

Daily Derivatives & Market Report

dy/dx

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Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	29531.4	121.9	0.41
NIFTY	9045.2	-62.80	-0.69
MIDCAP	13930.6	18.95	0.14
SMLCAP	14196.7	43.35	0.31
BSEFMC	8271.4	53.44	0.58
AUTO	21921.7	-107.8	-0.49
POWER	2253.4	1.64	0.07
REALTY	1574.4	-8.97	-0.57
BSE IT	10421.0	19.50	0.19
BANKEK	24401.9	188.8	0.78
OILGAS	13290.1	-1.90	-0.01
METAL	11703.6	82.38	0.71

Currency Futures	Close	Pre. Pts	% Chg
29-Mar-16 EUR-INR	70.10	70.70	-0.89
29-Mar-16 USD-INR	64.95	65.05	-0.20
29-Mar-16 GBP-INR	80.47	81.91	-1.82
29-Mar-16 JPY-INR	58.42	58.97	-0.98

Advance/ Decline	Adv	Dec	Un Ch.
NSE	702	964	94
BSE	1188	1666	234

FII/DII Capital Mkt*	Buy	Sell	Net
FII	9130	8669	461
DII	2972	2616	356

*NOTE: - FII AND DII data figure is provisional

Market Commentary

After trading in tight range for most part of the session, the Indian equity benchmarks have snapped the day with about half a percent gains. Sentiments remained upbeat with Finance Minister Arun Jaitley terming the GST bill revolutionary and hoping all the political parties would pass the related bills through consensus in the current session of Parliament. Allaying apprehension of spike in prices of goods and commodities after the roll out of the GST, Jaitley said the tax rates will be kept at the current levels so as not to have any inflationary impact. Further, the rupee strengthened to a 17-month high of 64.95 against the dollar, which also helped improve the risk appetite. Adding optimism among investors, Minister of State for Planning Rao Inderjit Singh said that long-term strategic plans are being prepared for overall development of the country and consultations with states and other stakeholders have been completed with respect to these proposed initiatives. Some support also came with the report that foreign portfolio investors (FPIs) bought shares worth a net Rs 6415.38 crore on March 28, 2017.

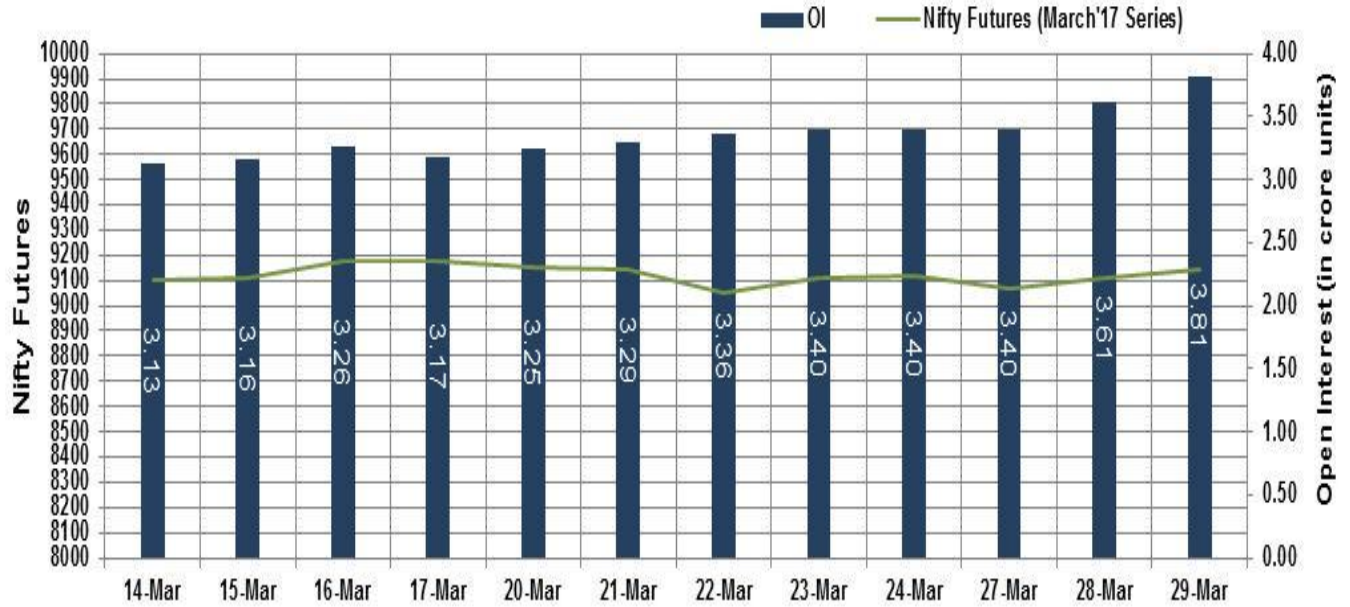
Back home, after getting a firm start, the local benchmarks soon gathered momentum and traded with around quarter a percent gains through the morning session. Second half of the session saw the key indices capitalize on the momentum further and spurt to session's highest levels in dying hour. Finally, the NSE's 50-share broadly followed index Nifty, got buttressed by around half a percent to settle above the crucial 9,100 support level.

Market Turnover & FII Derivative Data

Market TO	Current	Previous	Net%
BSE CASH	14855	18978	(22)
NSE CASH	31914	24396	31
NSE FO	594358	461271	29

FII Derivatives	Buy	Sell	Net
Ind. Futures	8018	7263	755
Ind. Options	38959	38837	122
Stk. Futures	29924	29713	211
Stk. Options	6438	6647	(209)

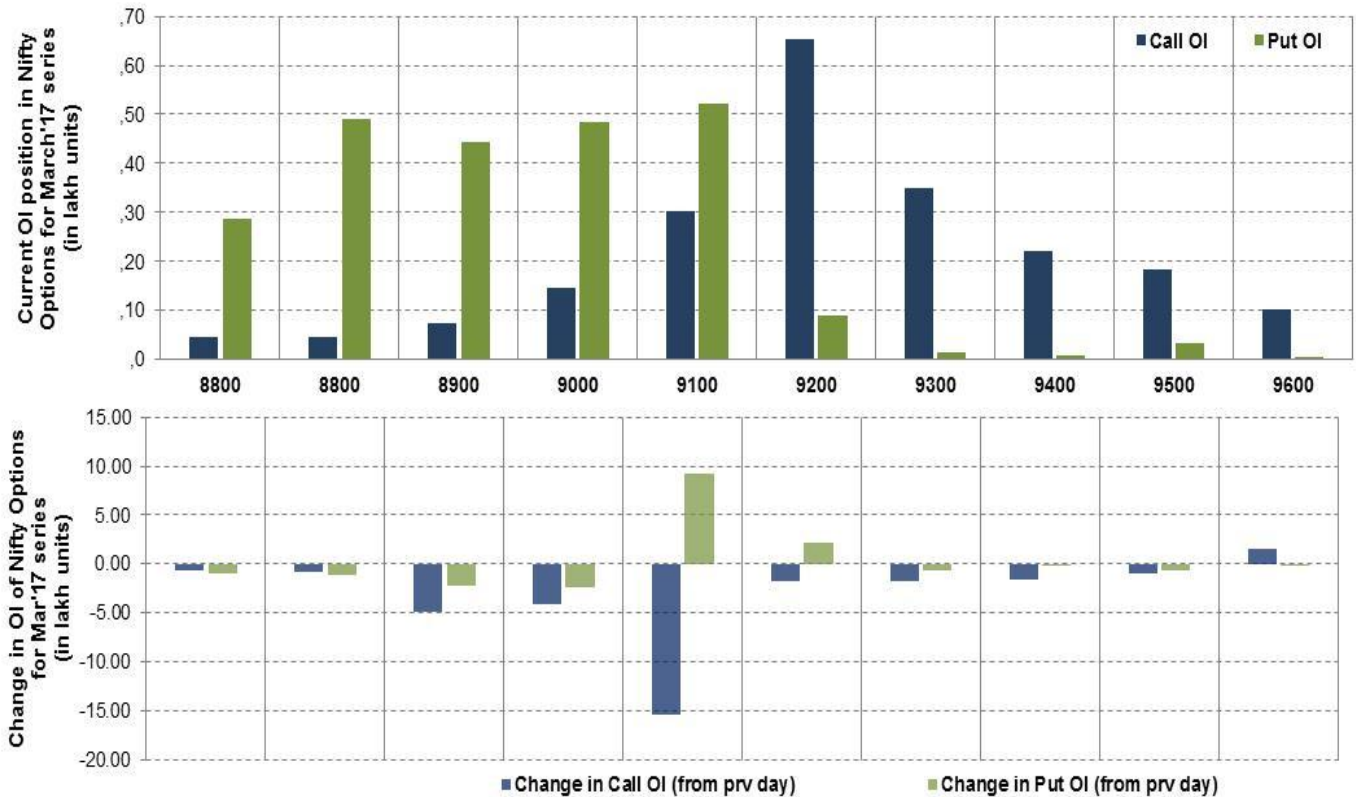
Nifty Futures



Bank Nifty Futures



Nifty Options

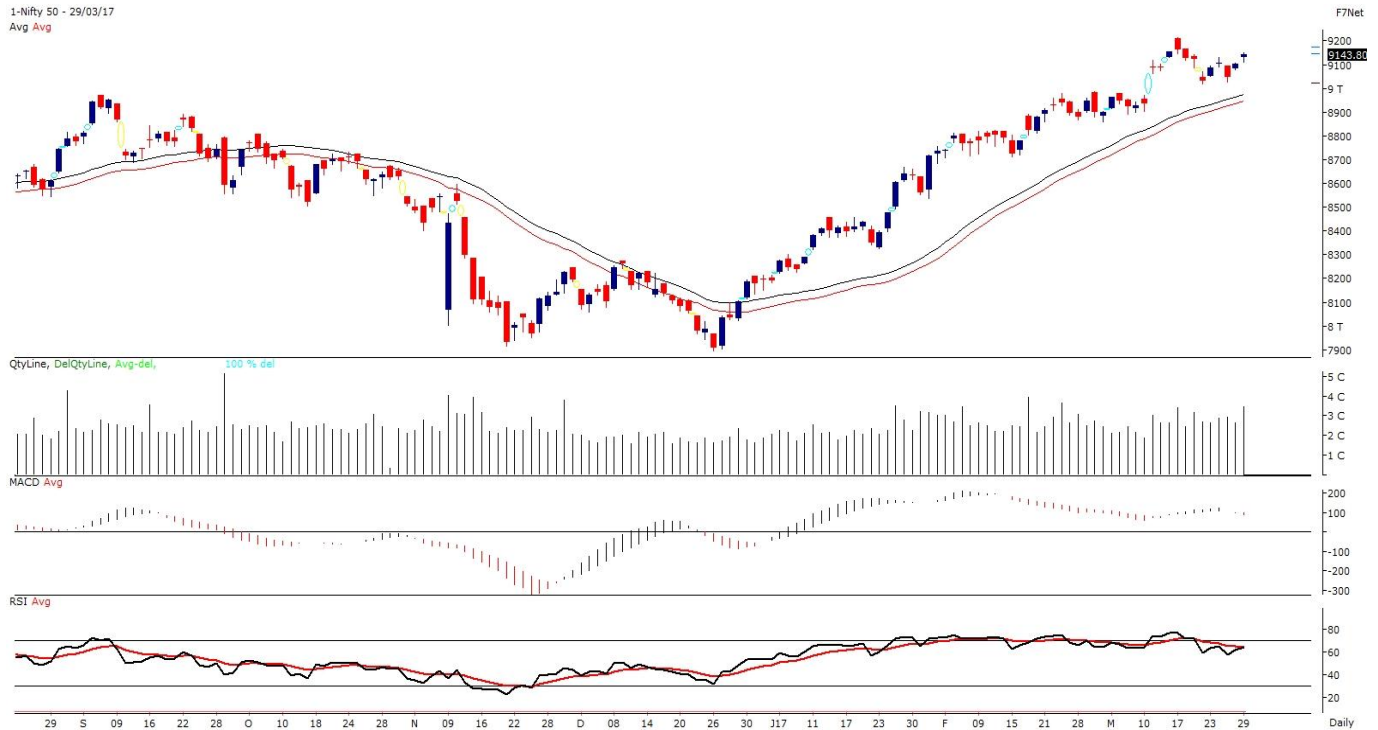


Note – Change in OI of Nifty Options refers to change from previous trading day
 Source-NSE, SIHL Derivatives Research (Institutional Equities)

- Among Nifty calls 9,200 SP from the March month expiry was the most active call with a reduction of 0.17 million in open interest.
- Among Nifty puts, 9,100 SP from the March month expiry was the most active put with an addition of 0.91 million open interests.
- The maximum OI outstanding for Calls was at 9,200 SP (6.55mn) and that for Puts was at 9,100 SP (5.21mn).

Nifty Technicals & Indices Levels

1-Nifty 50 - 29/03/17
Avg Avg



Nifty Cash prices have settled at 9045.2 down by 0.69% from its previous close. On the upper side prices are likely to trade higher till 9100 and 9150 levels, while lower side it has support of 9000 and 8950 levels. Intraday traders should be cautious and take position accordingly.

Source-Spider, SIHL Research (Institutional Equities)

Pivot	CMP	R2	R1	Pivot	S1	S2
Nifty	9144	9179.4	9161.6	9135	9117.6	9091.3
Sensex	29531	29623.4	29577.4	29508	29462.4	29393.4
Nifty Futures	9143	9170.3	9156.6	9138	9124.0	9105.1
Bank Nifty	21391	21518.0	21454.6	21355	21291.7	21192.3
CNX IT	10741	10821.1	10781.2	10721	10681.2	10621.1

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
IDFC	76,243,200	42,543,600	-44.20	54.60	0.18
JPASSOCIAT	110,976,000	61,608,000	-44.49	13.90	1.46
CANBK	10864930	5964456	-45.1	303.10	1.85
EXIDEIND	11724000	5836000	-50.22	220.50	1.66
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
HINDZINC	8,848,000	8,960,000	1.27	294.75	-0.37
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
RCOM	71,532,000	40,128,000	-43.90	38.20	-0.26
ABIRLANUVO	1,680,400	915,600	-45.51	1529.55	-0.56
IBULHSGFIN	7,664,800	3,953,600	-48.42	962.00	-0.15
BHARATFIN	10,256,000	5,249,000	-48.82	804.10	-3.82

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