

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10513	10367	10440	10483	10556	10599	Neutral	Neutral	Neutral
Sensex	34865	34363	34614	34811	35063	35260	Neutral	Neutral	Neutral
Nifty Futures	10520	10360	10440	10486	10566	10612	Neutral	Neutral	Neutral
Bank Nifty	25388	25016	25202	25334	25520	25652	Neutral	Sell	Neutral
CNX IT	14797	14454	14625	14736	14908	15019	Sell	Neutral	Buy
CNX Midcap	16902	16631	16766	16844	16980	17057	Neutral	Sell	Neutral
CNX Small Cap	6111	5991	6051	6087	6147	6184	Neutral	Sell	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	34865.1	131.5	0.4
NIFTY	10512.5	40.0	0.4
MIDCAP	14374.4	88.2	0.6
SMLCAP	14353.4	194.0	1.4
BSEFMC	11041.5	68.3	0.6
AUTO	20325.7	-94.0	-0.5
POWER	1962.3	14.9	0.8
REALTY	1621.5	1.2	0.1
BSE IT	14610.1	311.0	2.2
BANKEX	28341.8	-87.2	-0.3
OILGAS	13330.5	54.0	0.4
METAL	13041.1	-47.5	-0.4

Currency Futures	Close	Pre. Pts	% Chg
29-Oct-18 EUR-INR	85.81	85.42	0.46
29-Oct-18 USD-INR	73.92	73.66	0.35
29-Oct-18 GBP-INR	97.45	97.39	0.06
29-Oct-18 JPY-INR	66.17	65.68	0.75

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1246	576	81
BSE	1637	967	181

FII/DII Capital Mkt*	Buy	Sell	Net
FII	3913	3846	68
DII	2477	2183	295

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Markets managed to close volatile session on optimistic note on Monday, as both the larger peers, Sensex and Nifty logged the gains of 0.38% each. The markets started on the cautious note, amid weak macro-economic data. India's industrial production measured by Index of Industrial Production (IIP) slowed down to a three-month low of 4.3% in the month of August 2018, as compared to 6.6% in the previous month and 4.8% in the same of last year, while retail inflation based on Consumer Price Index (CPI) inched up to 3.77% in the month of September 2018, as compared to a 10-month low of 3.69% recorded in August 2018 and 3.28% in September 2018. Sentiments were pessimistic with SEBI's data report that capital garnered by Indian companies through issuance of shares to institutional investors dived by 78% to Rs 7,000 crore during the April-August period of the financial year 2018-19 as compared to Rs 31,153 crore raised during the corresponding period of the previous financial year. Traders also took a note of Reserve Bank of India's (RBI's) data report that the country's foreign exchange reserves declined by \$915.8 million to \$399.609 billion in the week to October 5 on account of a fall in foreign currency assets.

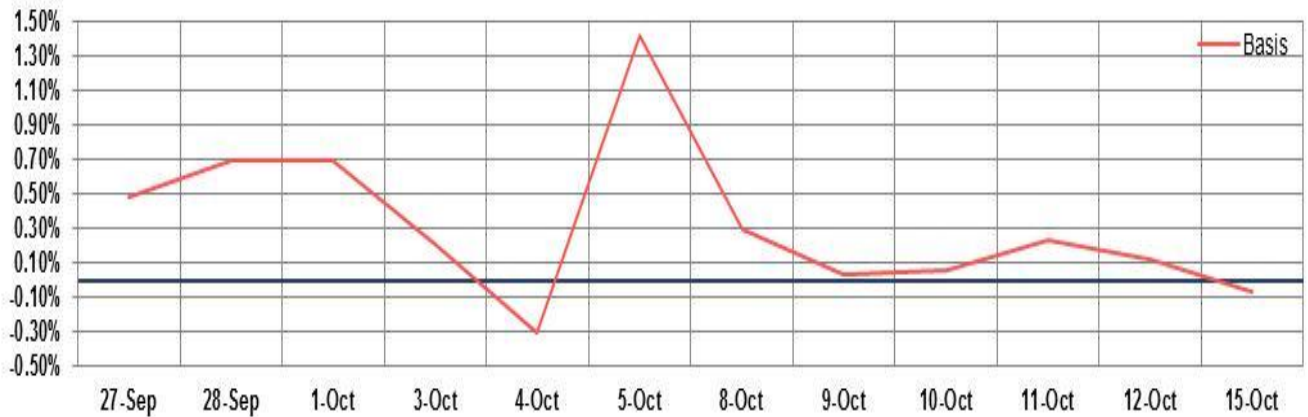
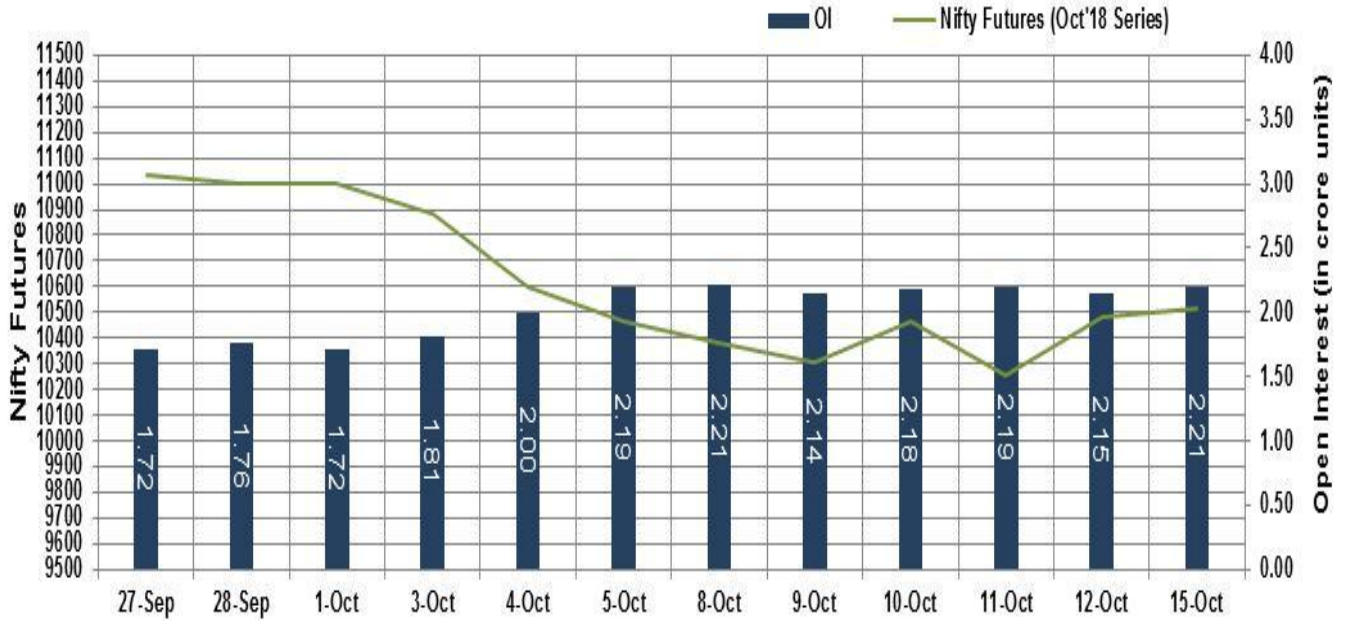
On the global front, European markets were trading mixed, as Germany's consumer price inflation accelerated to its highest level in nearly seven years in September. According to the final data from Destatis, consumer prices advanced 2.3% on year, the fastest since November 2011, when inflation was 2.4%. Prices had advanced only 2% in August.

Market Turnover & FII Derivative Data

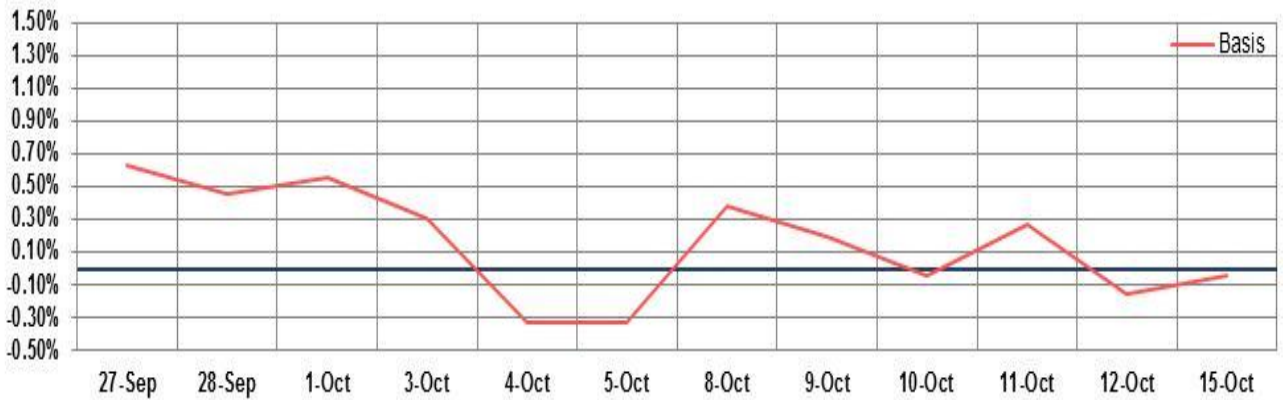
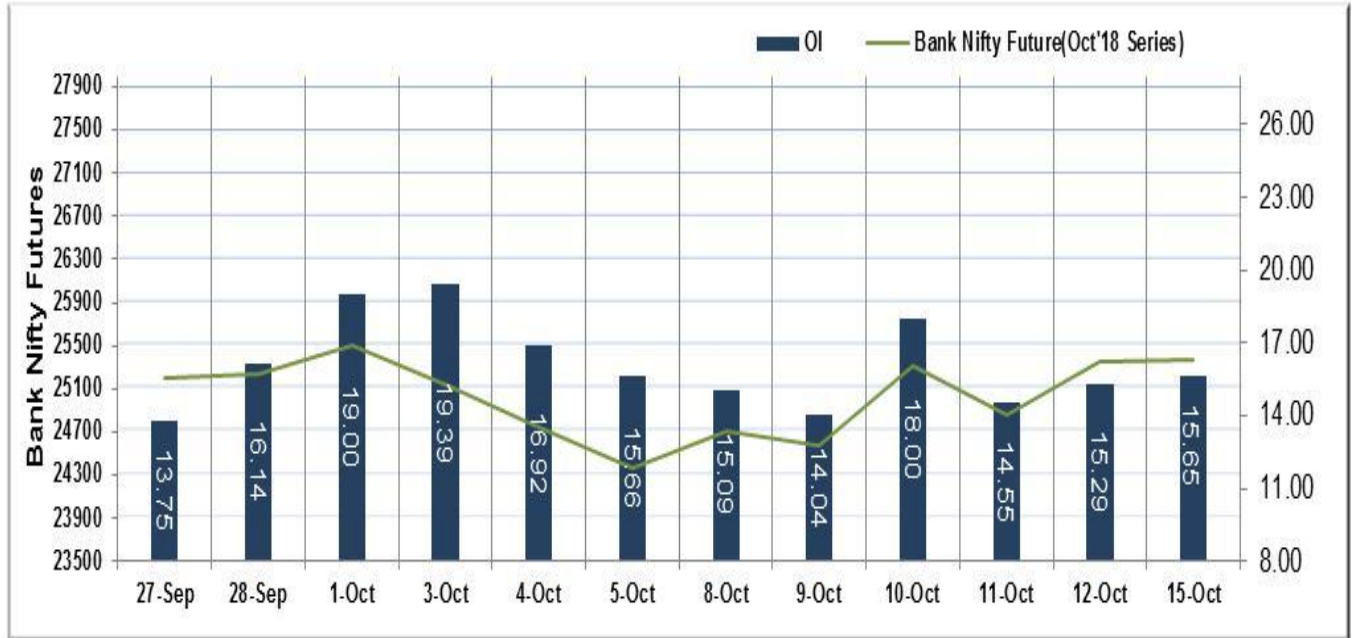
Market TO	Current	Previous	Net%
BSE CASH	2304	3368	(32)
NSE CASH	27469	38662	(29)
NSE FO	692766	1994265	(65)

FII Derivatives	Buy	Sell	Net
Ind. Futures	3282	4490	(1208)
Ind. Options	93985	92452	1533
Stk. Futures	14402	13928	474
Stk. Options	7126	7220	(95)

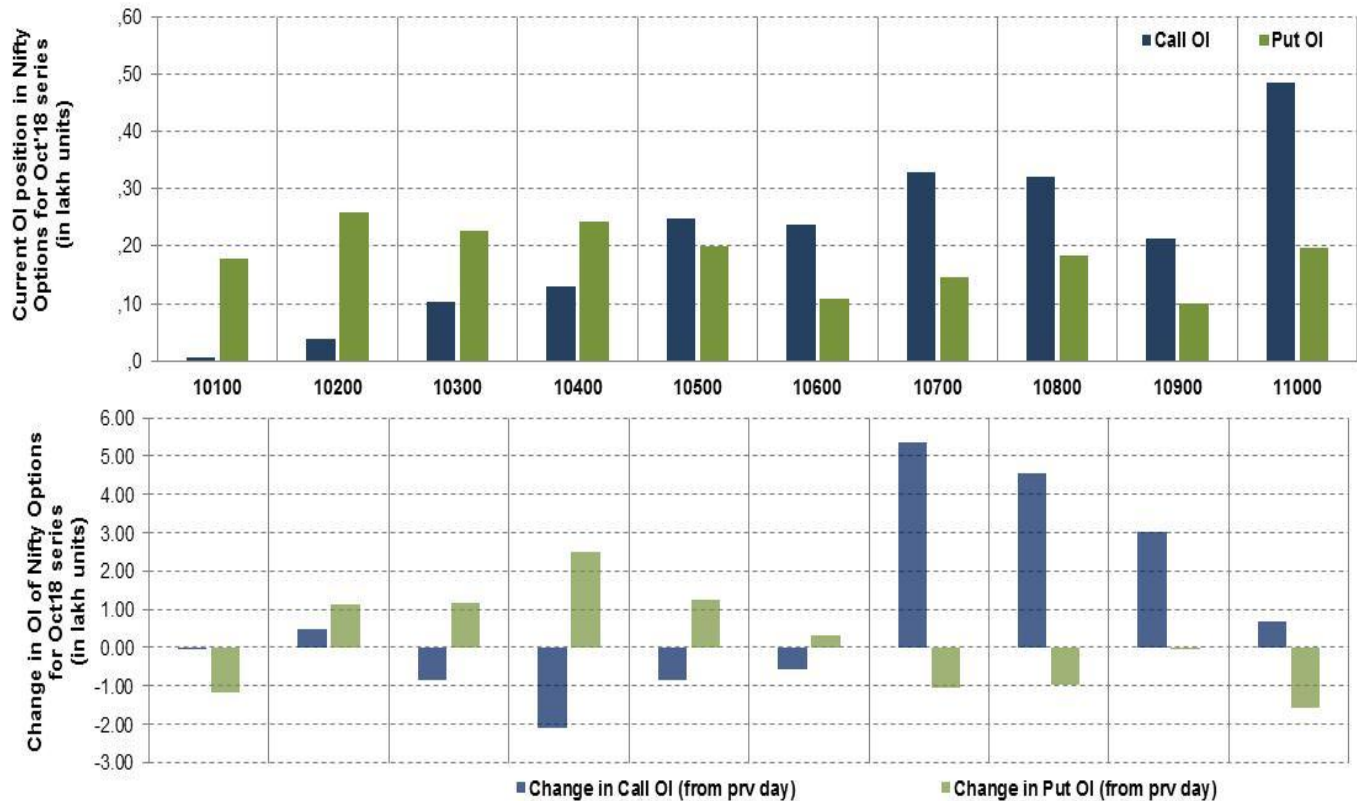
Nifty Futures



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 0.07 million in open interest.
- Among Nifty puts, 10,000 SP from the Oct month expiry was the most active put with an addition of 0.11 million open interests.
- The maximum OI outstanding for Calls was at 10,800 SP (4.85mn) and that for Puts was at 10,000 SP (2.57mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 15/10/18
 Avg Avg



Nifty Cash prices have settled at 10512.5 up by 0.38 percent from the previous close. On the upper side it has resistance of 10550 and 10600 levels, while lower side it has support of 10450 and 10400 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
INFRATEL	5,756,200	6,230,500	8.24	269.75	1.47
AJANTPHARM	535,000	578,500	8.13	1033.60	0.63
VGUARD	2,121,000	2,238,000	5.52	175.55	1.42
KOTAKBANK	9,842,400	10,359,200	5.25	1166.20	0.12
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
GODFRYPHLP	552,300	527,100	-4.56	737.15	0.77
BATAINDIA	1,761,100	1,675,300	-4.87	932.85	1.03
ALBK	16,423,000	15,400,000	-6.23	37.75	3.42
CESC	6,121,500	5,739,800	-6.24	905.60	0.20
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
BAJAJFINSV	680,375	722,500	6.19	5655.40	-2.66
APOLLOHOSP	975,000	1,025,000	5.13	1116.55	-1.17
INDUSINDBK	6,653,400	6,953,100	4.50	1628.95	-1.68
MFSL	2,378,400	2,479,200	4.24	372.10	-0.27
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
HINDPETRO	21,438,900	20,801,020	-2.98	213.30	-2.60
NHPC	20,304,000	19,548,000	-3.72	23.65	-1.25
PVR	1,107,600	1,063,200	-4.01	1313.55	-1.19
KSCL	1,108,500	1,047,000	-5.55	510.80	-1.01

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