

Daily Derivatives & Market Report

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Index Trend Analysis

| Pivot(Daily) | Close | S2 | S1 | Pivot | R1 | R2 | Daily | Weekly | Monthly |
|---------------|-------|-------|-------|-------|-------|-------|-------|---------|---------|
| Nifty | 10304 | 10181 | 10242 | 10311 | 10373 | 10442 | Sell | Neutral | Neutral |
| Sensex | 34316 | 33917 | 34116 | 34340 | 34539 | 34763 | Sell | Neutral | Neutral |
| Nifty Futures | 10314 | 10174 | 10244 | 10316 | 10386 | 10458 | Sell | Neutral | Neutral |
| Bank Nifty | 25086 | 24740 | 24913 | 25095 | 25268 | 25451 | Sell | Sell | Neutral |
| CNX IT | 14477 | 14204 | 14340 | 14558 | 14695 | 14913 | Sell | Neutral | Buy |
| CNX Midcap | 16515 | 16095 | 16305 | 16539 | 16749 | 16983 | Sell | Sell | Neutral |
| CNX Small Cap | 5993 | 5861 | 5927 | 6004 | 6070 | 6147 | Sell | Sell | Neutral |

Market Summary

| Domestic Indices | Close | Points | % Chg |
|------------------|---------|--------|-------|
| SENSEX | 34315.6 | -464.0 | -1.3 |
| NIFTY | 10303.6 | -149.5 | -1.4 |
| MIDCAP | 14058.3 | -155.9 | -1.1 |
| SMLCAP | 14082.9 | -188.2 | -1.3 |
| BSEFMC | 11184.3 | 45.8 | 0.4 |
| AUTO | 19572.5 | -281.1 | -1.4 |
| POWER | 1941.9 | -10.5 | -0.5 |
| REALTY | 1584.3 | -7.1 | -0.5 |
| BSE IT | 14295.7 | -381.9 | -2.6 |
| BANKEK | 28042.3 | -119.9 | -0.4 |
| OILGAS | 13147.8 | -100.2 | -0.8 |
| METAL | 12816.4 | 13.4 | 0.1 |

| Currency Futures | Close | Pre. Pts | % Chg |
|-------------------|-------|----------|-------|
| 29-Oct-18 EUR-INR | 84.23 | 85.08 | -0.99 |
| 29-Oct-18 USD-INR | 73.38 | 73.67 | -0.40 |
| 29-Oct-18 GBP-INR | 95.67 | 96.69 | -1.05 |
| 29-Oct-18 JPY-INR | 65.28 | 65.68 | -0.60 |

| Advance/ Decline | Adv | Dec | Un Ch. |
|------------------|-----|------|--------|
| NSE | 505 | 1299 | 89 |
| BSE | 867 | 1722 | 157 |

| FII/DII Capital Mkt* | Buy | Sell | Net |
|----------------------|------|------|-------|
| FII | 6916 | 7534 | (618) |
| DII | 4225 | 4227 | (2) |

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity benchmarks logged deep losses on the last trading day of the week, with both Sensex and Nifty ending over 1% cut each. The start of the day was negative, amid State Bank of India's latest research report stating that depreciation of rupee has neither helped in improving exports nor in slowing imports, leading to an incremental trade deficit of \$4 billion in the first half of the current fiscal (H1FY19). Domestic sentiments also got hit by credit rating agency Care Ratings' latest report that job creation by corporate India dropped to 3.8% in 2017-18 from 4.2% growth achieved in 2016-17, with jobs in smaller firms being hit the hardest. Sentiments remained pessimistic throughout the day with a private report stating that consumer confidence in the Indian economy plummeted by about 7 points in the month of October due to a clutch of macroeconomic problems causing personal finance issues. India's consumers have become more nervous about rising fuel prices and crumbling stock markets amid the festivities. Some concerns also came with a private report stating that in 2018, in USD terms wealth in India grew a modest 2.6% to around \$6 trillion and wealth per adult stayed flat at \$7,020.

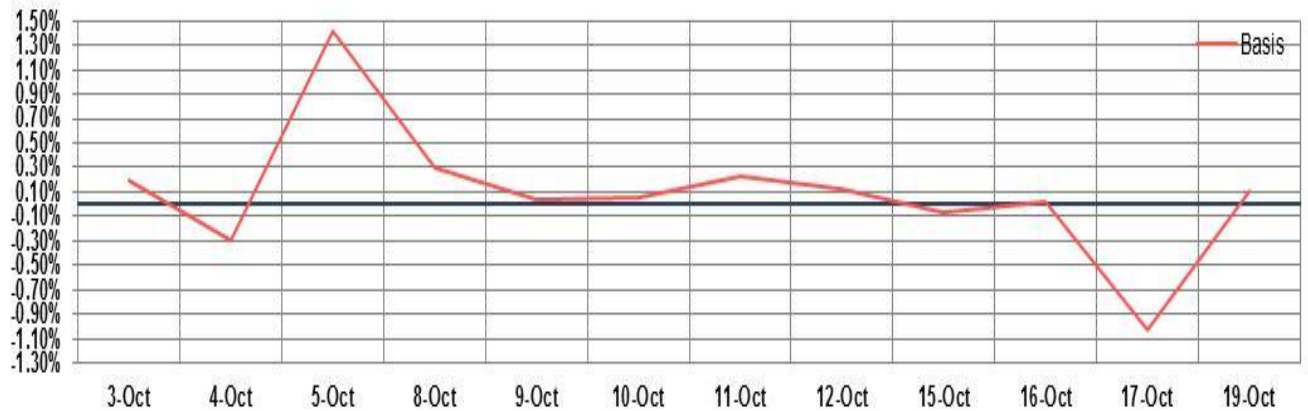
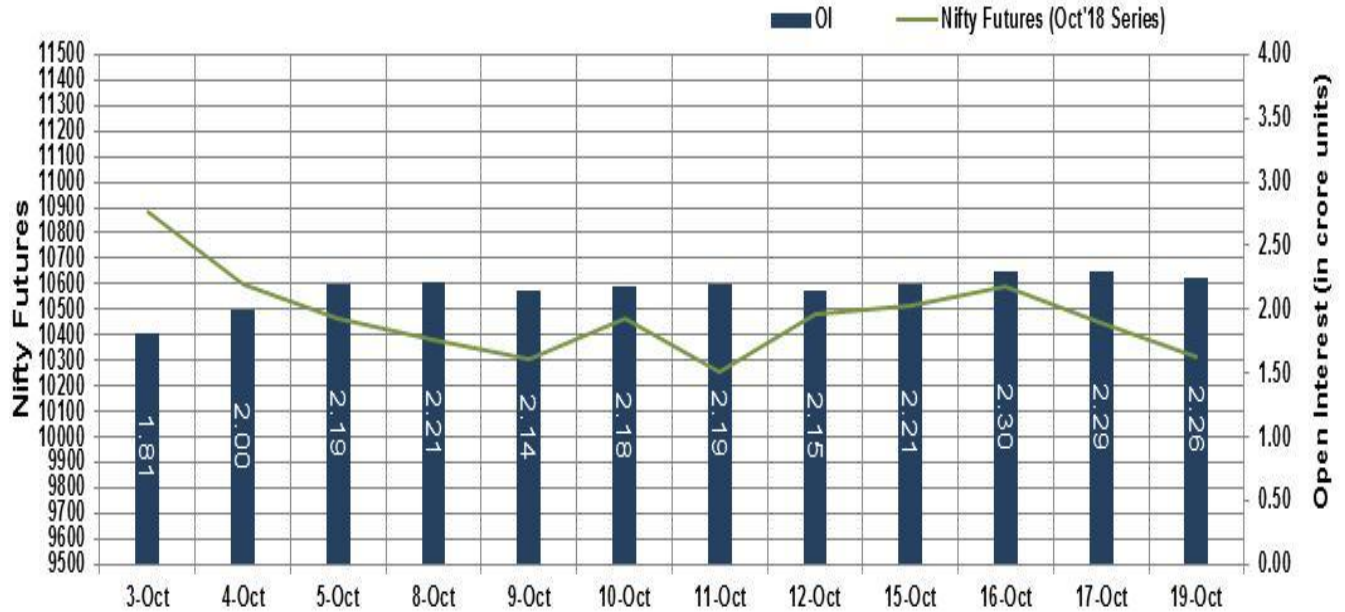
On the global front, European markets were trading mostly in red, as Italian government bond yields hit four-year highs on concerns over the country's controversial budget plans. Adding some concerns, UK retail sales dropped more-than-expected in September reflecting the biggest decline in food store sales in almost two years.

Market Turnover & FII Derivative Data

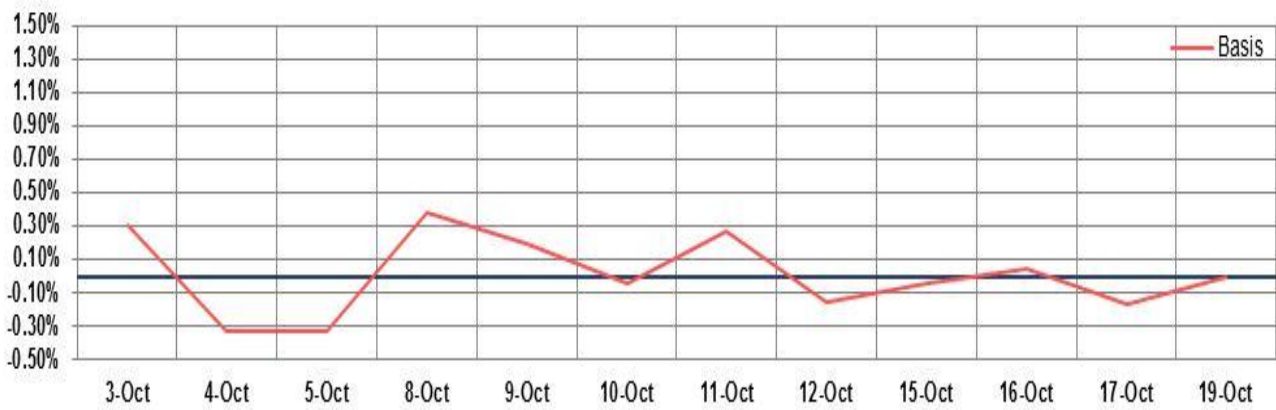
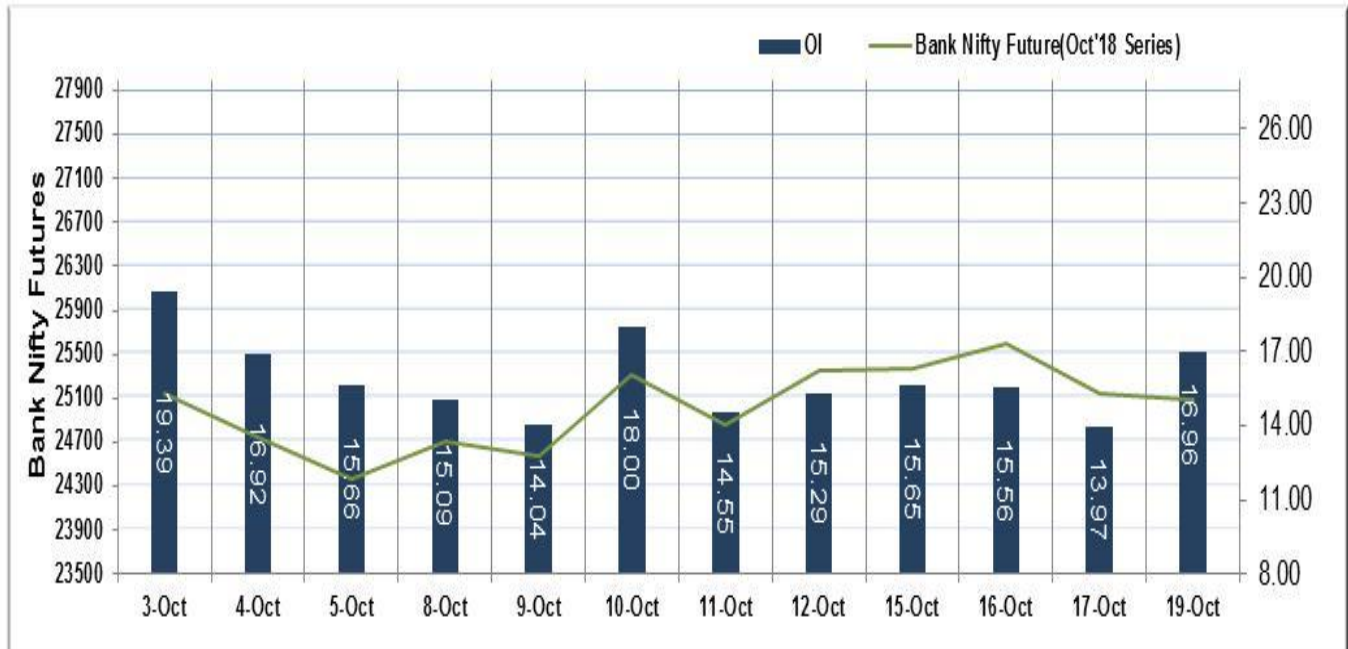
| Market TO | Current | Previous | Net% |
|-----------|---------|----------|------|
| BSE CASH | 3142 | 3309 | (5) |
| NSE CASH | 37264 | 33396 | 12 |
| NSE FO | 816992 | 2089715 | (61) |

| FII Derivatives | Buy | Sell | Net |
|-----------------|--------|--------|--------|
| Ind. Futures | 4294 | 4732 | (438) |
| Ind. Options | 106410 | 108994 | (2584) |
| Stk. Futures | 18913 | 20576 | (1664) |
| Stk. Options | 10943 | 10657 | 285 |

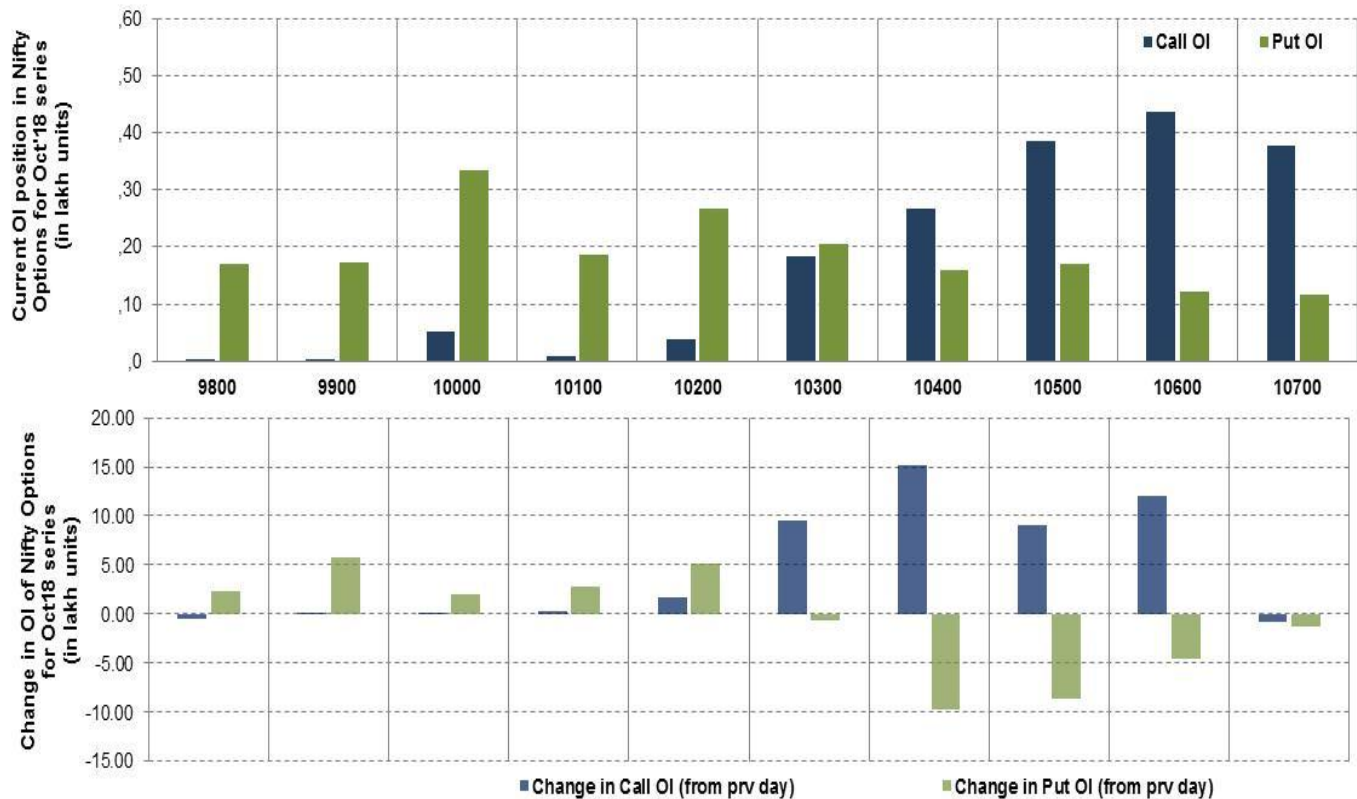
Nifty Futures



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 10,600 SP from the Oct month expiry was the most active call with an addition of 1.21 million in open interest.
- Among Nifty puts, 10,000 SP from the Oct month expiry was the most active put with an addition of 0.20 million open interests.
- The maximum OI outstanding for Calls was at 10,600 SP (4.35mn) and that for Puts was at 10,000 SP (3.35mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 19/10/18
 Avg Avg



Nifty Cash prices have settled at 10303.55 down by 1.43 percent from the previous close. On the upper side it has resistance of 10350 and 10400 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 |
| TORNTPOWER | 1,587,000 | 2,025,000 | 27.60 | 235.00 | 0.60 |
| RPOWER | 41,379,000 | 46,215,000 | 11.69 | 27.45 | 0.18 |
| BIOCON | 6,135,300 | 6,741,000 | 9.87 | 663.35 | 4.43 |
| JUBLFOOD | 2,902,500 | 3,143,000 | 8.29 | 1271.95 | 5.56 |
| Short-Covering ↓ Open Interest ↑ Price | | | | | |
| Script | Prev. OI | Cur. OI | % Chg. OI | LTP | Price % Chg |
| BALKRISIND | 1,767,200 | 1,701,600 | -3.71 | 1037.00 | 0.56 |
| EQUITAS | 10,768,000 | 10,300,000 | -4.35 | 125.60 | 0.40 |
| CEATLTD | 952,000 | 904,400 | -5.00 | 1101.30 | 1.13 |
| AJANTPHARM | 583,500 | 543,500 | -6.86 | 1002.50 | 0.05 |
| Fresh Shorts ↑ Open Interest ↓ Price | | | | | |
| Script | Prev. OI | Cur. OI | % Chg. OI | LTP | Price % Chg |
| SREINFRA | 13,629,000 | 22,547,000 | 65.43 | 28.75 | -9.02 |
| REPCOHOME | 553,500 | 756,900 | 36.75 | 312.00 | -8.11 |
| ACC | 1,122,000 | 1,518,000 | 35.29 | 1417.00 | -7.19 |
| MINDTREE | 4,449,600 | 5,760,000 | 29.45 | 819.90 | -16.31 |
| Long Unwinding ↓ Open Interest ↓ Price | | | | | |
| Script | Prev. OI | Cur. OI | % Chg. OI | LTP | Price % Chg |
| KTKBANK | 18,270,000 | 17,811,000 | -2.51 | 97.45 | -0.46 |
| JPASSOCIAT | 125,970,000 | 122,740,000 | -2.56 | 6.55 | -3.68 |
| LT | 11,332,500 | 10,967,250 | -3.22 | 1212.55 | -0.06 |
| GODFRYPHLP | 513,100 | 491,400 | -4.23 | 733.40 | -0.82 |

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