

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11584	11504	11544	11612	11652	11720	Buy	Buy	Buy
Sensex	38585	38285	38435	38693	38843	39101	Buy	Buy	Buy
Nifty Futures	11653	11578	11616	11680	11717	11781	Buy	Buy	Buy
Bank Nifty	29804	29521	29662	29909	30050	30297	Buy	Buy	Buy
CNX IT	15999	15855	15927	16050	16122	16245	Buy	Buy	Buy
CNX Midcap	18076	17971	18023	18102	18155	18233	Neutral	Neutral	Buy
CNX Small Cap	6677	6610	6644	6679	6712	6747	Buy	Neutral	Neutral

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	38585.4	-353.9	-0.9
NIFTY	11584.3	-87.7	-0.8
MIDCAP	15368.9	-51.6	-0.3
SMLCAP	14969.0	-2.6	0.0
BSEFMC	11618.7	-31.6	-0.3
AUTO	19501.7	39.9	0.2
POWER	2023.1	-13.0	-0.6
REALTY	2138.7	20.4	1.0
BSE IT	15608.3	-142.2	-0.9
BANKEX	33573.7	-294.8	-0.9
OILGAS	14660.3	-47.1	-0.3
METAL	11598.4	-118.8	-1.0

Currency Futures	Close	Pre. Pts	% Chg
26-Apr-19 EUR-INR	78.38	78.55	-0.21
26-Apr-19 USD-INR	69.36	69.52	-0.22
26-Apr-19 GBP-INR	90.94	91.03	-0.10
26-Apr-19 JPY-INR	62.49	62.57	-0.12

Advance/ Decline	Adv	Dec	Un Ch.
NSE	769	1010	123
BSE	1141	1401	169

FII/DII Capital Mkt*	Buy	Sell	Net
FII	6433	5004	1429
DII	3174	2712	461

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

## Market Commentary

Indian equity markets ended Wednesday's session on bearish note, as Sensex and Nifty settled with losses of over 350 and 85 points, respectively. The markets started on a cautious note, after the International Monetary Fund (IMF) lowered Gross Domestic Product (GDP) outlook for India. The IMF has moderately scaled down India's economic growth projection to 7.3 per cent for the current financial year from its earlier forecast of 7.4 per cent and suggested that the country should continue to undertake economic reforms, including hire and fire, to create jobs. Trading sentiments also remained lackluster with the finance ministry's statement that the government has fallen short of Rs 50,000 crore in its direct tax collection target of Rs 12 lakh crore for 2018-19.

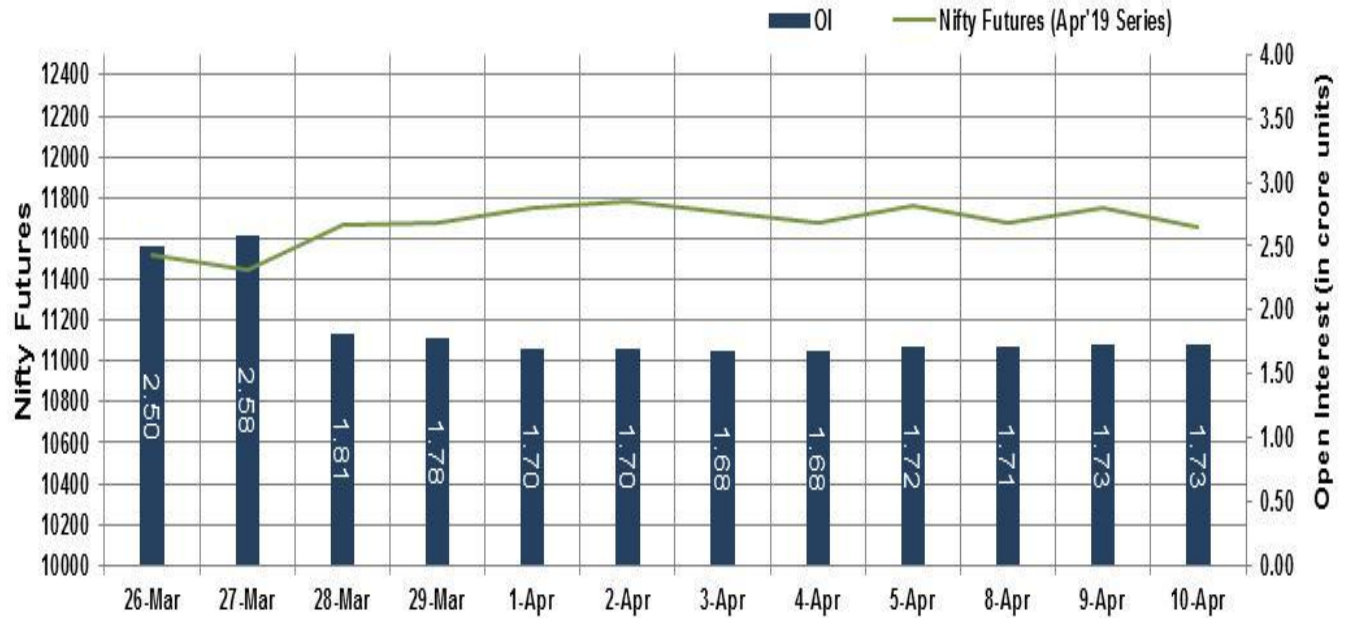
On the global front, European markets were trading in green, after Finland's trade balance led to a surplus in February as exports rose, while imports were broadly unchanged. The data from the Finnish Customs showed that trade balance swung to a surplus of EUR 95 million in February from a deficit of EUR 95 million in the same month previous year. In January, trade deficit was EUR 40 million. Exports rose 7 percent year-on-year, while imports were unchanged. Asian markets ended mixed, as growth worries coupled with geopolitical issues like US-China trade tensions and Brexit served to keep the underlying mood cautious.

## Market Turnover & FII Derivative Data

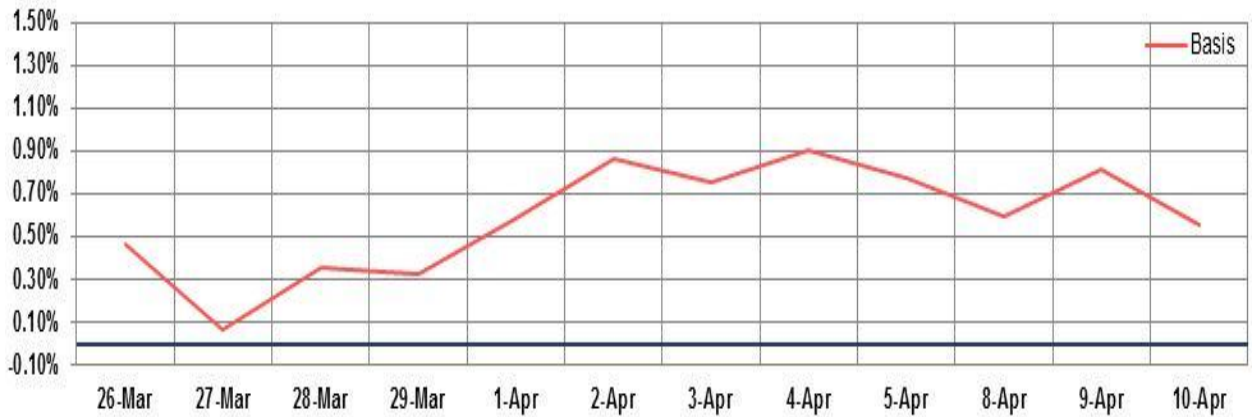
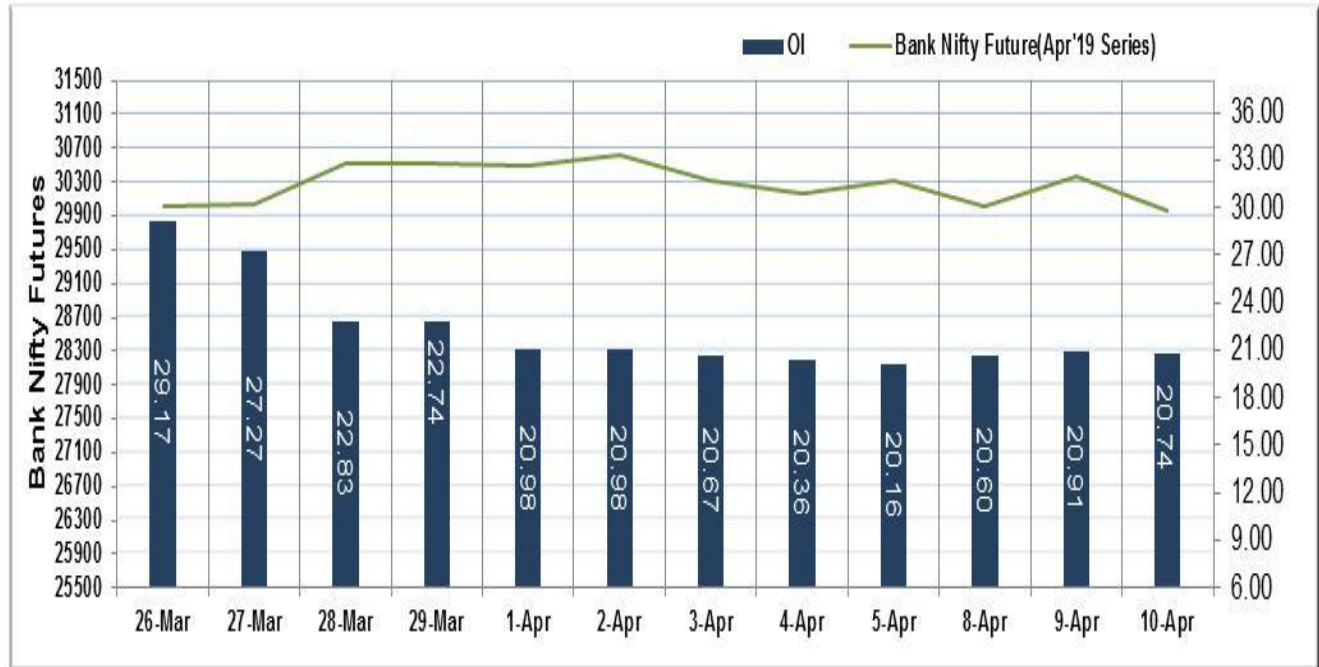
Market TO	Current	Previous	Net%
BSE CASH	2835	2356	20
NSE CASH	36843	30493	21
NSE FO	1159692	974652	19

FII Derivatives	Buy	Sell	Net
Ind. Futures	2264	3433	(1170)
Ind. Options	220060	219753	307
Stk. Futures	11036	11725	(689)
Stk. Options	6223	6218	5

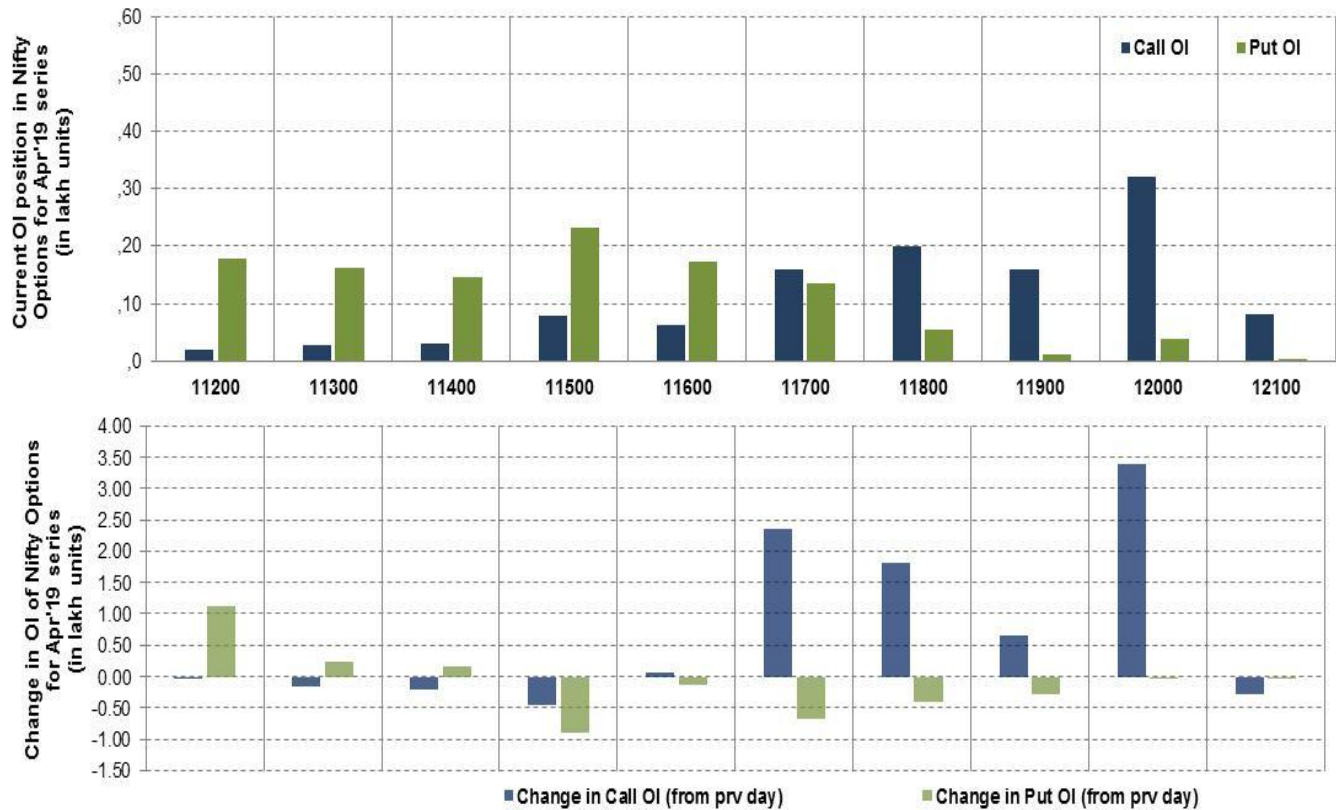
## Nifty Futures



## 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 12,000 SP from the Apr month expiry was the most active call with an addition of 0.34 million in open interest.
- Among Nifty puts, 11,500 SP from the Apr month expiry was the most active put with a reduction of 0.09 million open interests.
- The maximum OI outstanding for Calls was at 12,000 SP (3.22mn) and that for Puts was at 11,500 SP (2.33mn)

## Nifty Technical & Indices Levels

1-Nifty 50 - 10/04/19  
Avg Avg



Nifty Cash prices have settled at 11584.3 down by 0.75 percent from the previous close. On the upper side it has resistance of 11650 and 11700 levels, while lower side it has support of 11550 and 11500 levels. Intraday traders should be cautious and take position accordingly.

Fresh Longs ↑ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
INFIBEAM	11,776,000	14,256,000	21.06	46.00	9.92
PVR	545,600	622,000	14.00	1704.05	0.83
UJJIVAN	3,080,000	3,483,200	13.09	338.45	3.33
GODREJCP	5,563,800	6,265,800	12.62	669.20	0.15
Short-Covering ↓ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
JETAIRWAYS	6,162,200	5,929,000	-3.78	245.85	1.78
WIPRO	31,545,600	30,268,800	-4.05	280.55	2.02
ZEEL	19,099,600	18,248,100	-4.46	414.15	0.40
ALBK	23,725,000	22,334,000	-5.86	53.40	0.38
Fresh Shorts ↑ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
HDFCBANK	9,414,250	13,056,250	38.69	2254.60	-2.21
SRTRANSFIN	3,249,600	3,673,800	13.05	1200.00	-2.48
ASIANPAINT	5,197,800	5,804,400	11.67	1421.00	-2.24
TORNTPOWER	2,394,000	2,640,000	10.28	257.00	-1.42
Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
INDIANB	3,520,000	3,392,000	-3.64	273.00	-0.20
TORNTPHARM	762,000	733,000	-3.81	1870.10	-0.28
TVSMOTOR	5,555,000	5,337,000	-3.92	484.65	-0.19
CANBK	10,214,000	9,542,000	-6.58	282.95	-1.87

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