

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10251	9927	10089	10182	10344	10437	Neutral	Sell	Neutral
Sensex	34067	33042	33555	33855	34367	34667	Neutral	Sell	Neutral
Nifty Futures	10280	9963	10121	10214	10372	10465	Neutral	Sell	Neutral
Bank Nifty	24960	24177	24568	24796	25187	25415	Neutral	Sell	Neutral
CNX IT	14133	13514	13823	14006	14315	14497	Neutral	Neutral	Buy
CNX Midcap	16750	16072	16411	16588	16927	17104	Neutral	Sell	Neutral
CNX Small Cap	5892	5682	5787	5846	5951	6010	Neutral	Sell	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	34067.4	718.1	2.2
NIFTY	10250.9	220.9	2.2
MIDCAP	14258.2	388.1	2.8
SMLCAP	13877.8	280.1	2.1
BSEFMC	11015.4	107.6	1.0
AUTO	19627.0	330.7	1.7
POWER	1948.4	42.0	2.2
REALTY	1656.4	60.1	3.8
BSE IT	13801.2	324.0	2.4
BANKEX	28029.4	870.1	3.2
OILGAS	13237.6	306.7	2.4
METAL	12858.7	332.1	2.7

Currency Futures	Close	Pre. Pts	% Chg
29-Oct-18 EUR-INR	84.28	83.79	0.58
29-Oct-18 USD-INR	73.70	73.69	0.01
29-Oct-18 GBP-INR	94.78	94.41	0.39
29-Oct-18 JPY-INR	65.75	65.90	-0.22

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1397	428	81
BSE	1815	775	163

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4412	6643	(2231)
DII	5452	2925	2527

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Bulls took the momentum back from bears on Monday as key equity benchmarks ended the day on a strong note, on the back of value buying by traders. The start of the day was little cautious, as Union Minister Dharmendra Pradhan said crude prices are not under the control of the Indian government and are determined by international forces. Domestic sentiments were affected in early morning deals also due to a private report stating that India's foreign-exchange reserves are shrinking fast and may soon reach a level that could hamper the central bank's ability to defend the rupee. Separately, Reserve Bank of India's (RBI) data showed that the country's foreign exchange reserves declined by \$942 million to \$393.523 billion in the week to October 19 on account of a fall in foreign currency assets. The market participants took note of Finance Minister Arun Jaitley's statement that as an economy evolves, regulation needs to be relaxed or altered keeping in the mind the ground situation. However, the markets soon gained traction to rally in northward direction, supported by Suresh Prabhu's statement that India's export surged to a six-year high of 9.8% in the financial year 2017-18.

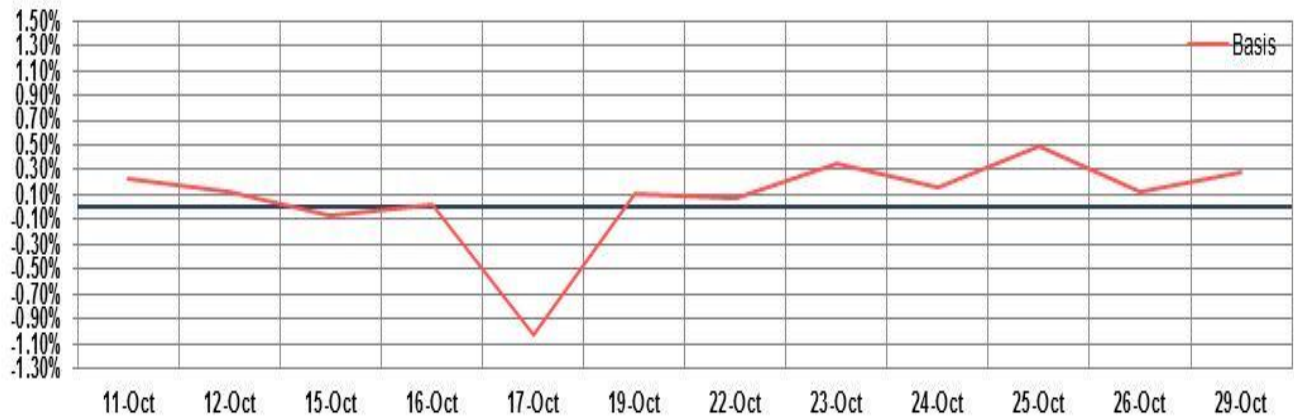
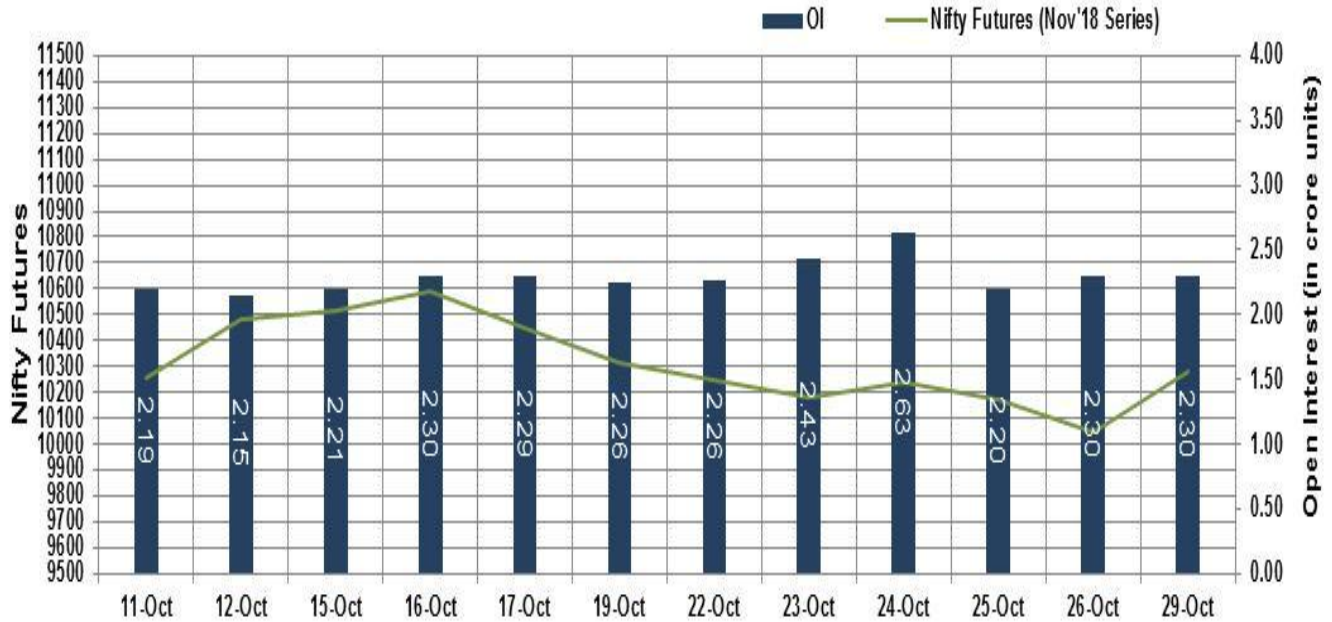
In the last hours of the trading, key indices extended their gains to settle near their intraday high points, tracking firm European markets. The street cheered the RBI's statement that it will inject Rs 400 billion into the system in November through a purchase of government securities as it looks to meet festive season demand for funds.

Market Turnover & FII Derivative Data

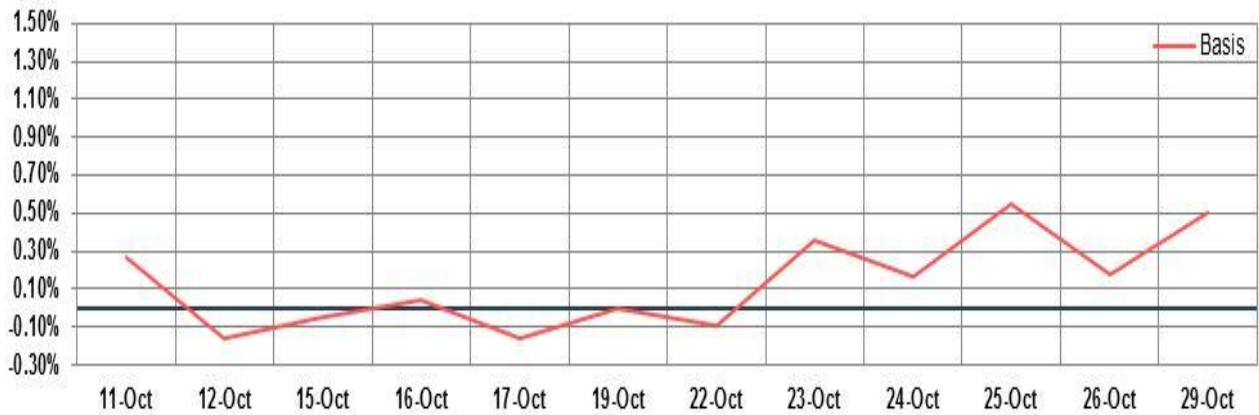
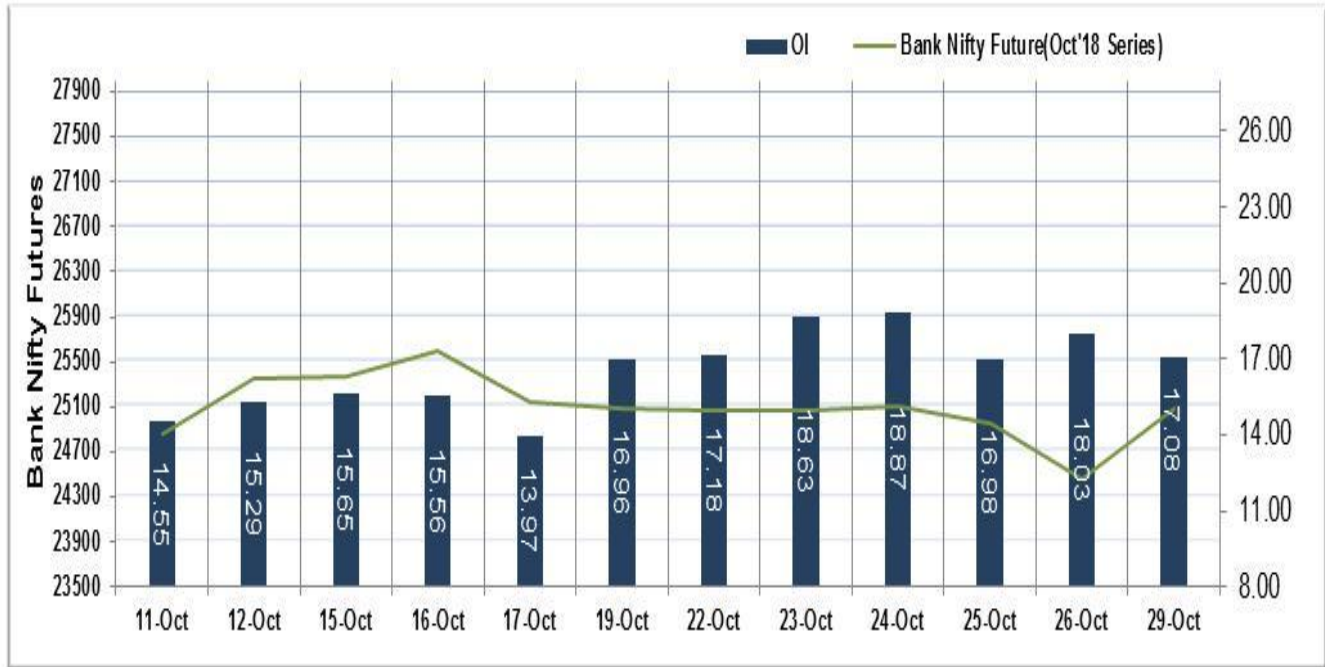
Market TO	Current	Previous	Net%
BSE CASH	3766	3048	24
NSE CASH	34041	31842	7
NSE FO	607611	507173	20

FII Derivatives	Buy	Sell	Net
Ind. Futures	4726	4447	279
Ind. Options	69374	67147	2227
Stk. Futures	18000	15922	2078
Stk. Options	7709	7107	602

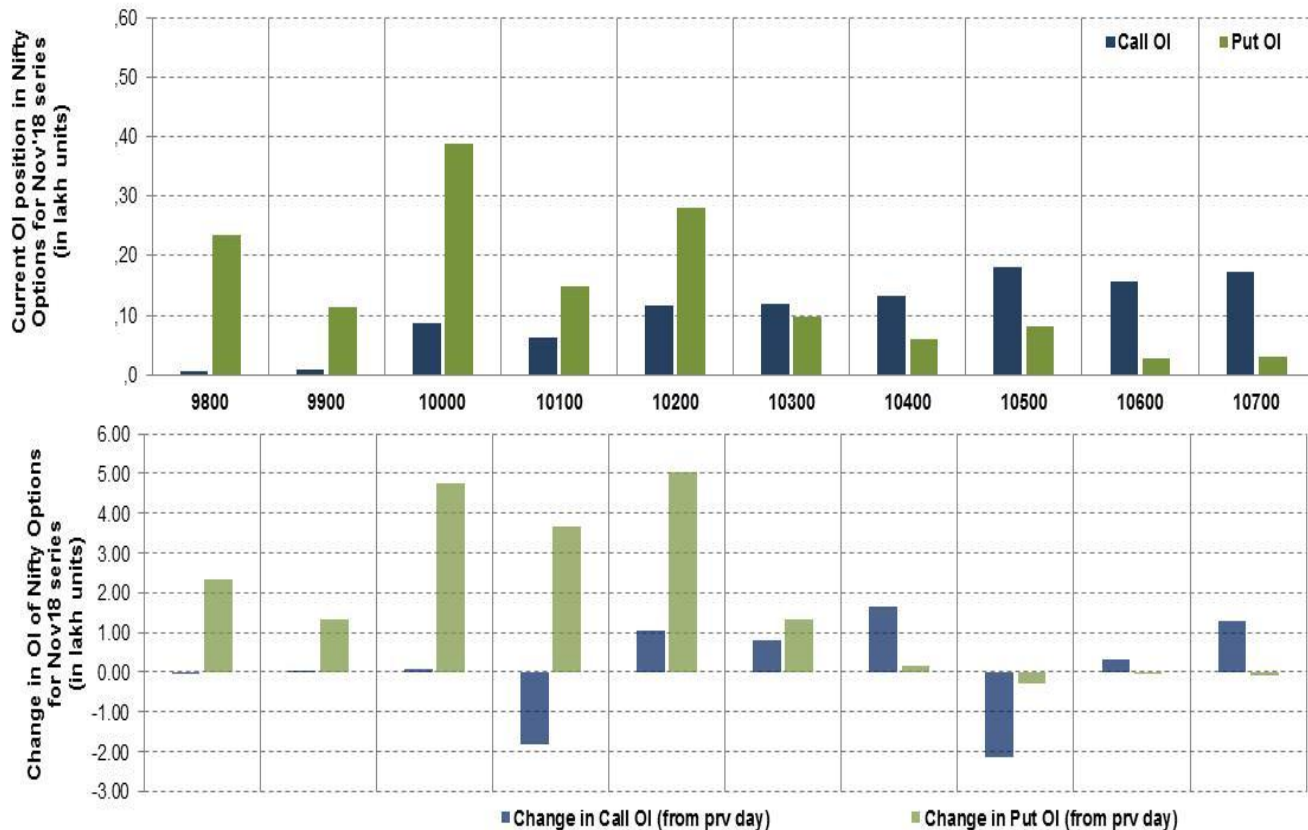
Nifty Futures



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 Nov month expiry was the most active call with a reduction of 0.21 million in open interest.
- Among Nifty puts, 10,000 SP from the Nov month expiry was the most active put with an addition of 0.47 million open interests.
- The maximum OI outstanding for Calls was at 10,500 SP (1.80mn) and that for Puts was at 10,000 SP (3.88mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 29/10/18

Avg Avg



Nifty Cash prices have settled at 10250.85 up by 2.20 percent from the previous close. On the upper side it has resistance of 10350 and 10400 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
AMBUJACEM	10,957,500	17,840,000	62.81	194.10	1.46
DIVISLAB	2,306,800	3,110,800	34.85	1446.75	15.11
VOLTAS	3,483,000	4,321,000	24.06	513.60	3.40
TATAPOWER	39,438,000	48,636,000	23.32	78.10	12.70
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
BANKINDIA	19,314,000	18,522,000	-4.10	81.45	8.74
BIOCON	6,279,300	6,005,700	-4.36	625.45	3.04
UNIONBANK	36,714,000	34,116,000	-7.08	70.10	11.98
NESTLEIND	446,300	378,450	-15.20	9685.50	1.17
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
SHREECEM	108,650	116,450	7.18	13614.90	-0.33
JETAIRWAYS	5,406,000	5,766,000	6.66	214.40	-1.11
INFIBEAM	13,188,000	13,908,000	5.46	28.70	-2.71
EICHERMOT	272,375	286,525	5.20	21567.10	-1.31
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
NTPC	31,572,000	30,888,000	-2.17	159.05	-0.13
KPIT	8,419,500	8,160,750	-3.07	217.85	-0.32
KOTAKBANK	10,916,800	10,319,200	-5.47	1144.30	-1.42
MCX	3,900,400	3,631,600	-6.89	719.40	-0.98

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