

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11594	11492	11543	11635	11686	11778	Neutral	Buy	Buy
Sensex	38645	38224	38434	38796	39007	39369	Neutral	Buy	Buy
Nifty Futures	11615	11517	11566	11658	11707	11799	Neutral	Buy	Buy
Bank Nifty	29688	29233	29460	29875	30103	30517	Neutral	Buy	Buy
CNX IT	16151	15991	16071	16138	16217	16284	Buy	Buy	Buy
CNX Midcap	17761	17540	17651	17845	17955	18150	Neutral	Buy	Buy
CNX Small Cap	6562	6488	6525	6591	6628	6694	Neutral	Neutral	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	38645.2	-495.1	-1.3
NIFTY	11594.5	-158.4	-1.4
MIDCAP	15147.8	-234.7	-1.5
SMLCAP	14804.3	-216.9	-1.4
BSEFMC	11818.0	-63.8	-0.5
AUTO	19844.8	-356.3	-1.8
POWER	2019.7	-13.7	-0.7
REALTY	2044.2	-53.4	-2.5
BSE IT	15650.7	90.8	0.6
BANKEX	33359.3	-661.2	-1.9
OILGAS	14528.3	-480.2	-3.2
METAL	11388.4	-213.1	-1.8

Currency Futures	Close	Pre. Pts	% Chg
26-Apr-19 EUR-INR	78.86	78.74	0.15
26-Apr-19 USD-INR	69.69	69.53	0.23
26-Apr-19 GBP-INR	91.25	91.22	0.04
26-Apr-19 JPY-INR	62.36	62.20	0.26

Advance/ Decline	Adv	Dec	Un Ch.
NSE	417	1416	107
BSE	739	1764	194

FII/DII Capital Mkt*	Buy	Sell	Net
FII	2606	2533	73
DII	2796	2864	(68)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity benchmarks witnessed over a percent fall on Monday, with Sensex and Nifty breaching their psychological levels of 38,700 and 11,600, respectively. The start of the day was negative, amid a private report stating that business sentiments continue to decline for the country's financial and macro-economic conditions in the second quarter of the year compared to the same period a year before. As per the report, Composite Business Optimism Index stands at 78.4 during Q2 2019 as against 85.0 during Q2 2018 marking a 7.7% decline. The street also got cautious, with reports that National transporter Indian Railways account for nearly three-fifths of 344 central sector projects that are facing huge cost overrun due to delay in implementation for various reasons. The latest flash report of the Statistics and Programme Implementation Ministry (MOSPI) for December 2018 showed that total cost overrun of 205 delayed railway projects is whopping Rs 2.21 trillion.

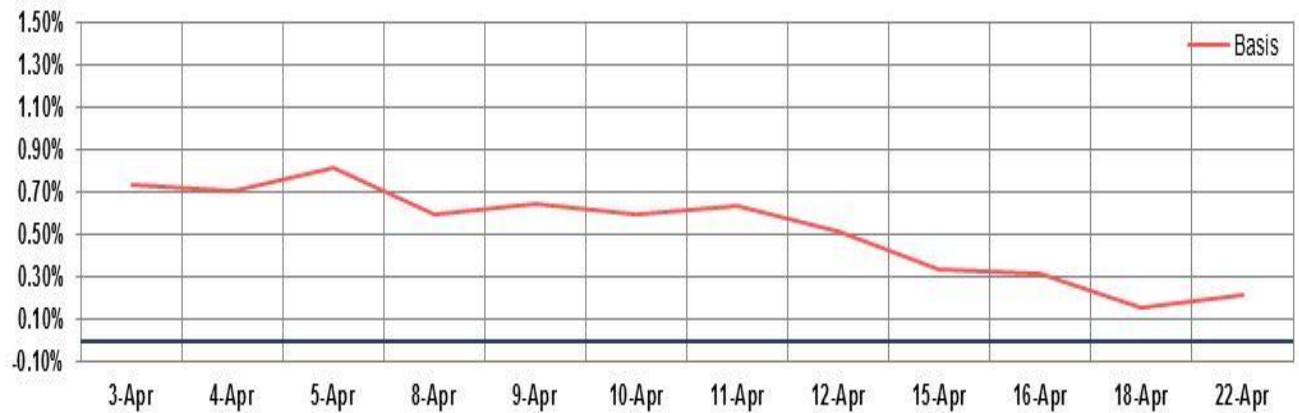
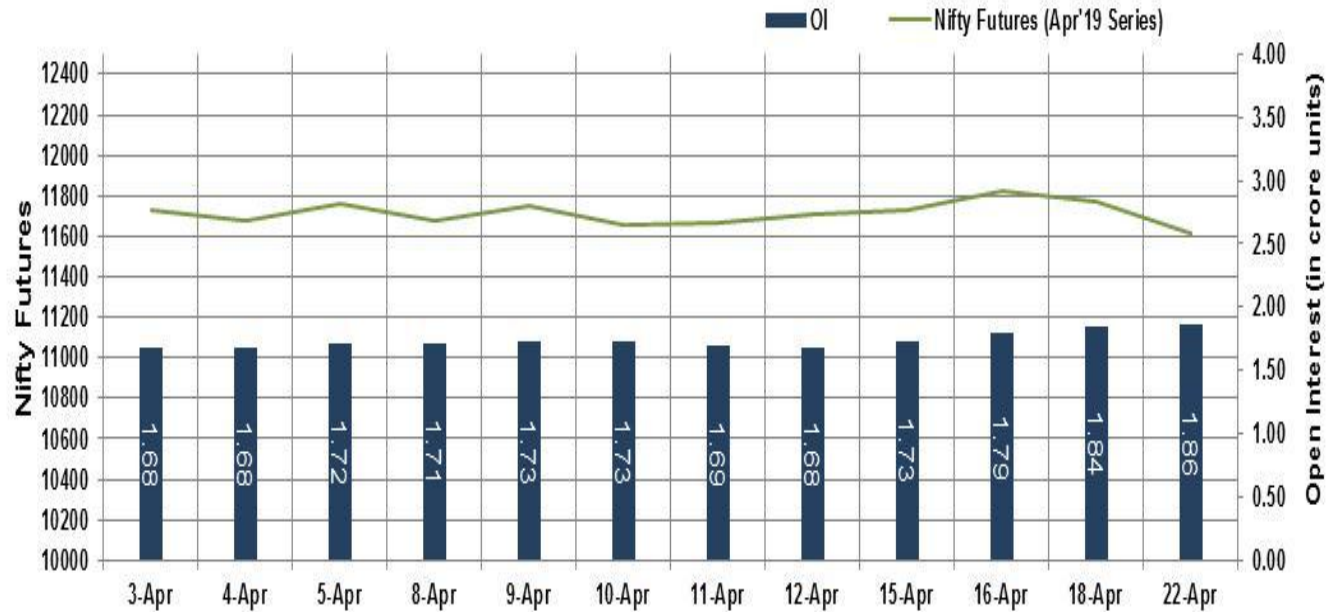
On the global front, European markets remained closed on Monday for Easter holiday. Asian markets ended mixed, as producer prices in South Korea were up 0.3 percent on month in March. The Bank of Korea said that this follows the 0.1 percent increase in February. Individually, agricultural, forestry and marine products climbed 1.0 percent on month, while manufacturing products added 0.4 percent, services rose 0.2 percent and utilities were flat. On a yearly basis, producer prices added 0.1 percent after sliding 0.2 percent in the previous month. Separately, overall nationwide consumer prices in Japan were up 0.5 percent on year in March.

Market Turnover & FII Derivative Data

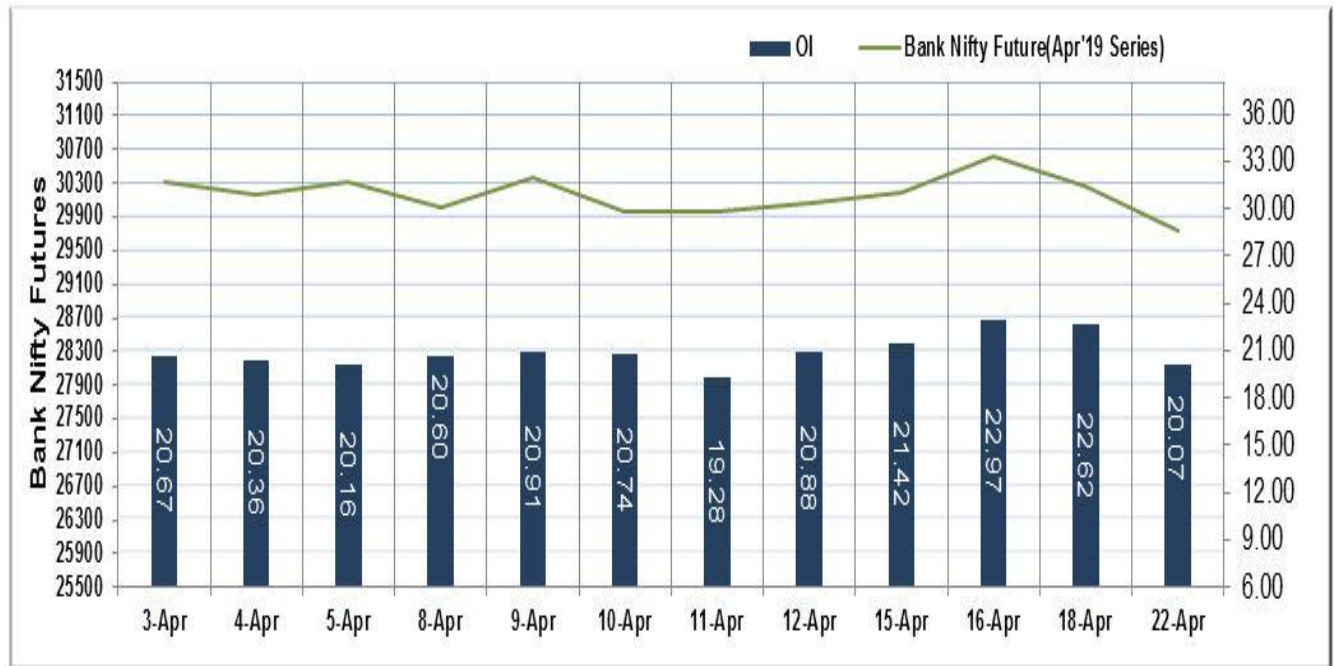
Market TO	Current	Previous	Net%
BSE CASH	2466	2987	(17)
NSE CASH	27099	36570	(26)
NSE FO	847297	2163259	(61)

FII Derivatives	Buy	Sell	Net
Ind. Futures	7238	6943	294
Ind. Options	130381	126969	3412
Stk. Futures	24435	24889	(454)
Stk. Options	7866	7954	(88)

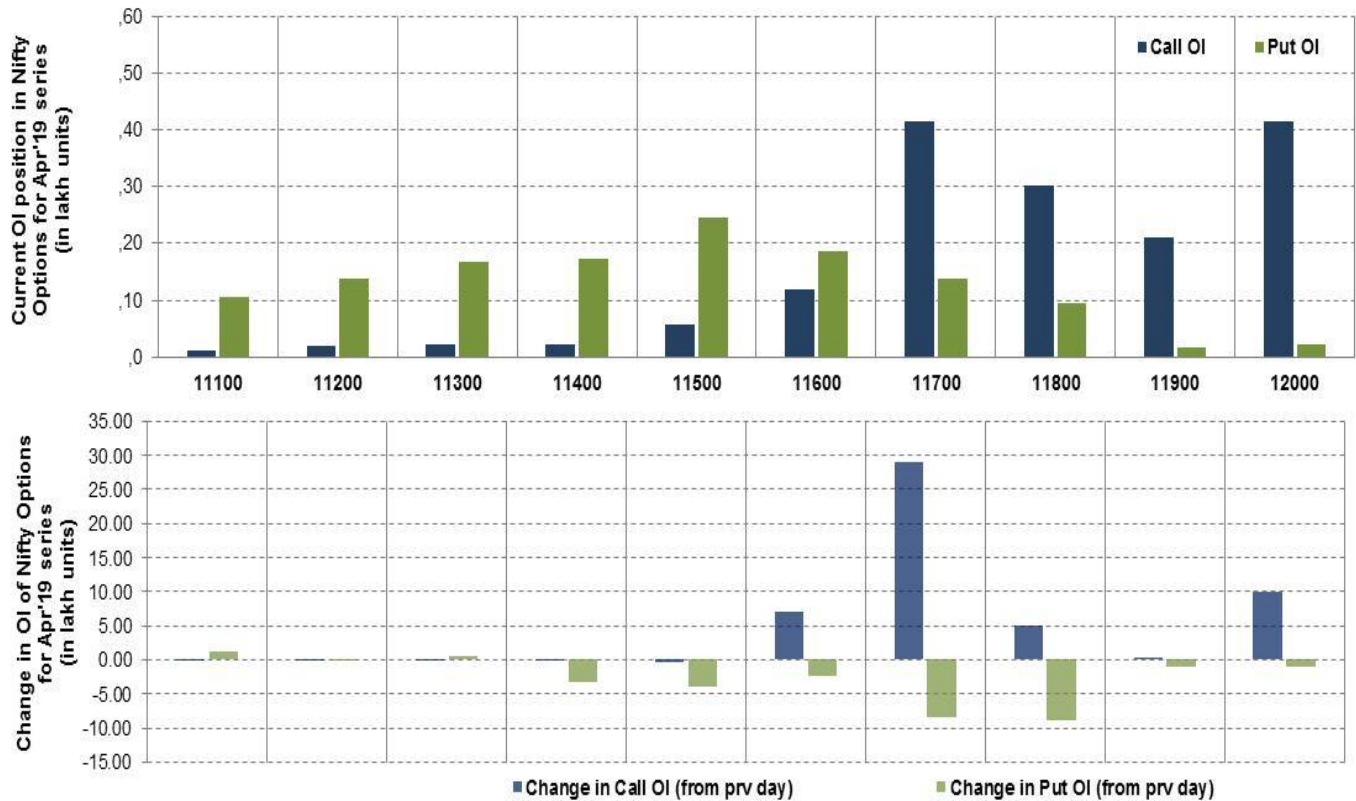
Nifty Futures



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 11,700 SP from the Apr month expiry was the most active call with an addition of 2.90 million in open interest.
- Among Nifty puts, 11,500 SP from the Apr month expiry was the most active put with a reduction of 0.39 million open interests.
- The maximum OI outstanding for Calls was at 11,700 SP (4.16mn) and that for Puts was at 11,500 SP (2.45mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 22/04/19

Avg Avg



Nifty Cash prices have settled at 11594.45 down by 1.35 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
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
Short-Covering ↓ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
UPL	11,691,600	9,472,800	-18.98	937.60	0.30
SUNTV	4,767,000	3,575,000	-25.01	600.45	2.00
MINDTREE	3283200	2446200	-25.49	972.55	0.62
IDEA	235872900	174401300	-26.06	16.60	0.61
Fresh Shorts ↑ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
DLF	45,962,800	46,508,800	1.19	173.05	-5.82
GAIL	9,259,824	9,291,828	0.35	345.30	-2.25
-	-	-	-	-	-
-	-	-	-	-	-
Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
PAGEIND	104,625	73,250	-29.99	22935.00	-3.09
SHREECEM	86,700	59,950	-30.85	19413.20	-1.40
BHARATFORG	8,769,600	6,038,400	-31.14	482.00	-3.95
IGL	3,742,750	2,552,000	-31.81	314.75	-2.88

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