

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10481	10416	10448	10484	10517	10552	Buy	Buy	Buy
Sensex	34193	33994	34093	34203	34303	34413	Buy	Buy	Buy
Nifty Futures	10490	10420	10455	10491	10526	40562	Buy	Buy	Buy
Bank Nifty	25201	24895	25048	25230	25382	25564	Buy	Buy	Buy
CNX IT	13260	12947	13104	13242	13399	13537	Buy	Buy	Buy

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	34192.7	91.5	0.3
NIFTY	10480.6	22.0	0.2
MIDCAP	16677.8	77.1	0.5
SMLCAP	17982.0	47.2	0.3
BSEFMC	10631.3	-31.9	-0.3
AUTO	25453.6	13.5	0.1
POWER	2200.4	7.4	0.3
REALTY	2281.2	10.0	0.4
BSE IT	12781.6	64.2	0.5
BANSEX	28302.5	29.9	0.1
OILGAS	14666.7	-37.0	-0.3
METAL	14095.9	139.6	1.0

Currency Futures	Close	Pre. Pts	% Chg
25-Apr-18 EUR-INR	80.44	80.74	-0.37
25-Apr-18 USD-INR	65.28	65.34	-0.10
25-Apr-18 GBP-INR	93.07	92.81	0.29
25-Apr-18 JPY-INR	60.66	61.02	-0.58

Advance/ Decline	Adv	Dec	Un Ch.
NSE	878	920	93
BSE	1291	1434	130

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4338	4738	(400)
DII	3565	3878	(616)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity benchmarks extended the winning streak for seventh straight session with frontline gauges ending near their crucial 33,200 (Sensex) and 10,500 (Nifty) levels, as better than expected macro-economic data painted a positive picture of the economy. Markets started the session on an optimistic note with report that India's industrial output grew 7.1 percent year-on-year in February, bigger than the expected 6.8 percent expansion. The cumulative growth for the period April-February 2017-18 over the corresponding period of the previous year stood at 4.3%. India's Consumer Price Index (CPI) for the month of March came to 4.28% as compared to 4.44% in February. CPI food inflation for March also eased substantially to 2.81% versus 3.26% in last month. Traders also took some encouragement with report that the Confederation of Indian Industry (CII) is expecting India's gross domestic product (GDP) to grow at 7.3-7.7 per cent during the 2018-19 financial year. This is based on strengthening demand in the rural economy, including agriculture and non-farm activities, as well as better global growth climate.

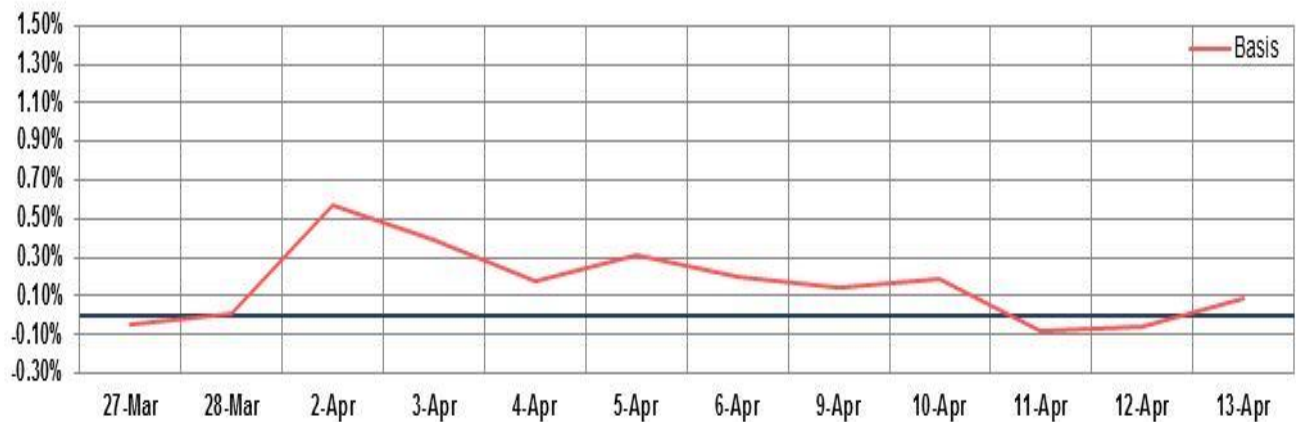
However, some profit booking was seen in second half of trade with market participants paring most of their gains as some concerns came with former RBI governor Raghuram Rajan's statement that he made it quite clear to the government that demonetisation was 'not a good idea' and that its implementation was not well-planned since 87.5% of the currency was being demonetised. However, markets managed to end the session in green, as some support came with global rating agency, Moody's Investors Service in its latest report stating that the pick-up in India's GDP growth rate is optimistic for asset-backed securities (ABS)

Market Turnover & FII Derivative Data

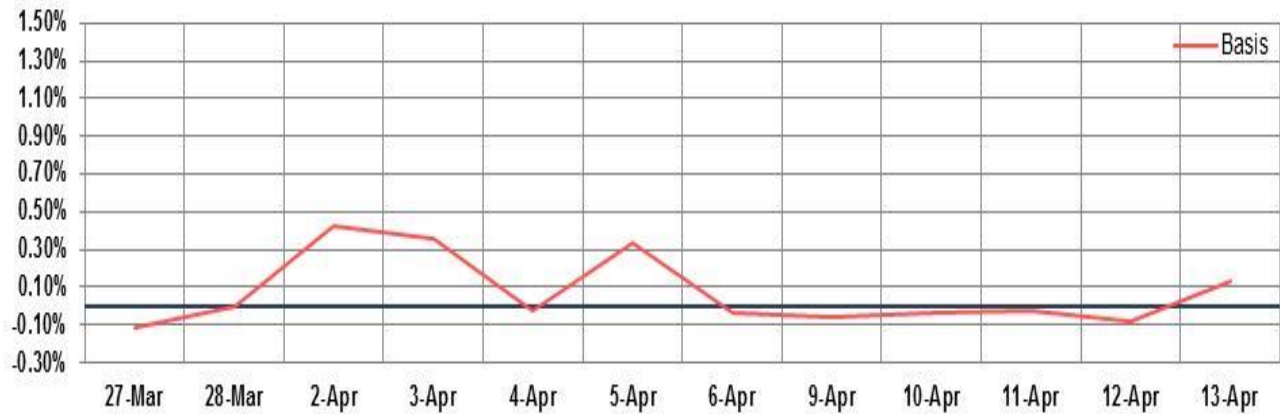
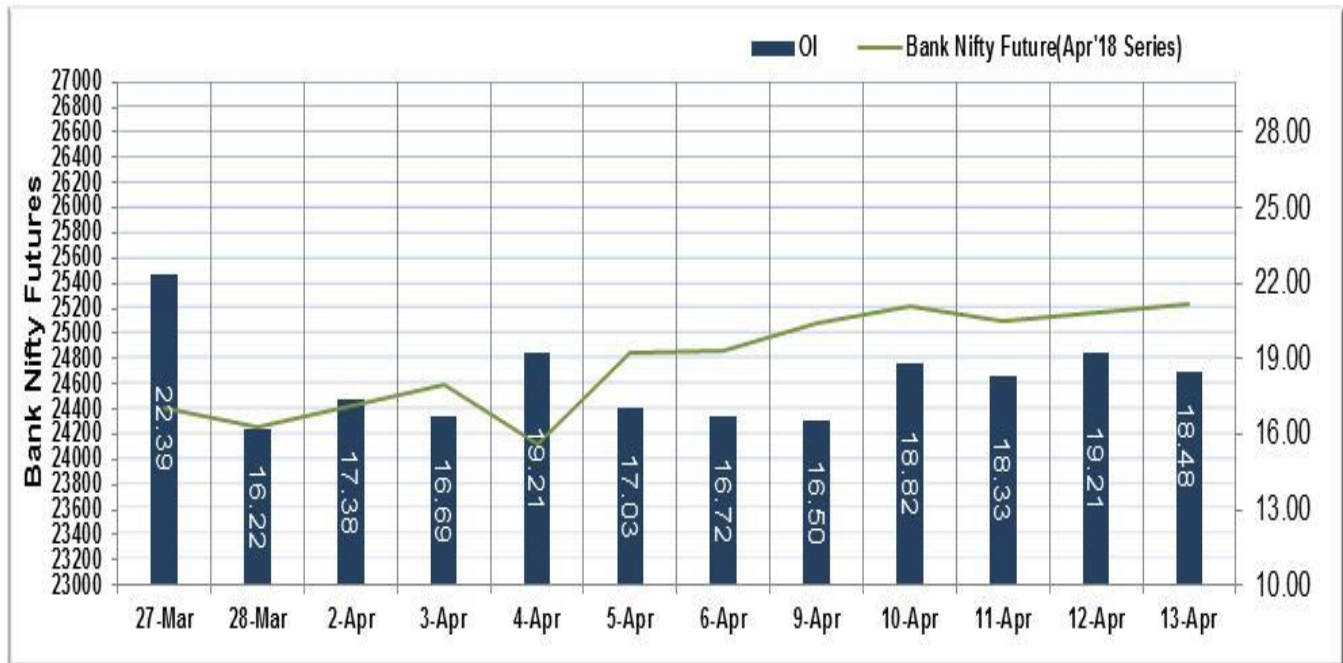
Market TO	Current	Previous	Net%
BSE CASH	3063	3538	(13)
NSE CASH	29218	29398	(1)
NSE FO	578396	1358258	(57)

FII Derivatives	Buy	Sell	Net
Ind. Futures	1902	2151	(249)
Ind. Options	70433	70239	193
Stk. Futures	8449	7613	836
Stk. Options	7096	7160	(64)

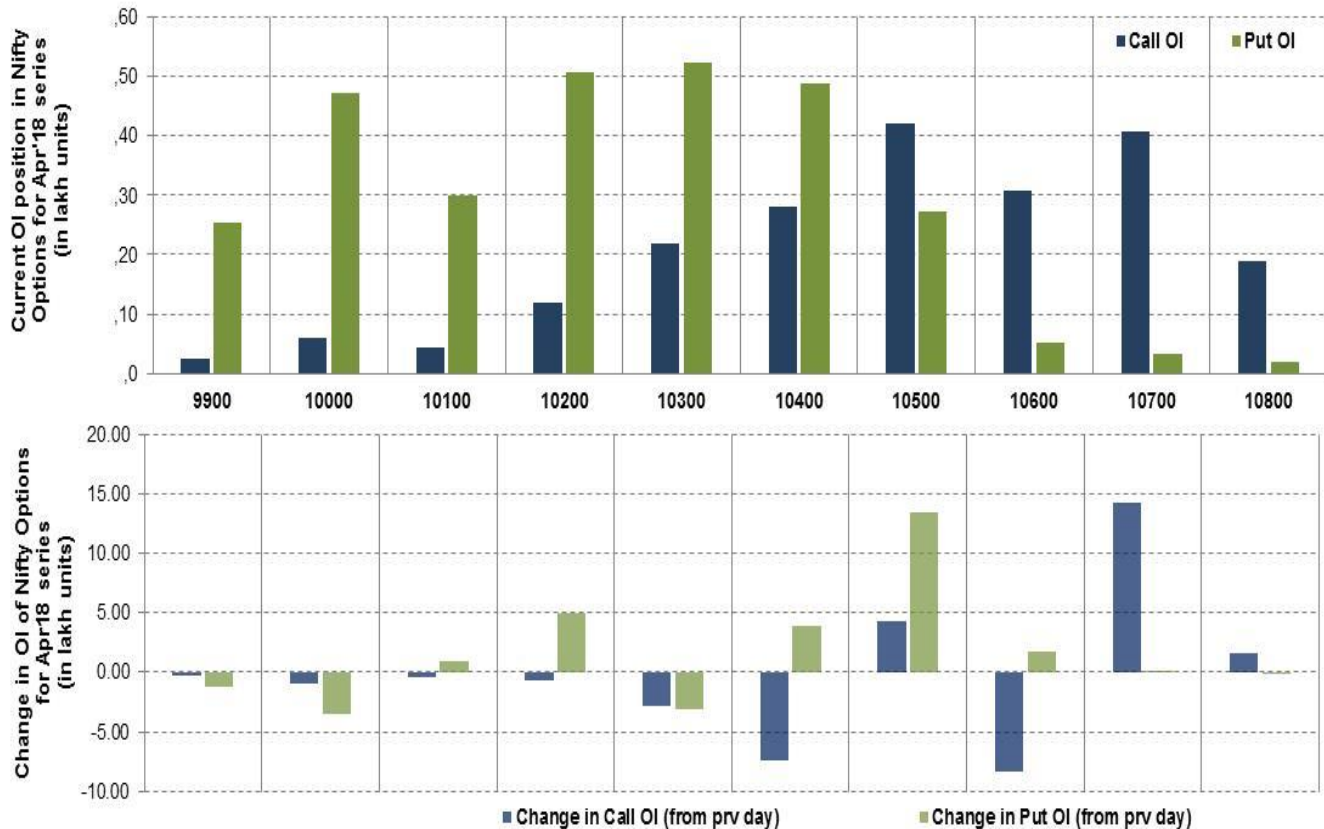
Nifty Futures



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 0.04 million in open interest.
- Among Nifty puts, 10,300 SP from the April month expiry was the most active put with a reduction of 0.03 million open interests.
- The maximum OI outstanding for Calls was at 10,500 SP (4.21mn) and that for Puts was at 10,300 SP (5.23mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 13/04/18

Avg Avg



Nifty Cash prices have settled at 10480.60 up by 0.21% from its previous close. On the upper side it has resistance of 10550 and 10600 levels, while lower side it has support of 10400 and 10350 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
BATAINDIA	2,501,400	2,965,600	18.56	773.75	0.12
NATIONALUM	38,416,000	44,864,000	16.78	77.20	6.26
PAGEIND	39,200	45,700	16.58	25224.60	2.07
TVSMOTOR	3,388,000	3,939,000	16.26	663.70	3.32
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
TATAPOWER	52,515,000	49,014,000	-6.67	87.75	0.52
BALKRISIND	1,048,800	952,000	-9.23	1315.20	3.13
APOLLOTYRE	11,844,000	10,668,000	-9.93	296.15	1.66
UBL	922,600	813,400	-11.84	1039.05	4.17
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
MGL	1,784,400	3,963,600	122.13	917.50	-2.52
BPCL	10,924,200	15,967,800	46.17	406.85	-9.82
CEATLTD	1,074,850	1,319,150	22.73	1597.80	-2.20
MARICO	5,748,600	6,905,600	20.13	317.05	-2.33
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
AXISBANK	44,624,400	41,794,800	-6.34	541.65	-0.66
HDIL	28,719,000	26,649,000	-7.21	41.70	-2.80
TATASTEEL	21,282,600	19,623,200	-7.80	596.20	-1.11
CASTROLIND	11,622,800	10,617,600	-8.65	204.10	-1.07

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