

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10379	10299	10339	10369	10409	10438	Buy	Buy	Buy
Sensex	33789	33470	33629	33738	33897	34006	Buy	Buy	Buy
Nifty Futures	10392	10318	10355	10385	10422	10452	Buy	Buy	Buy
Bank Nifty	25094	24700	24897	25025	25222	25350	Buy	Buy	Buy
CNX IT	12531	12425	12478	12559	12612	12693	Buy	Buy	Buy

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	33788.5	161.6	0.5
NIFTY	10379.4	47.8	0.5
MIDCAP	16622.4	25.8	0.2
SMLCAP	17951.4	68.4	0.4
BSEFMC	10673.7	121.3	1.2
AUTO	25476.8	67.6	0.3
POWER	2196.3	3.1	0.1
REALTY	2291.6	-2.9	-0.1
BSE IT	12120.8	-112.6	-0.9
BANKEKX	28106.4	250.8	0.9
OILGAS	15048.9	225.9	1.5
METAL	13656.6	25.4	0.2

Currency Futures	Close	Pre. Pts	% Chg
25-Apr-18 EUR-INR	80.05	79.75	0.37
25-Apr-18 USD-INR	65.14	65.08	0.08
25-Apr-18 GBP-INR	91.89	91.25	0.70
25-Apr-18 JPY-INR	60.85	60.71	0.23

Advance/ Decline	Adv	Dec	Un Ch.
NSE	941	616	55
BSE	1654	1069	183

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4447	5748	(1301)
DII	3523	3164	359

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity benchmarks ended the Monday's trade on an optimistic note with frontline gauges garnering the gains of around half a percent, as traders remained hopeful ahead of quarterly earnings this week, with IT major Infosys likely to declare its March quarter results on April 13. After a cautious start, markets gained strength, as sentiments turned upbeat on the World Economic Situation and Prospects 2018 report of the United Nations, which enlightened that the Indian economy is projected to grow at 7.2% in 2018-19 and 7.4% in 2019-20. The report indicates that the outlook for India remains largely positive, underpinned by robust private consumption and public investment as well as ongoing structural reforms. Sentiments also got some support with Finance Minister Arun Jaitley's statement that the Indian economy, which saw temporary disruptions caused by demonetization and the roll-out of the Goods and Services Tax (GST) over the past two years, will see consolidation in the current fiscal. Jaitley added that reforms such as GST, Insolvency and Bankruptcy Code and new income tax regulations are contributing to a better investment climate.

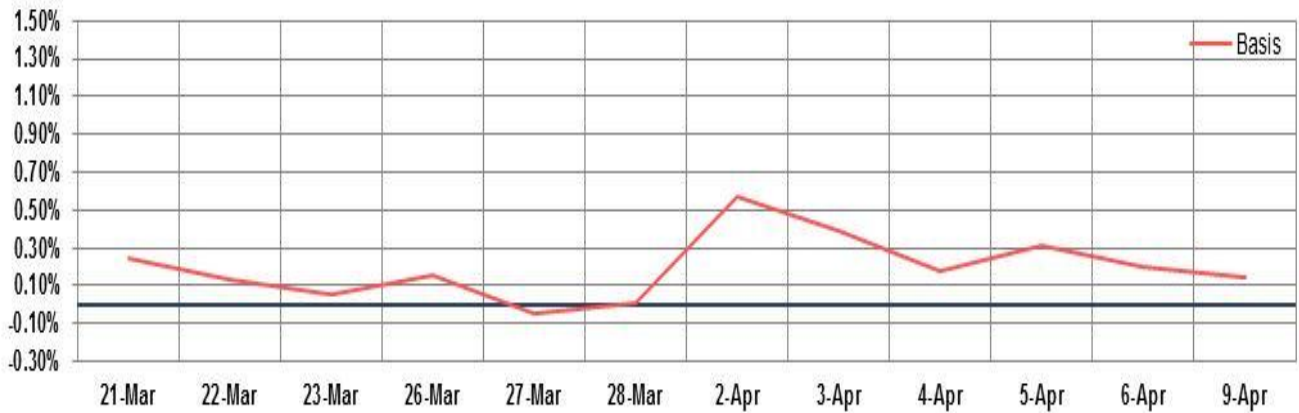
Meanwhile, Economic Affairs Secretary Subhash Chandra Garg said India will have to create and nurture a very healthy and supportive macroeconomic environment to become \$10 trillion economy by 2030. He added that government has taken many reform measures since 2014, including GST and IBC (Insolvency and Bankruptcy Code). Separately, industry CII welcomed the launch of the E-way Bill system for inter-state movement of goods under GST, saying it will pave the way for widening of the tax base, reduce logistics costs, and faster movement of goods.

Market Turnover & FII Derivative Data

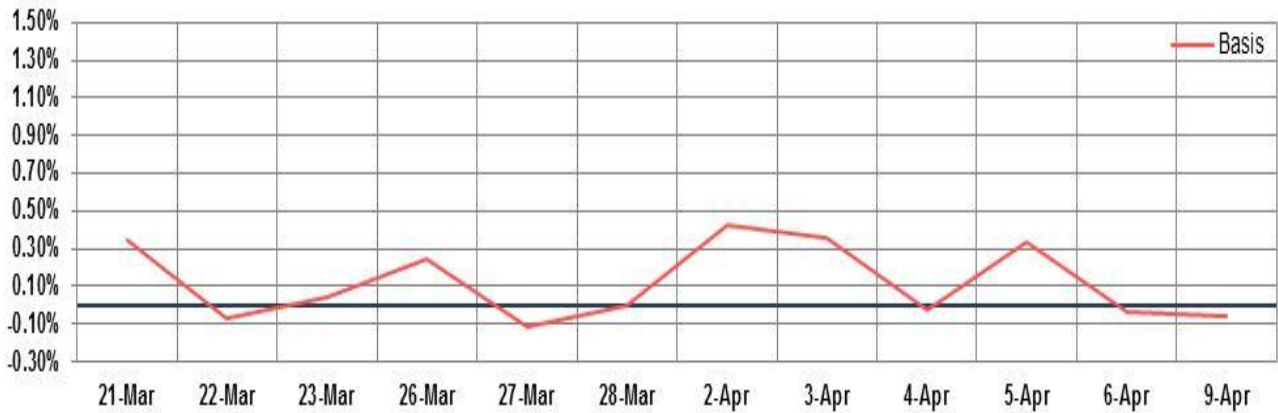
Market TO	Current	Previous	Net%
BSE CASH	4498	4133	9
NSE CASH	27875	28538	(2)
NSE FO	489832	465313	5

FII Derivatives	Buy	Sell	Net
Ind. Futures	1455	1687	(232)
Ind. Options	57137	55746	1391
Stk. Futures	8174	8632	(458)
Stk. Options	5109	5120	(12)

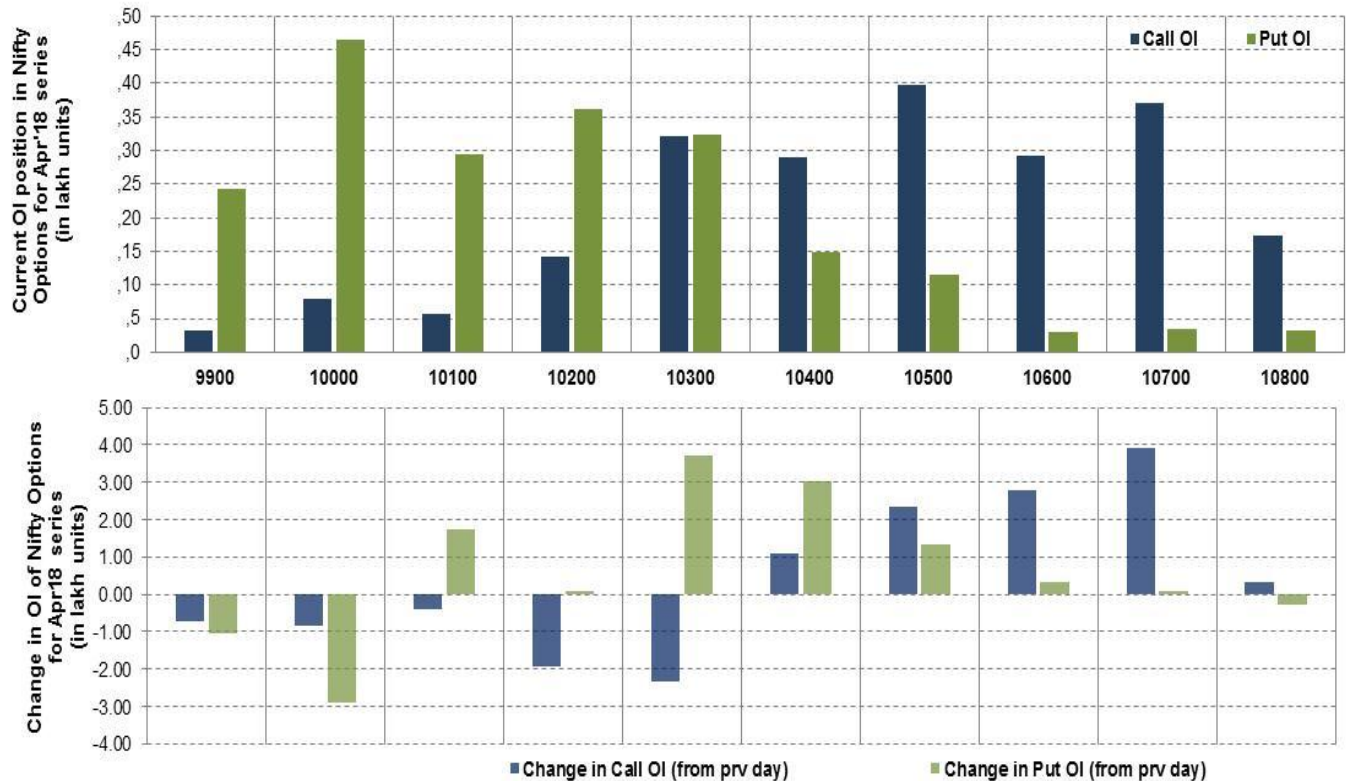
Nifty Futures



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 April month expiry was the most active call with an addition of 0.23 million in open interest.
- Among Nifty puts, 10,000 SP from the April month expiry was the most active put with a reduction of 0.29 million open interests.
- The maximum OI outstanding for Calls was at 10,500 SP (3.96mn) and that for Puts was at 10,000 SP (4.63mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 09/04/18

Avg Avg



Nifty Cash prices have settled at 10379.35 up by 0.46% from its previous close. On the upper side it has resistance of 10450 and 10500 levels, while lower side it has support of 10300 and 10250 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
BALKRISIND	885,600	1,074,400	21.32	1280.25	5.28
PAGEIND	35,250	41,300	17.16	24969.55	4.73
MARICO	4,778,800	5,426,200	13.55	328.55	1.92
PVR	761,200	854,400	12.24	1303.60	4.16
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
ITC	93,076,800	89,824,800	-3.49	266.05	1.82
BANKINDIA	25,428,000	23,916,000	-5.95	116.25	2.56
JETAIRWAYS	8,163,600	7,665,600	-6.10	631.45	1.26
JUBLFOOD	2,213,000	2,057,000	-7.05	2456.55	0.78
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
STAR	960,000	1,313,400	36.81	656.70	-1.60
MINDTREE	1,882,800	2,458,800	30.59	810.10	-1.92
MGL	990,600	1,278,000	29.01	979.60	-3.44
ADANIEN	9,896,000	11,184,000	13.02	147.95	-1.69
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
ICICIBANK	93,524,750	90,406,250	-3.33	280.95	-0.02
CANBK	11,364,800	10,936,000	-3.77	286.50	-0.17
UJJIVAN	4,899,200	4,704,000	-3.98	380.10	-0.46
HINDZINC	11,811,200	11,196,800	-5.20	312.55	-0.57

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