) President Ganesh Gupta's statement that the delay in Goods and Services Tax (GST) refunds is mainly impacting small exporters who provide jobs in labour-intensive sectors. FIEO President made an uproar about pending refunds of Rs 22,000 crore, noting that this is creating liquidity problem for exporters and impacting overseas shipments.

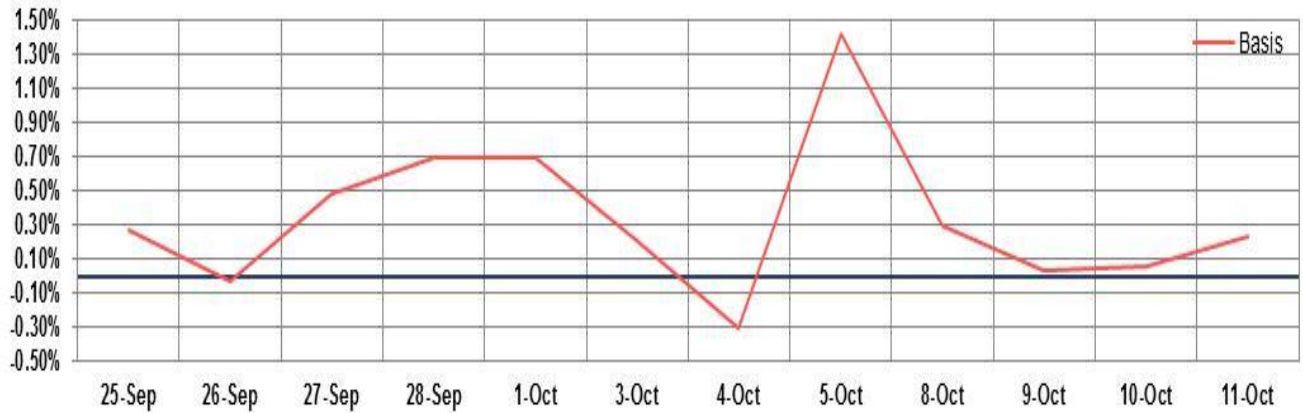
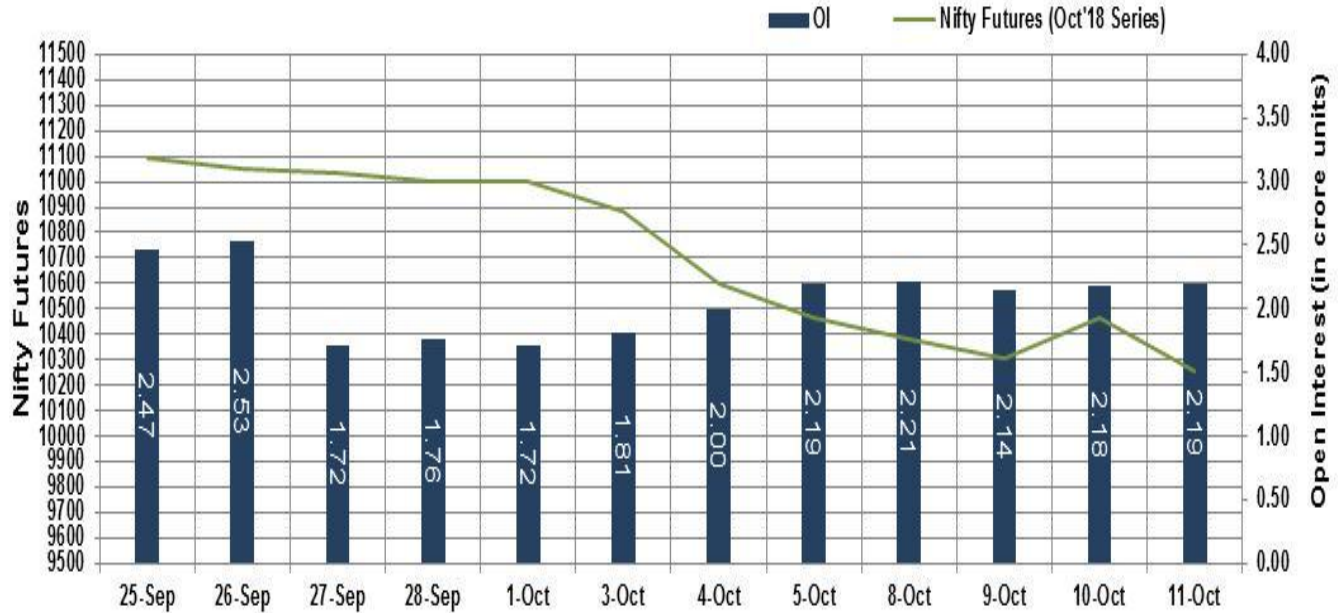
On the global front, European markets were trading in red, as the UK economy stagnated in August as the increase in industrial production was offset by a contraction in construction and farm sectors. The Office for National Statistics reported that gross domestic product remained unchanged after expanding 0.4% in July. Besides, the UK's merchandise trade deficit widened in August from the previous month and was bigger than economists expected.

Market Turnover & FII Derivative Data

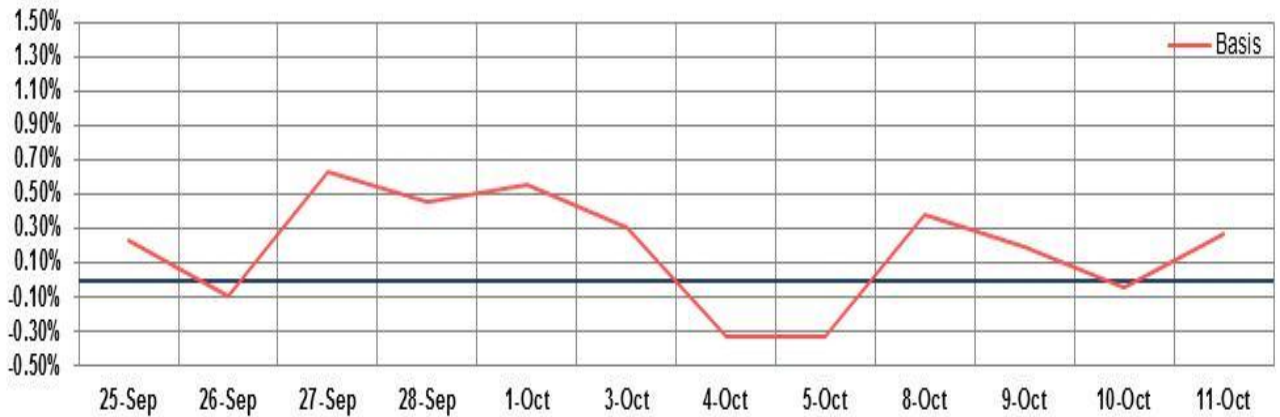
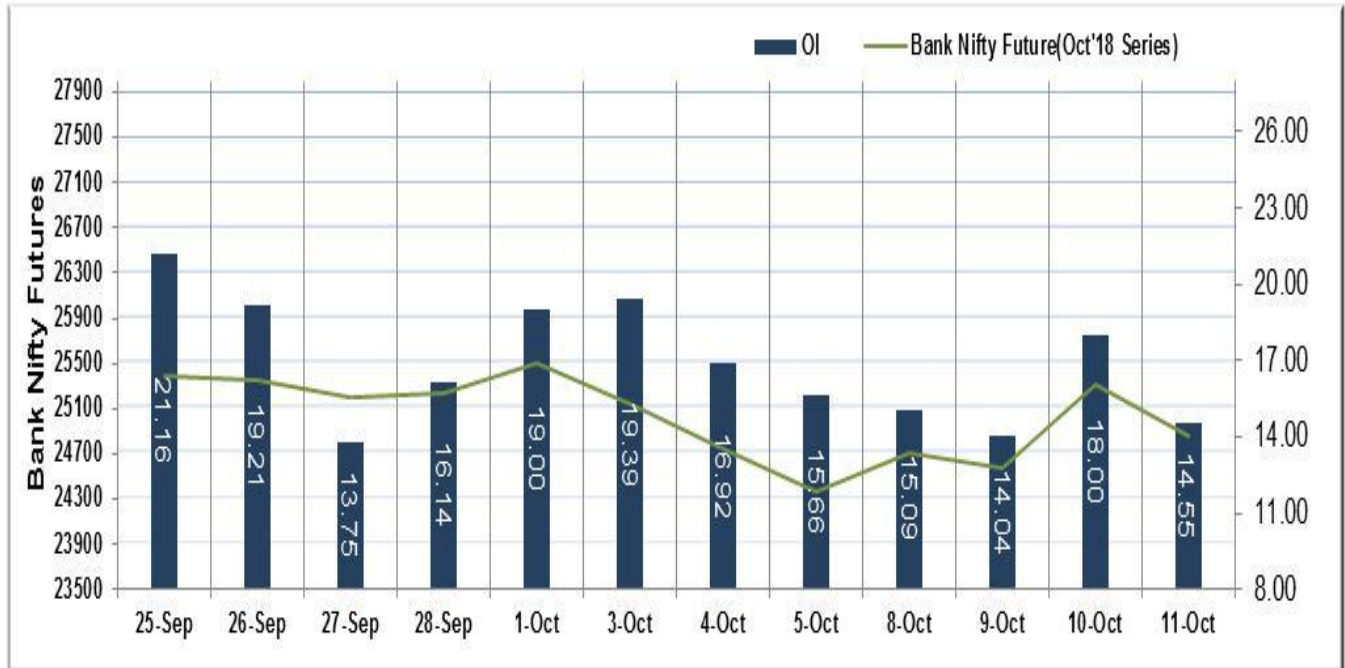
Market TO	Current	Previous	Net%
BSE CASH	3368	3524	(4)
NSE CASH	38662	37740	2
NSE FO	1994265	1194245	67

FII Derivatives	Buy	Sell	Net
Ind. Futures	5969	7112	(1143)
Ind. Options	225895	224260	1635
Stk. Futures	19852	19625	227
Stk. Options	8696	8681	15

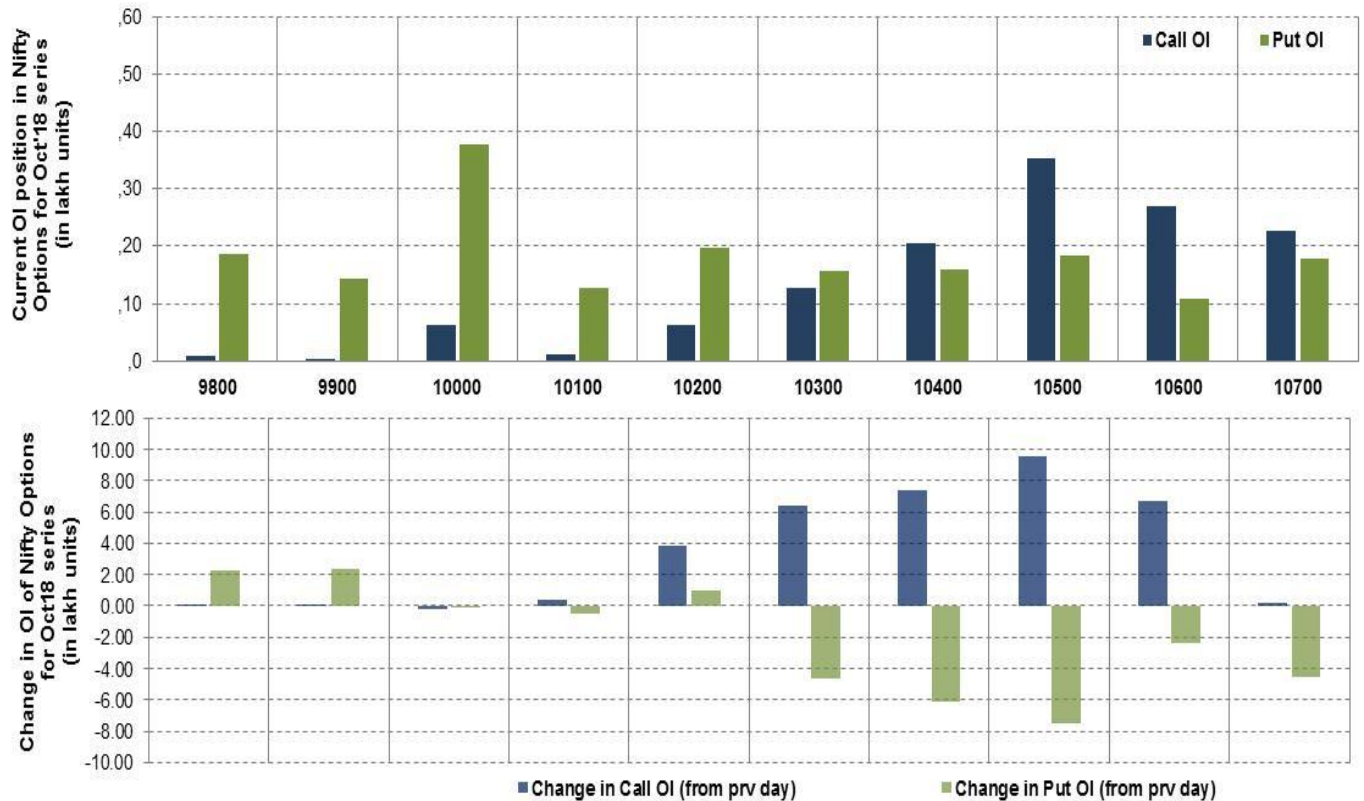
Nifty Futures



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 Oct month expiry was the most active call with an addition of 0.95 million in open interest.
- Among Nifty puts, 10,000 SP from the Oct month expiry was the most active put with a reduction of 0.02 million open interests.
- The maximum OI outstanding for Calls was at 10,500 SP (3.52mn) and that for Puts was at 10,000 SP (3.78mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 11/10/18
 Avg Avg



Nifty Cash prices have settled at 10234.65 down by 2.16 percent from the previous close. On the upper side it has resistance of 10300 and 10350 levels, while lower side it has support of 10200 and 10150 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
BPCL	15,636,600	18,532,800	18.52	279.25	5.28
MRPL	4,405,500	5,220,000	18.49	78.10	11.25
DHFL	11,710,500	13,459,500	14.94	285.05	1.53
ZEEL	9,183,200	10,510,500	14.45	465.00	0.98
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
CASTROLIND	9,354,800	9,315,600	-0.42	141.80	2.01
OIL	3,249,444	3,188,262	-1.88	198.60	0.46
MCDOWELL-N	11,451,250	11,131,250	-2.79	497.30	4.87
CHENNPETRO	1,081,500	1,023,000	-5.41	249.00	4.29
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
EXIDEIND	4,888,000	6,032,000	23.40	251.50	-2.01
VGUARD	2,064,000	2,502,000	21.22	169.85	-0.29
NIITTECH	1,242,750	1,472,250	18.47	1069.45	-10.10
TCS	8,657,000	9,897,500	14.33	2002.40	-2.05
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
DIVISLAB	2,981,600	2,873,600	-3.62	1261.20	-3.26
SRTRANSFIN	4,740,000	4,543,800	-4.14	1045.00	-3.55
CANBK	8,204,000	7,862,000	-4.17	224.55	-3.71
OFSS	320,550	306,600	-4.35	3919.00	-1.85

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