

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10453	10260	10356	10533	10630	10807	Sell	Neutral	Neutral
Sensex	34780	34159	34469	35037	35348	35916	Sell	Neutral	Neutral
Nifty Futures	10446	10247	10347	10523	10623	10799	Sell	Neutral	Neutral
Bank Nifty	25189	24589	24889	25402	25702	26215	Sell	Sell	Neutral
CNX IT	14950	14727	14839	15015	15126	15302	Neutral	Neutral	Buy
CNX Midcap	16775	16324	16550	16968	17194	17613	Sell	Sell	Neutral
CNX Small Cap	6070	5875	5972	6157	6254	6438	Sell	Sell	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	34779.6	-382.9	-1.1
NIFTY	10453.1	-131.7	-1.2
MIDCAP	14214.2	-323.9	-2.2
SMLCAP	14271.2	-323.1	-2.2
BSEFMC	11138.4	12.2	0.1
AUTO	19853.6	-613.5	-3.0
POWER	1952.4	-24.7	-1.3
REALTY	1591.5	-52.2	-3.2
BSE IT	14677.6	0.2	0.0
BANDEX	28162.2	-520.6	-1.8
OILGAS	13248.0	-328.1	-2.4
METAL	12803.1	-266.0	-2.0

Currency Futures	Close	Pre. Pts	% Chg
29-Oct-18 EUR-INR	85.08	85.31	-0.26
29-Oct-18 USD-INR	73.67	73.57	0.14
29-Oct-18 GBP-INR	96.69	97.29	-0.62
29-Oct-18 JPY-INR	65.68	65.73	-0.08

Advance/ Decline	Adv	Dec	Un Ch.
NSE	400	1419	74
BSE	672	1938	135

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4681	4541	140
DII	3548	3891	(343)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

A huge reversal in gaining trend seen on the markets on Wednesday, as both the larger peers, Sensex and Nifty halted three-day winning streak to settle the session on pessimistic note. The markets made a firm opening, as the World Economic Forum (WEF) in its latest Global Competitiveness Report for 2018 ranked India the 58th most competitive economy. As per the report, India's rank rose by five places from 2017, the largest gain among G20 economies. Traders' sentiments got boost with the Reserve Bank of India's (RBI) forecast that the share of investments in gross domestic product (GDP) will rise to 33% by FY23 from 31.4% recorded in the last fiscal, suggesting that the upturn in the current investment cycle that started in FY17 could last for five more years. Some support also came after a latest commerce ministry study showed that the extra US tariffs on its imports from China in the ongoing trade war have opened a window of opportunity for India to push for higher exports in 171 items - ranging from textiles to marine products - with additional outbound shipment potential of up to \$8.7 billion a year.

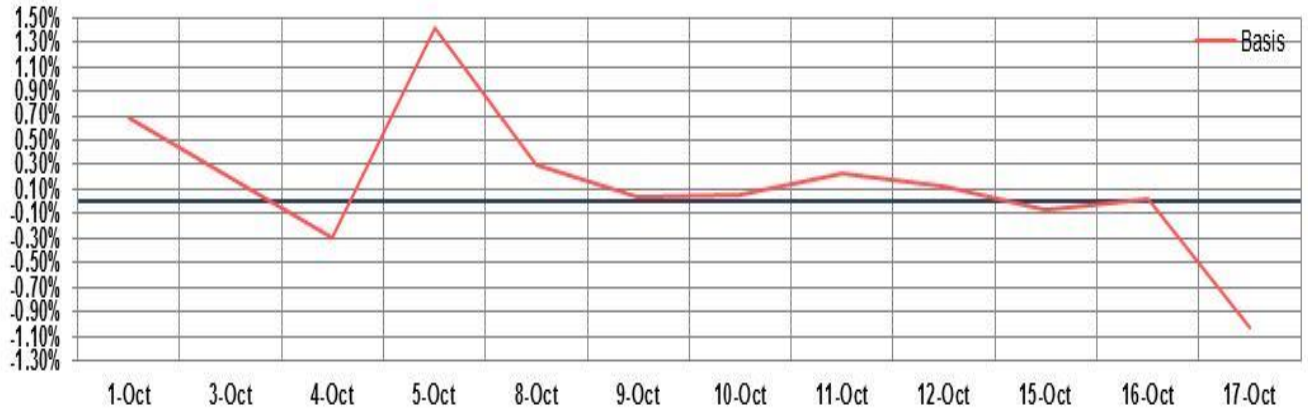
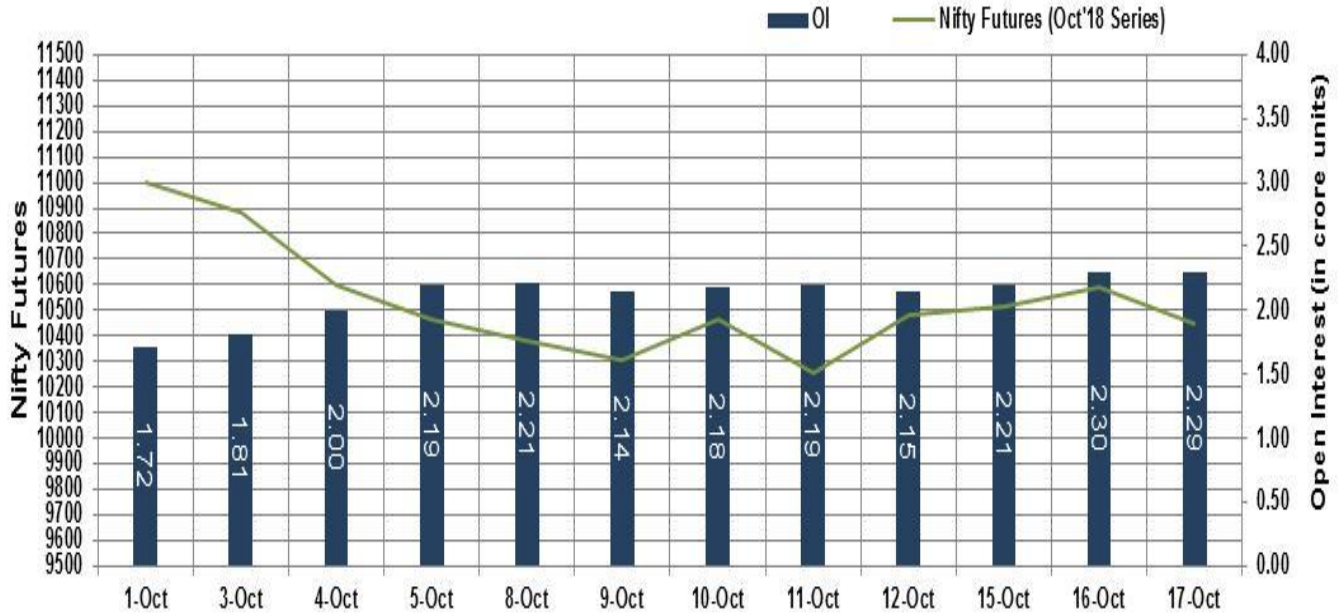
However, in the second half of the session, the key indices gave up all of their gains to enter into red terrain, amid sharp sell-off by traders. The trade was also got hit by reports that the share of foreign portfolio investments (FPI) in domestic capital markets through participatory notes (P-notes) hit a nearly nine-and-a-half year low of Rs 79,548 crore in September 2018.

Market Turnover & FII Derivative Data

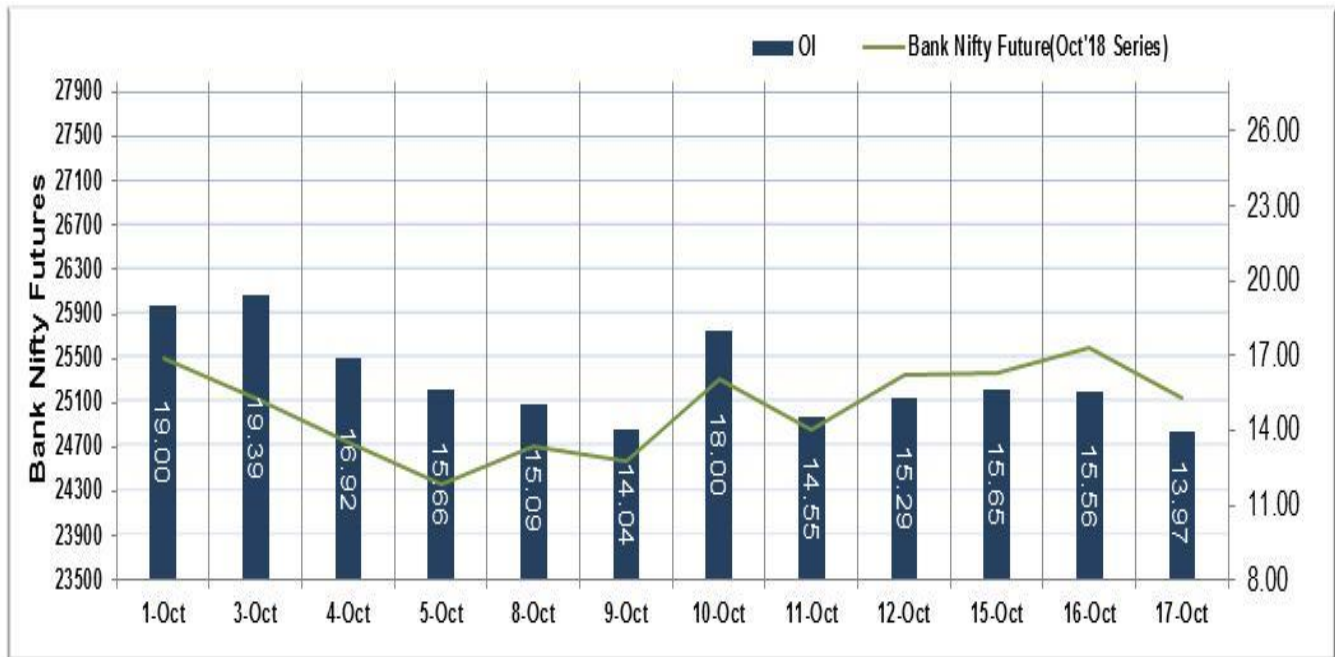
Market TO	Current	Previous	Net%
BSE CASH	3309	2543	30
NSE CASH	33396	30743	9
NSE FO	2089715	807280	159

FII Derivatives	Buy	Sell	Net
Ind. Futures	4927	3850	1077
Ind. Options	201782	201747	36
Stk. Futures	17933	17889	44
Stk. Options	8700	8804	(104)

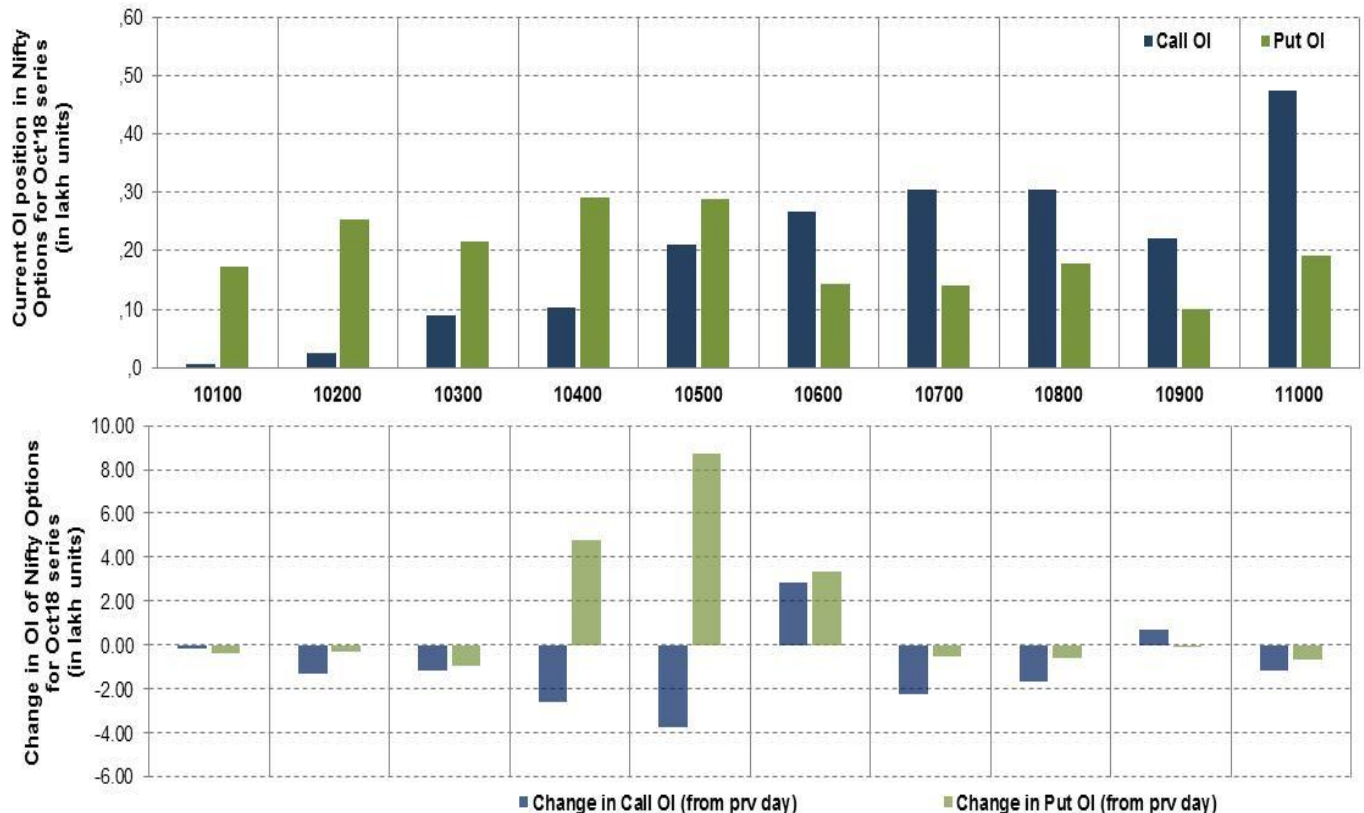
Nifty Futures



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 10,700 SP from the Oct month expiry was the most active call with an addition of 0.81 million in open interest.
- Among Nifty puts, 10,000 SP from the Oct month expiry was the most active put with a reduction of 0.29 million open interests.
- The maximum OI outstanding for Calls was at 10,700 SP (3.87mn) and that for Puts was at 10,000 SP (3.15mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 17/10/18

Avg Avg



Nifty Cash prices have settled at 10453.05 down by 1.24 percent from the previous close. On the upper side it has resistance of 10500 and 10550 levels, while lower side it has support of 10400 and 10350 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
NIITTECH	1,593,750	1,961,250	23.06	1194.40	4.47
BERGEPAIN	2,041,600	2,206,600	8.08	287.50	0.19
MCDOWELL-N	11,502,500	11,660,000	1.37	533.95	1.06
COALINDIA	19,808,800	19,835,200	0.13	280.25	1.06
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
TECHM	14,379,600	13,878,000	-3.49	719.20	0.24
SOUTHBANK	137,999,100	132,961,700	-3.65	14.90	1.36
ITC	71,390,400	68,781,600	-3.65	285.90	0.94
BIOCON	6,388,200	6,135,300	-3.96	635.20	0.96
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
DHFL	12,721,500	17,938,500	41.01	229.95	-13.76
IBULHSGFIN	16,354,500	19,291,500	17.96	778.55	-13.25
BHARATFIN	5,367,500	6,149,500	14.57	984.30	-2.37
TORNTPHARM	519,500	587,000	12.99	1563.95	-4.04
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
NHPC	18,954,000	17,550,000	-7.41	23.60	-2.28
TORNTPOWER	1,722,000	1,587,000	-7.84	233.60	-4.75
EQUITAS	11,720,000	10,768,000	-8.12	125.10	-4.94
KSCL	1,014,000	906,000	-10.65	512.75	-3.71

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