

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10225	10050	10137	10214	10301	10378	Sell	Neutral	Neutral
Sensex	34034	33445	33740	34020	34315	34595	Sell	Neutral	Neutral
Nifty Futures	10242	10050	10146	10212	10308	10374	Sell	Neutral	Neutral
Bank Nifty	25064	24570	24817	25087	25334	25604	Sell	Sell	Neutral
CNX IT	14049	13662	13856	14020	14213	14377	Sell	Neutral	Buy
CNX Midcap	16379	16060	16219	16316	16475	16571	Sell	Sell	Neutral
CNX Small Cap	5860	5757	5809	5856	5907	5954	Sell	Sell	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	34034.0	186.7	0.6
NIFTY	10224.8	78.0	0.8
MIDCAP	13965.8	131.3	1.0
SMLCAP	13738.3	101.2	0.7
BSEFMC	11111.8	60.4	0.6
AUTO	19471.9	41.9	0.2
POWER	1944.6	-0.3	0.0
REALTY	1640.2	58.3	3.7
BSE IT	13765.6	-30.0	-0.2
BANDEX	28003.5	104.0	0.4
OILGAS	13065.8	282.4	2.2
METAL	12765.9	131.4	1.0

Currency Futures	Close	Pre. Pts	% Chg
29-Oct-18 EUR-INR	83.41	84.39	-1.16
29-Oct-18 USD-INR	73.12	73.60	-0.65
29-Oct-18 GBP-INR	94.44	95.56	-1.18
29-Oct-18 JPY-INR	64.96	65.58	-0.94

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

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4544	6591	(2046)
DII	5330	3456	1873

*NOTE: - FII AND DII data figure is provisional

Market Commentary

After four days of losses, the equity benchmarks rebounded on Wednesday to end the trading session in green terrain, mirroring positive cues from European markets. The markets made a gap-up opening and remain firm for the most part of the session, as street got comfort with a report stating that government is responding well to the rising trade tensions between the world's two largest economies, maintaining a stance that serves the cause of Indian exporters best. Adding some optimism, Asian Development Bank's (ADB) latest report said that greenfield or new investments generated some 667,000 jobs in 2017-mainly in India, the PRC, Viet Nam, the Philippines, and Singapore-in real estate, software and information technology (IT) services, and electronic components, among others. Traders took note of the commerce ministry's statement that it is important to resume long-stalled talks for the proposed free trade agreement (FTA) between India and the European Union (EU) at the earliest and without any pre-conditions, in order to boost trade and investment.

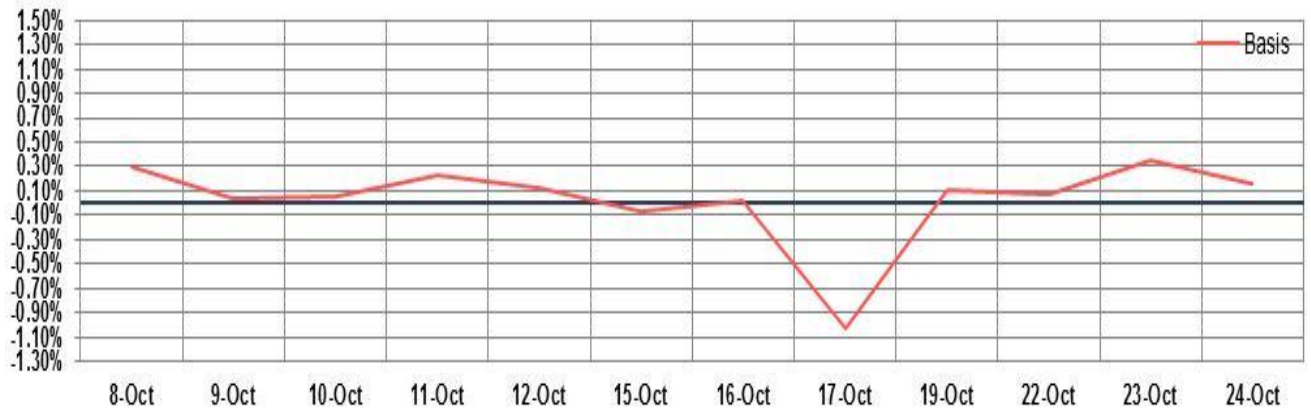
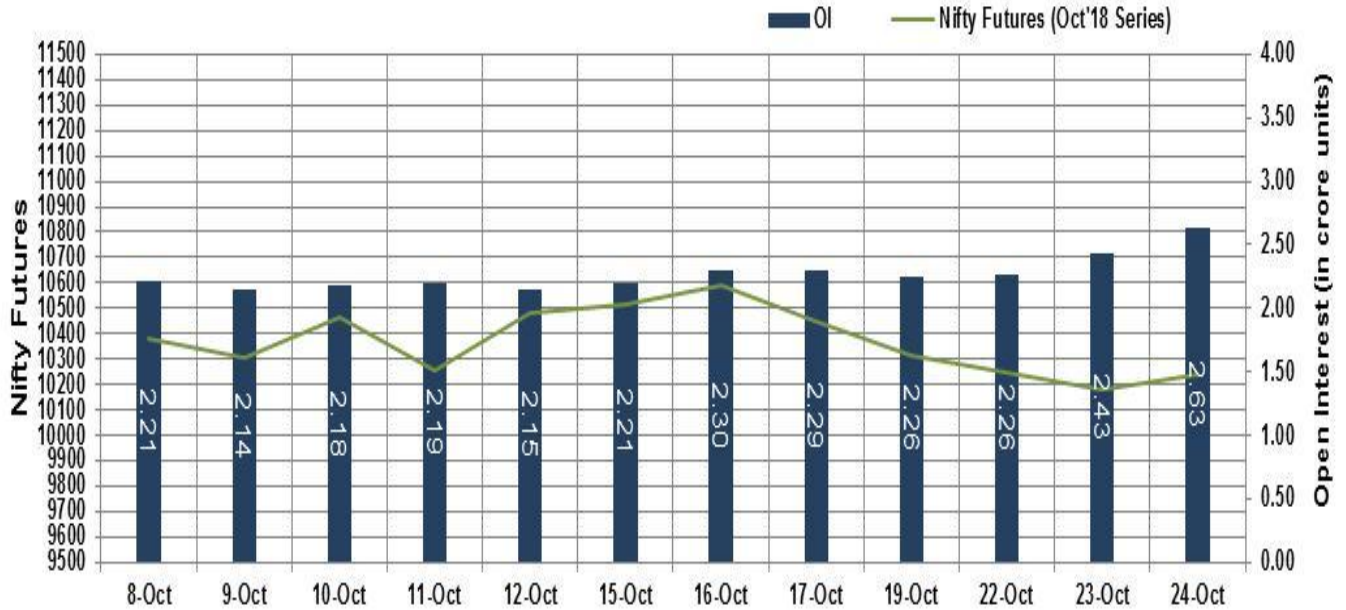
On the global front, European markets were trading in green, despite Germany's producer prices rose at the fastest pace in a year in September. The figures from Destatis showed that producer prices grew 3.2% year-on-year in September, after rising 3.1% in the previous month. The street also overlooked reports that British factory orders dropped at the fastest pace in three years in the quarter to October as manufacturers remained worried about the possibility of a disorderly Brexit.

Market Turnover & FII Derivative Data

Market TO	Current	Previous	Net%
BSE CASH	2950	2738	8
NSE CASH	33492	32284	4
NSE FO	1333824	982011	36

FII Derivatives	Buy	Sell	Net
Ind. Futures	11222	10609	613
Ind. Options	181207	180386	821
Stk. Futures	32932	32394	537
Stk. Options	9567	9360	208

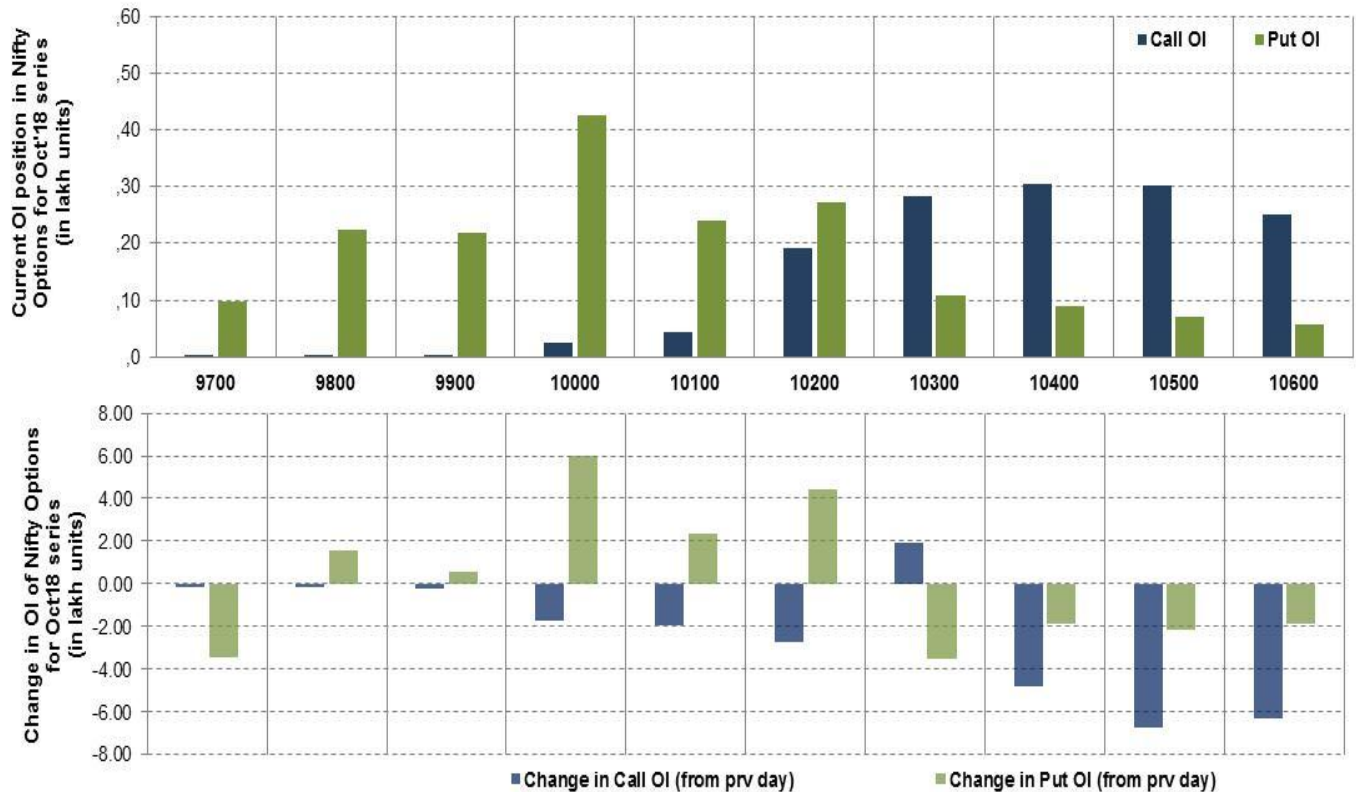
Nifty Futures



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 10,400 SP from the Oct month expiry was the most active call with an addition of 0.48 million in open interest.
- Among Nifty puts, 10,000 SP from the Oct month expiry was the most active put with an addition of 0.59 million open interests.
- The maximum OI outstanding for Calls was at 10,400 SP (3.04mn) and that for Puts was at 10,000 SP (4.26mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 24/10/18

Avg Avg



Nifty Cash prices have settled at 10224.75 up by 0.77 percent from the previous close. On the upper side it has resistance of 10300 and 10350 levels, while lower side it has support of 10150 and 10100 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
ENGINERSIN	5,474,000	5,806,500	6.07	115.15	3.74
APOLLOTYRE	7,152,000	7,398,000	3.44	205.40	4.42
ADANIPOWER	41,980,000	42,820,000	2.00	34.05	2.10
-	-	-	-	-	-
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
RAYMOND	2729600	1040800	-61.87	642.25	4.03
MCX	3868200	1467900	-62.05	820.55	10.36
PVR	406,400	154,000	-62.11	1283.35	0.06
TATACOMM	2,090,400	788,800	-62.27	456.55	0.84
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
ACC	747,600	873,200	16.80	1375.15	-0.71
ADANIPOINTS	8,217,500	9,502,500	15.64	314.00	-1.38
AMARAJABAT	935,900	1,064,700	13.76	739.20	-0.66
AMBUJACEM	8,690,000	9,702,500	11.65	195.25	-2.50
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
DHFL	9,613,500	5,025,000	-47.73	189.70	-1.81
APOLLOHOSP	698,500	365,000	-47.75	1126.05	-1.40
TATACHEM	1,797,000	916,500	-49.00	666.35	-0.37
MINDTREE	3,397,200	1,585,200	-53.34	802.50	-0.69

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