

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10147	10037	10092	10157	10212	10277	Sell	Neutral	Neutral
Sensex	33847	33557	33702	33888	34033	34219	Sell	Neutral	Neutral
Nifty Futures	10182	10040	10111	10164	10235	10287	Sell	Neutral	Neutral
Bank Nifty	24972	24621	24797	24961	25136	25300	Sell	Sell	Neutral
CNX IT	14015	13704	13859	14133	14288	14562	Sell	Neutral	Buy
CNX Midcap	16168	15867	16017	16172	16323	16478	Sell	Sell	Neutral
CNX Small Cap	5803	5697	5750	5805	5857	5912	Sell	Sell	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	33847.2	-287.2	-0.8
NIFTY	10146.8	-98.5	-1.0
MIDCAP	13834.5	-124.4	-0.9
SMLCAP	13637.2	-167.7	-1.2
BSEFMC	11051.4	-132.1	-1.2
AUTO	19430.0	-142.9	-0.7
POWER	1945.0	1.9	0.1
REALTY	1581.9	6.5	0.4
BSE IT	13795.6	-395.8	-2.8
BANKEX	27899.6	-78.5	-0.3
OILGAS	12783.4	-42.1	-0.3
METAL	12634.5	-88.1	-0.7

Currency Futures	Close	Pre. Pts	% Chg
29-Oct-18 EUR-INR	84.39	84.65	-0.31
29-Oct-18 USD-INR	73.60	73.58	0.02
29-Oct-18 GBP-INR	95.56	95.82	-0.27
29-Oct-18 JPY-INR	65.58	65.27	0.48

Advance/ Decline	Adv	Dec	Un Ch.
NSE	490	1333	78
BSE	759	1832	134

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4997	5337	(340)
DII	4907	4791	116

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Bears continued to be in a dominant position on Tuesday, as key equity indices closed the trading session lower for fourth consecutive session. After weak start, the markets remained in negative territory for whole day, amid reports that the crude oil import bill for India is expected to increase by \$37 billion to \$125 billion during the current financial year (2018-19, or FY19) - a 42% spike over the 2017-18 (FY18) bill of \$88 billion. Domestic sentiments also got cautious with a private report stating that India is the second-most underinsured country in the world with an insurance gap of \$27 billion (approximately Rs 1.98 lakh crore). Anxiety remained among the investors with another private report stating that the government doesn't have centralised information as yet on prosecutions launched against persons identified for suspicious cash deposits. Responding to an RTI filing by FE, the I-T department, however, said 11.8 lakh of the 23.5 lakh persons identified for suspicious post-demonetisation deposits and sent notices to by it on the e-filing portal replied to the queries raised.

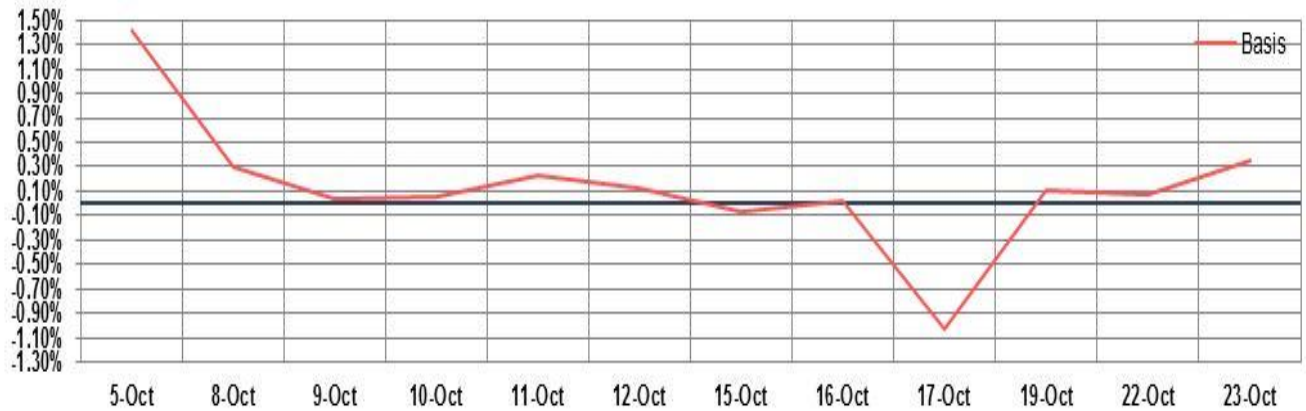
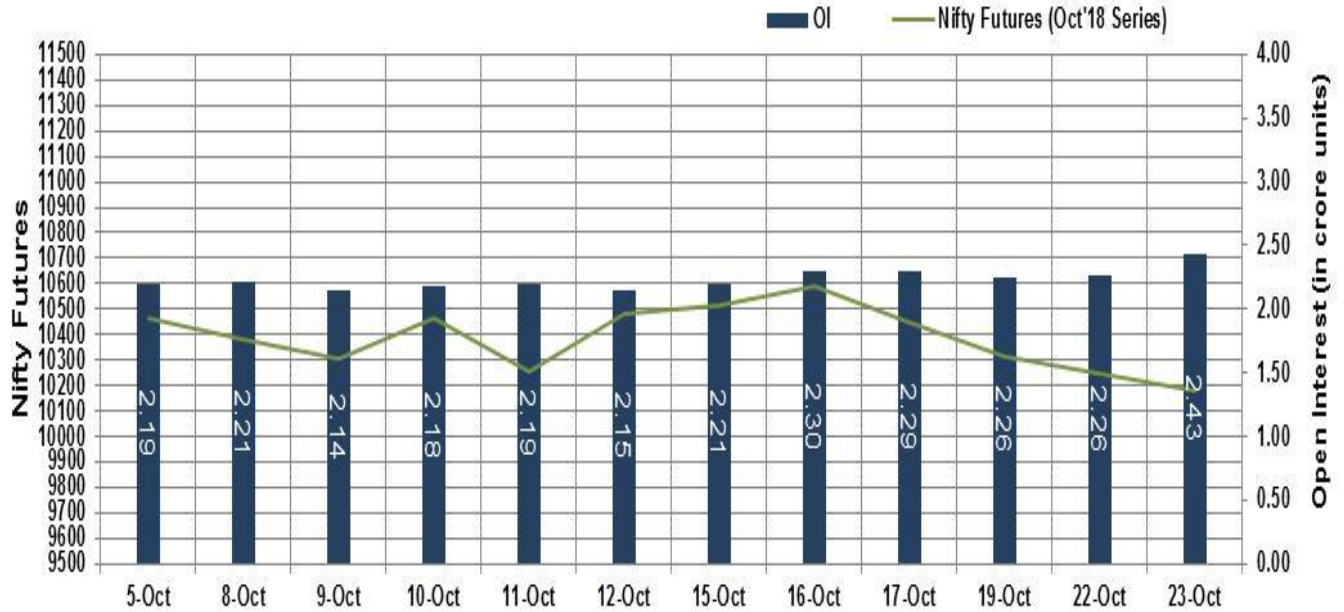
The street also got worried after Moody's Investors Service in its latest report stated that the profitability of Indian banks is 'distinctively weak' compared to those in BRICS nations. The report explained that system wide asset quality in India is weak due to stressed public sector banks, which dominate the sector. However, market participants failed to take any sense of relief with EEPC India's statement that the government is responding well to the rising trade tensions between the world's two largest economies

Market Turnover & FII Derivative Data

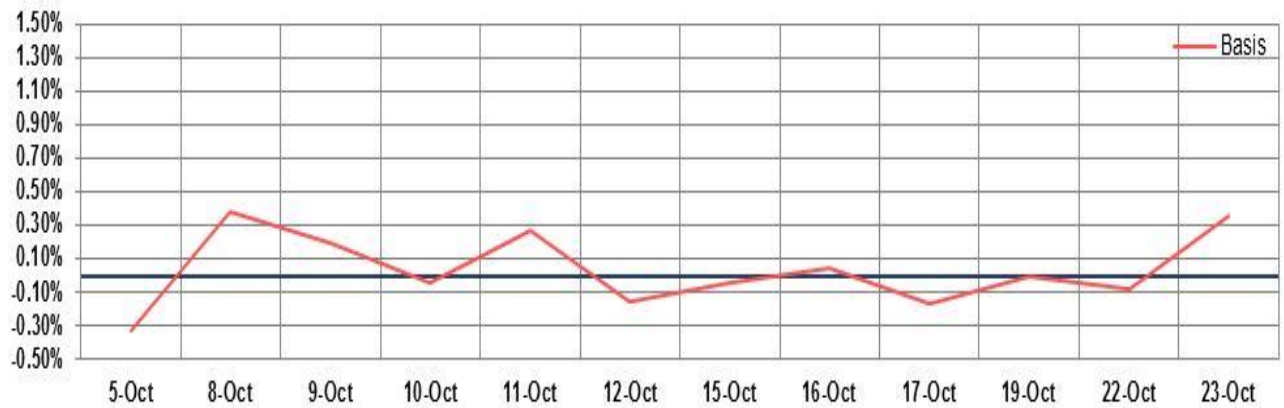
Market TO	Current	Previous	Net%
BSE CASH	2738	2568	7
NSE CASH	32284	30814	5
NSE FO	982011	871268	13

FII Derivatives	Buy	Sell	Net
Ind. Futures	12148	12725	(577)
Ind. Options	120978	120436	542
Stk. Futures	41054	41245	(191)
Stk. Options	6969	7015	(46)

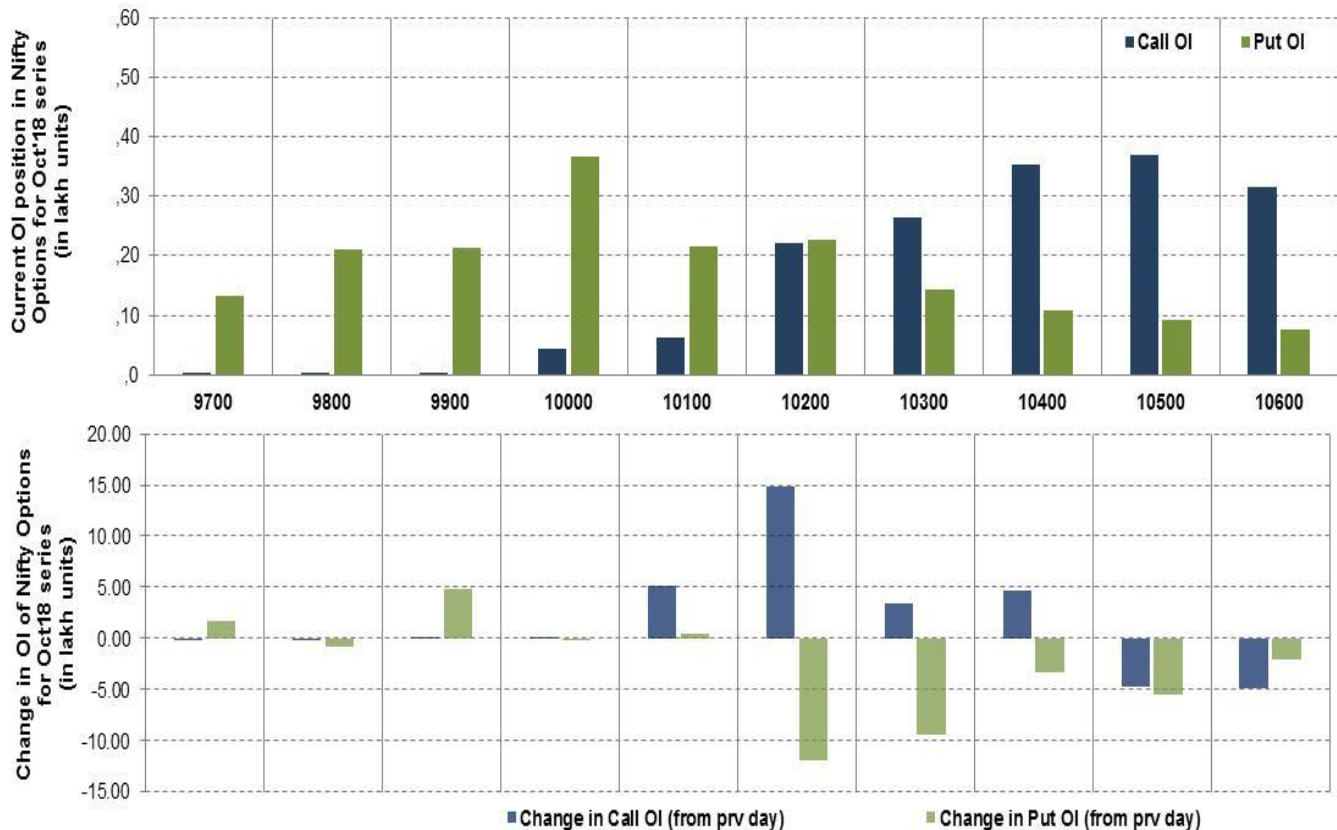
Nifty Futures



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 a reduction of 0.47 million in open interest.
- Among Nifty puts, 10,000 SP from the Oct month expiry was the most active put with a reduction of 0.01 million open interests.
- The maximum OI outstanding for Calls was at 10,500 SP (3.70mn) and that for Puts was at 10,000 SP (3.66mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 23/10/18

Avg Avg



Nifty Cash prices have settled at 10146.80 down by 0.96 percent from the previous close. On the upper side it has resistance of 10250 and 10300 levels, while lower side it has support of 10050 and 10000 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
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
IBULHSGFIN	14,644,000	8,483,500	-42.07	725.45	3.30
PEL	2,867,792	1,635,934	-42.95	1909.30	1.32
HDFC	18743000	10100000	-46.11	1687.45	1.79
ADANIENT	15292000	7736000	-49.41	169.50	0.62
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
WIPRO	24,249,600	12,900,000	-46.80	308.55	-4.04
MRPL	4,302,000	2,250,000	-47.70	83.50	-0.06
TECHM	12,064,800	6,290,400	-47.86	668.40	-1.34
ALBK	10,549,000	5,401,000	-48.80	35.85	-2.32

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