

# Daily Derivatives & Market Report

dy/dx

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## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	29910.2	289.7	0.98
NIFTY	8237.8	64.10	0.70
MIDCAP	14189.7	93.04	0.66
SMLCAP	14620.2	186.4	1.29
BSEFMC	9317.4	47.16	0.51
AUTO	22099.8	87.18	0.40
POWER	2286.6	12.25	0.54
REALTY	1605.7	5.76	0.36
BSE IT	10275.9	-89.52	-0.86
BANSEX	24584.4	163.6	0.67
OILGAS	13667.4	103.7	0.77
METAL	11842.5	38.12	0.32

Currency Futures	Close	Pre. Pts	% Chg
26-Apr-16 EUR-INR	69.58	69.64	-0.11
26-Apr-16 USD-INR	65.21	65.05	0.19
26-Apr-16 GBP-INR	81.59	81.19	0.48
26-Apr-16 JPY-INR	58.57	58.24	0.49

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1267	417	78
BSE	2068	809	157

FII/DII Capital Mkt*	Buy	Sell	Net
FII	3571	3036	534
DII	3162	3128	33

\*NOTE: - FII AND DII data figure is provisional

## Market Commentary

It turned out to be a lackadaisical performance from the Indian equity indices on Friday, as they failed to snap the session in the positive territory and ended on flat note as traders avoided taking long positions ahead of the end of the fiscal year 2017. Sentiments remained subdued with the report that the Reserve Bank of India (RBI) is likely to keep key interest rates unchanged on April 6, 2017. The RBI shifted to a neutral stance from accommodative in February and this, in turn, may prompt the central bank to hold rates in the ensuing meet early next month. However, losses remained capped with the report that India's consumer confidence is highest compared to other emerging market peers. According to the Credit Suisse Emerging Consumer Scorecard, India has the highest consumer confidence score among the eight emerging markets surveyed -- Brazil, China, India, Indonesia, Mexico, Russia, South Africa and Turkey. India's buoyant consumer sentiment was supported by consumers' greater confidence in their current and future finances, as well as relatively lower inflation expectations.

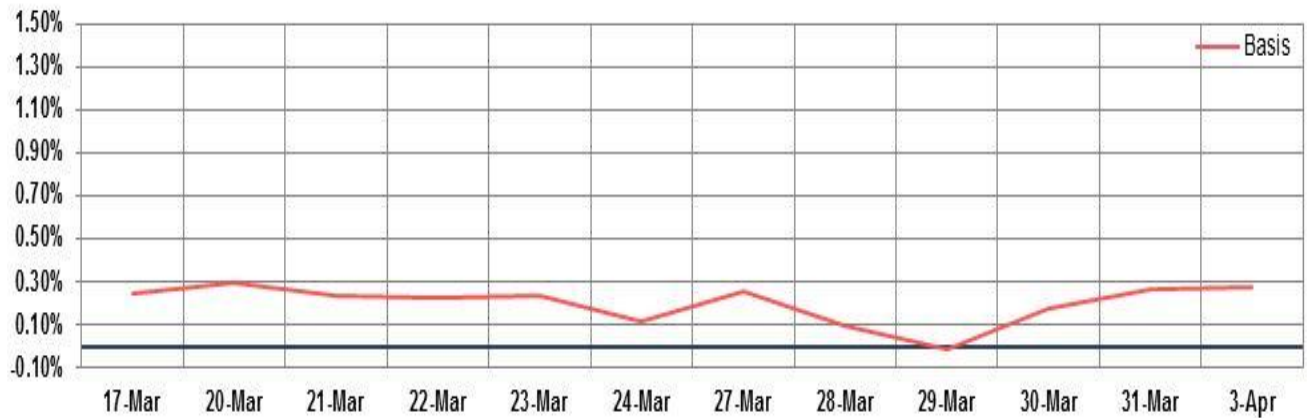
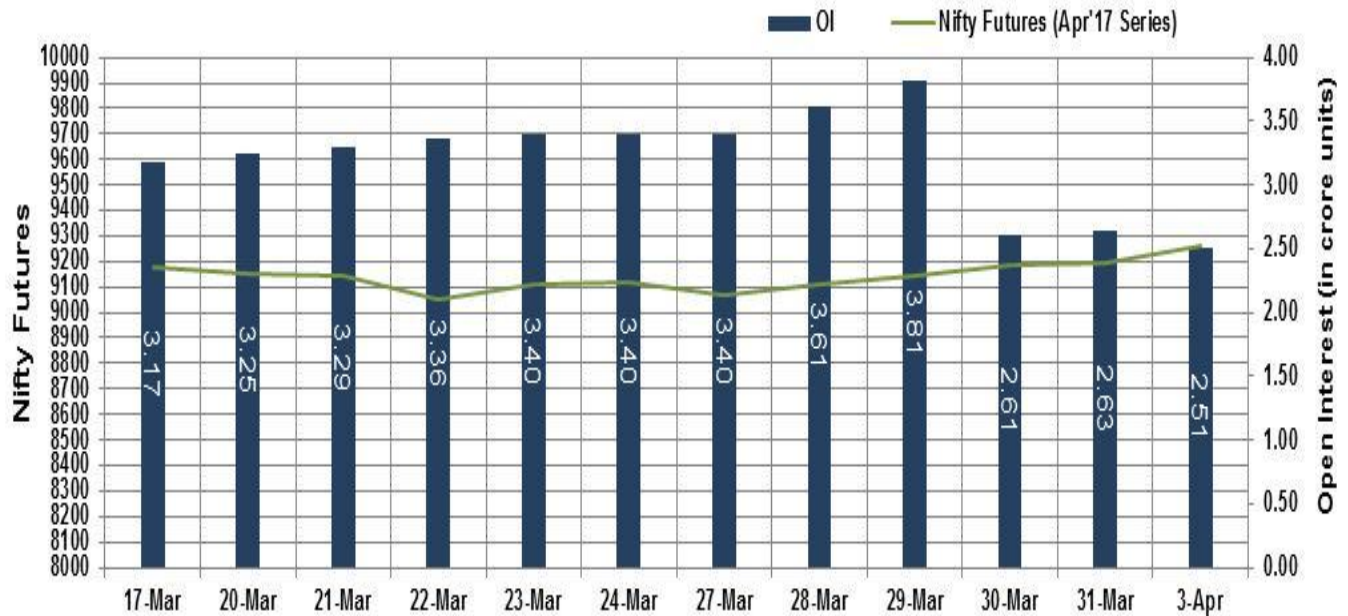
On the global front, Asian markets ended mostly lower on Friday, as investors turned cautious ahead to next week's highly anticipated meeting between the leaders of US and China. Concern grew in the region after US President Donald Trump said that the meeting with China will be a very difficult one in that we can no longer have massive trade deficits and job losses.

## Market Turnover & FII Derivative Data

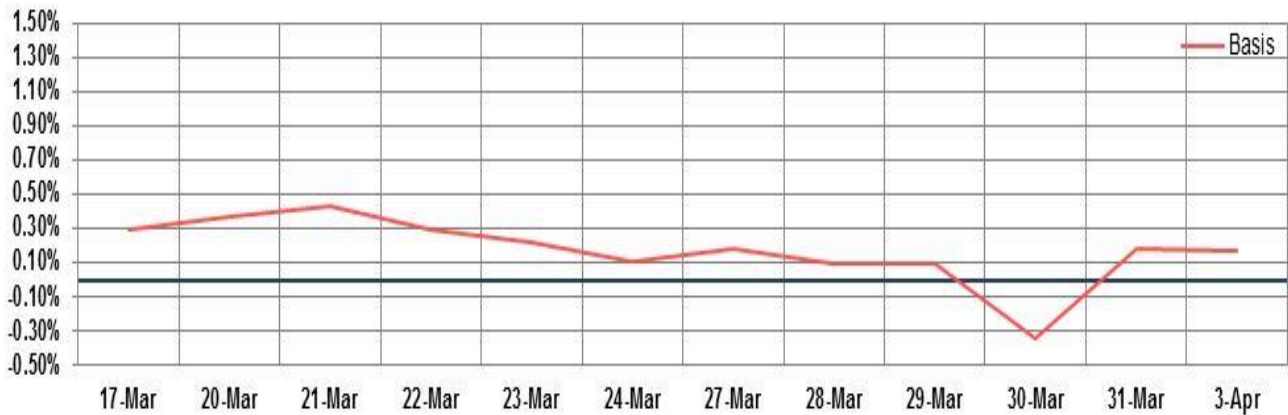
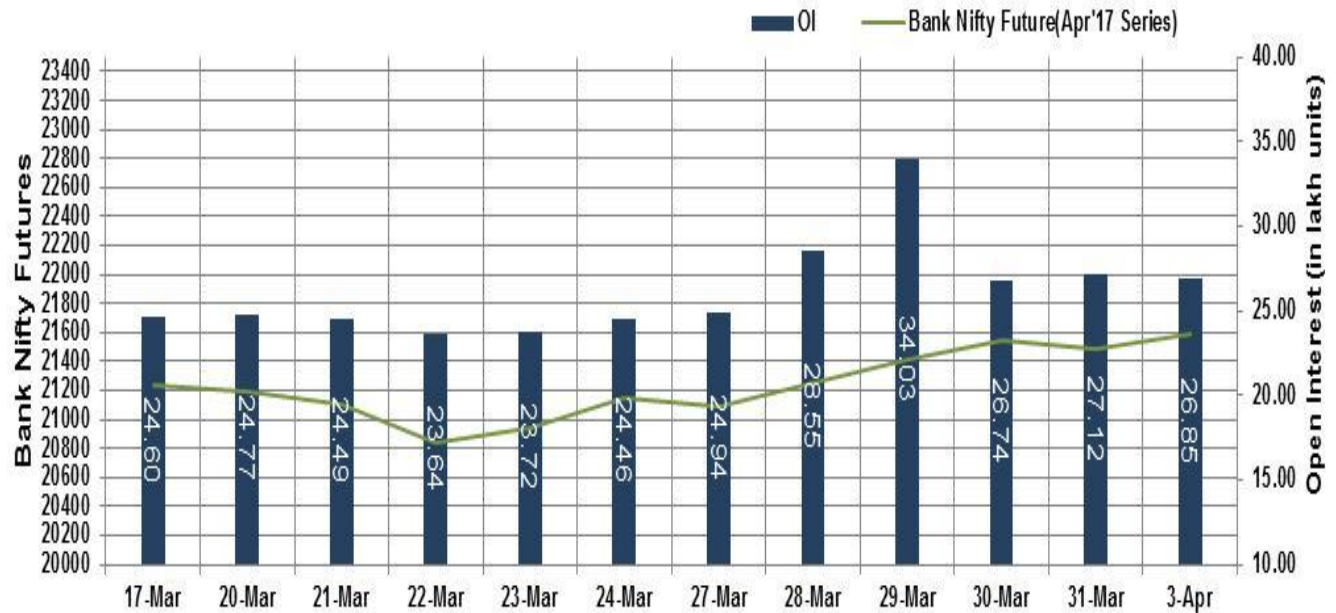
Market TO	Current	Previous	Net%
BSE CASH	3751	4954	(24)
NSE CASH	22073	26789	(18)
NSE FO	255163	204160	25

FII Derivatives	Buy	Sell	Net
Ind. Futures	1597	1697	(100)
Ind. Options	22296	20740	1556
Stk. Futures	6377	6220	157
Stk. Options	4150	3890	260

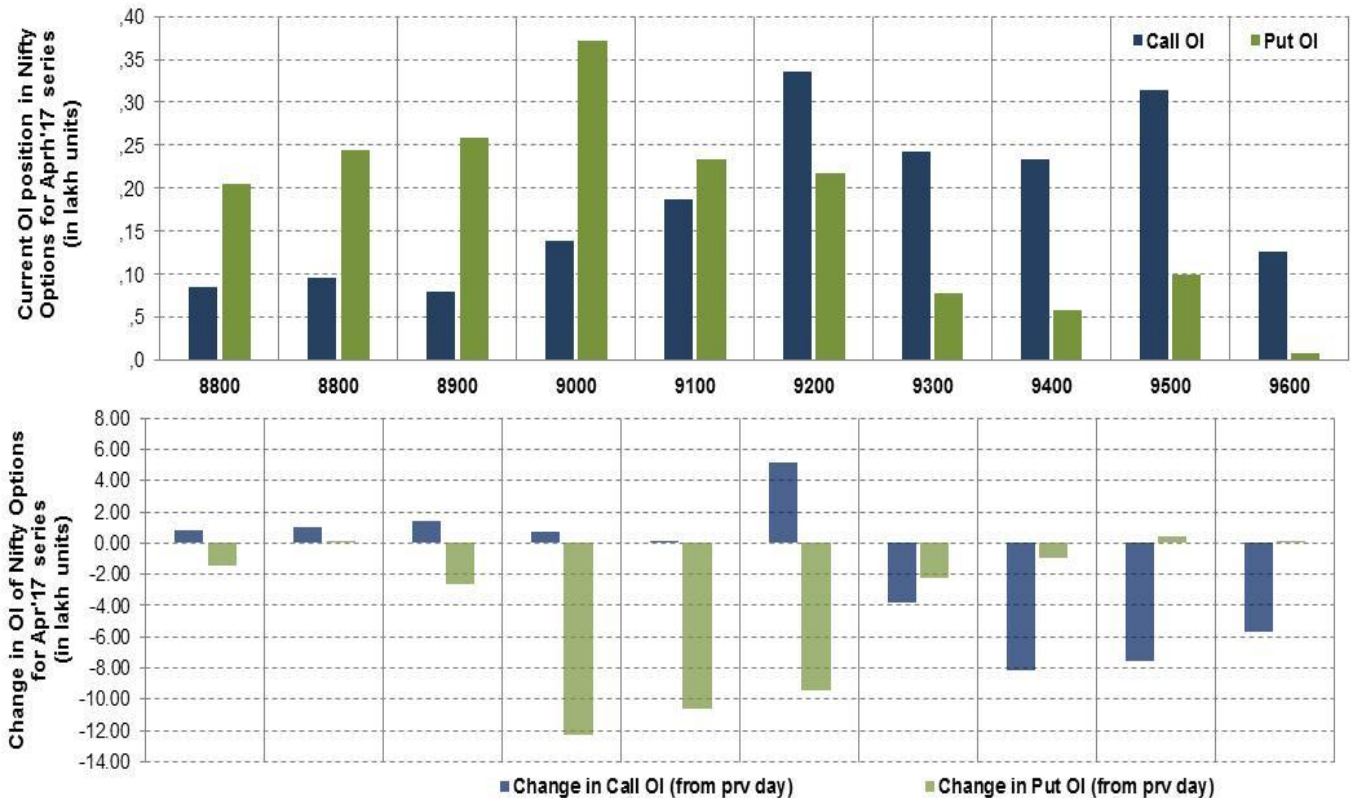
## Nifty Futures



## 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 9,500 SP from the Apr month expiry was the most active call with an addition of 0.75 million in open interest.
- Among Nifty puts, 9,000 SP from the Apr month expiry was the most active put with an addition of 1.23 million open interests.
- The maximum OI outstanding for Calls was at 9,500 SP (3.89mn) and that for Puts was at 9,000 SP (4.93mn).

## Nifty Technicals & Indices Levels

1-Nifty 50 - 03/04/17  
 Avg Avg



Nifty Cash prices have settled at 9237.8 up by 0.70% from its previous close. On the upper side prices are likely to trade higher till 9300 and 9350 levels, while lower side it has support of 9200 and 9150 levels. Intraday traders should be cautious and take position accordingly.

Source-Spider, SIHL Research (Institutional Equities)

Pivot	CMP	R2	R1	Pivot	S1	S2
Nifty	<b>9238</b>	9278.2	9258.0	<b>9225</b>	9205.1	9172.3
Sensex	<b>29910</b>	30068.9	29989.5	<b>29848</b>	29768.3	29626.4
Nifty Futures	<b>9263</b>	9317.4	9290.3	<b>9247</b>	9219.8	9176.4
Bank Nifty	<b>21548</b>	21664.1	21605.9	<b>21507</b>	21449.1	21350.4
CNX IT	<b>10592</b>	10793.5	10692.7	<b>10632</b>	10531.4	10470.8

Fresh Longs ↑ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
SHREECEM	6,000	24,750	312.50	17258.40	0.74
PEL	114,900	202,500	76.24	1947.00	1.63
EQUITAS	3,027,200	4,227,200	39.64	171.70	0.59
MUTHOOTFIN	355,500	490,500	37.97	383.05	3.19
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
AMARAJABAT	1,765,200	1,693,800	-4.04	909.40	1.79
TORNTPOWER	3,624,000	3,456,000	-4.64	236.50	2.03
GAIL	15,614,000	14,554,000	-6.79	386.70	2.22
RELIANCE	17,667,000	16,304,000	-7.71	1376.15	3.77
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
MFSL	815,000	1,279,000	56.93	570.65	-1.71
UJJIVAN	1,994,400	2,937,600	47.29	415.65	-1.93
CAPF	368,000	525,600	42.83	773.75	-1.75
ESCORTS	530,200	709,500	33.82	540.55	-0.23
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
BANKBARODA	53,441,500	52,535,000	-1.70	172.90	-0.37
JUBLFOOD	1,886,500	1,849,000	-1.99	1099.25	-0.47
RECLTD	27,678,000	27,096,000	-2.10	180.55	-0.17
SYNDIBANK	13,770,000	13,383,000	-2.81	71.50	-0.07



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