

# Daily Derivatives & Market Report

dy/dx

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## Market Summary

| Domestic Indices | Close   | Points | % Chg |
|------------------|---------|--------|-------|
| SENSEX           | 29442.6 | 496.4  | 1.71  |
| NIFTY            | 9087.0  | 152.4  | 1.71  |
| MIDCAP           | 13557.2 | 191.6  | 1.43  |
| SMLCAP           | 13767.5 | 162.52 | 1.19  |
| BSEFMC           | 7933.8  | 140.52 | 1.60  |
| AUTO             | 22064.6 | 273.6  | 1.26  |
| POWER            | 2191.2  | 34.13  | 1.58  |
| REALTY           | 1512.3  | 37.94  | 2.57  |
| BSE IT           | 10576.7 | 120.1  | 1.15  |
| BANKEX           | 24080.6 | 456.9  | 1.93  |
| OILGAS           | 13370.1 | 89.05  | 0.67  |
| METAL            | 11520.3 | -34.48 | -0.30 |

| Currency Futures  | Close | Pre. Pts | % Chg |
|-------------------|-------|----------|-------|
| 29-Mar-16 EUR-INR | 70.23 | 70.88    | -0.90 |
| 29-Mar-16 USD-INR | 65.95 | 66.72    | -1.15 |
| 29-Mar-16 GBP-INR | 80.11 | 81.24    | -1.35 |
| 29-Mar-16 JPY-INR | 57.45 | 57.90    | -0.75 |

| Advance/ Decline | Adv  | Dec  | Un Ch. |
|------------------|------|------|--------|
| NSE              | 1041 | 610  | 93     |
| BSE              | 1704 | 1125 | 216    |

| FII/DII Capital Mkt* | Buy   | Sell | Net    |
|----------------------|-------|------|--------|
| FII                  | 10205 | 6117 | 4088   |
| DII                  | 3208  | 4728 | (1520) |

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

## Market Commentary

Indian benchmark equity indices staged a blockbuster performance on the first day of the new week by vivaciously rallying over one and half percent in the session and conquering their important psychological levels. Investors continued to build hefty positions across the board as sentiments got a boost from BJP's stunning victory in Uttar Pradesh assembly elections, which gives it room for adding more representatives in the Rajya Sabha. On Saturday, the BJP won an unexpected 312 out of 403 seats in the assembly elections of the India's largest state, raising expectations of continued political stability, smooth implementation of a proposed goods and services tax and reforms in areas such as labour laws and land acquisition. Furthermore, Investors' morale also remained upbeat as Industrial production bounced back into expansion in January, kicking off the financial year's last quarter on a positive note albeit amid expectations that it will bear the brunt of demonetisation. The index of industrial production (IIP) rose 2.7% in January from a year ago, the second fastest monthly growth this financial year behind 5.7% recorded in November 2016.

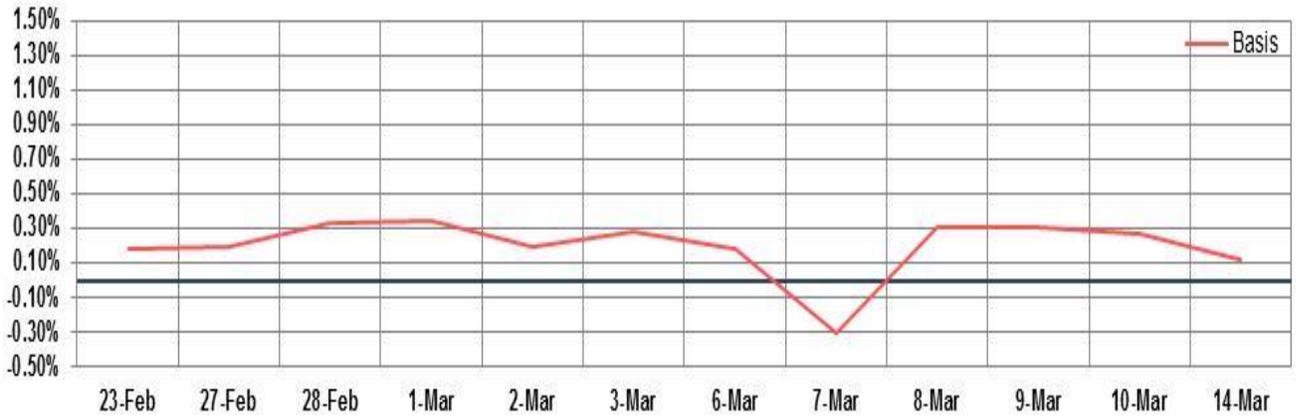
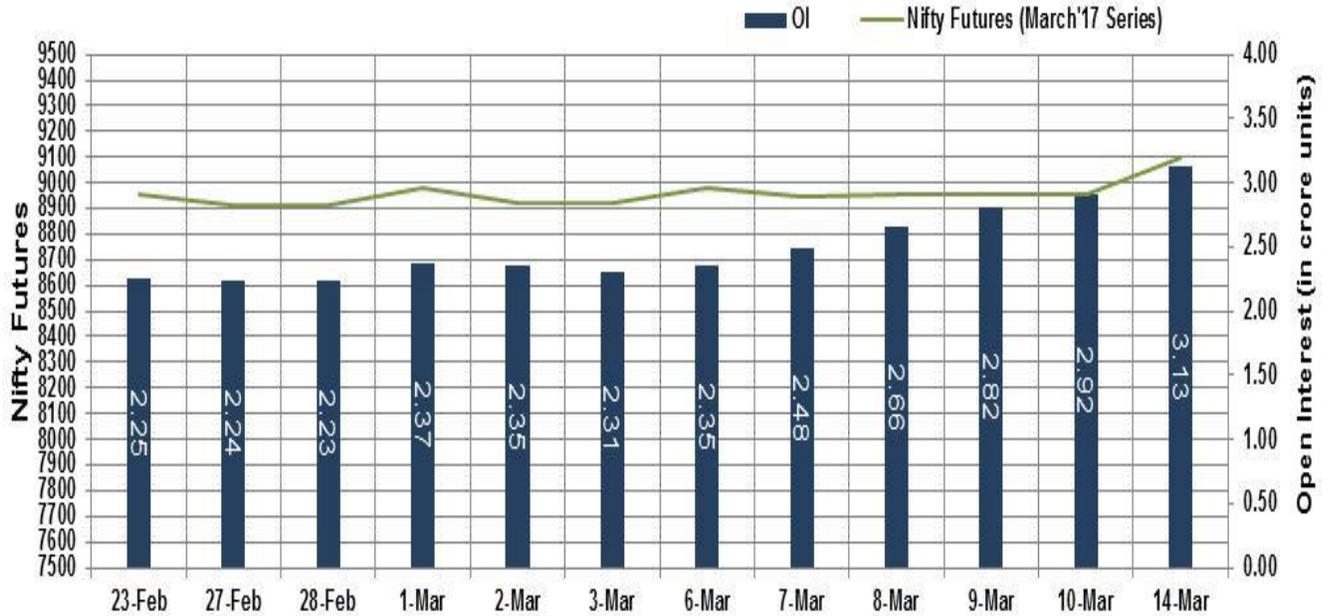
On the global front, Asian stock markets ended mostly higher on Tuesday, as investors awaited the outcome of the Federal Reserve's meeting, and a batch of economic and political events later this week. Further, Chinese shares ended on a flat note even as a slew of economic reports suggested that the world's second-largest economy remained strong at the start of 2017.

## Market Turnover & FII Derivative Data

| Market TO | Current | Previous | Net% |
|-----------|---------|----------|------|
| BSE CASH  | 4678    | 7509     | (38) |
| NSE CASH  | 27837   | 17336    | 61   |
| NSE FO    | 455781  | 260424   | 75   |

| FII Derivatives | Buy   | Sell  | Net   |
|-----------------|-------|-------|-------|
| Ind. Futures    | 4714  | 2877  | 1837  |
| Ind. Options    | 50334 | 46945 | 3389  |
| Stk. Futures    | 9026  | 8527  | 499   |
| Stk. Options    | 5216  | 5326  | (109) |

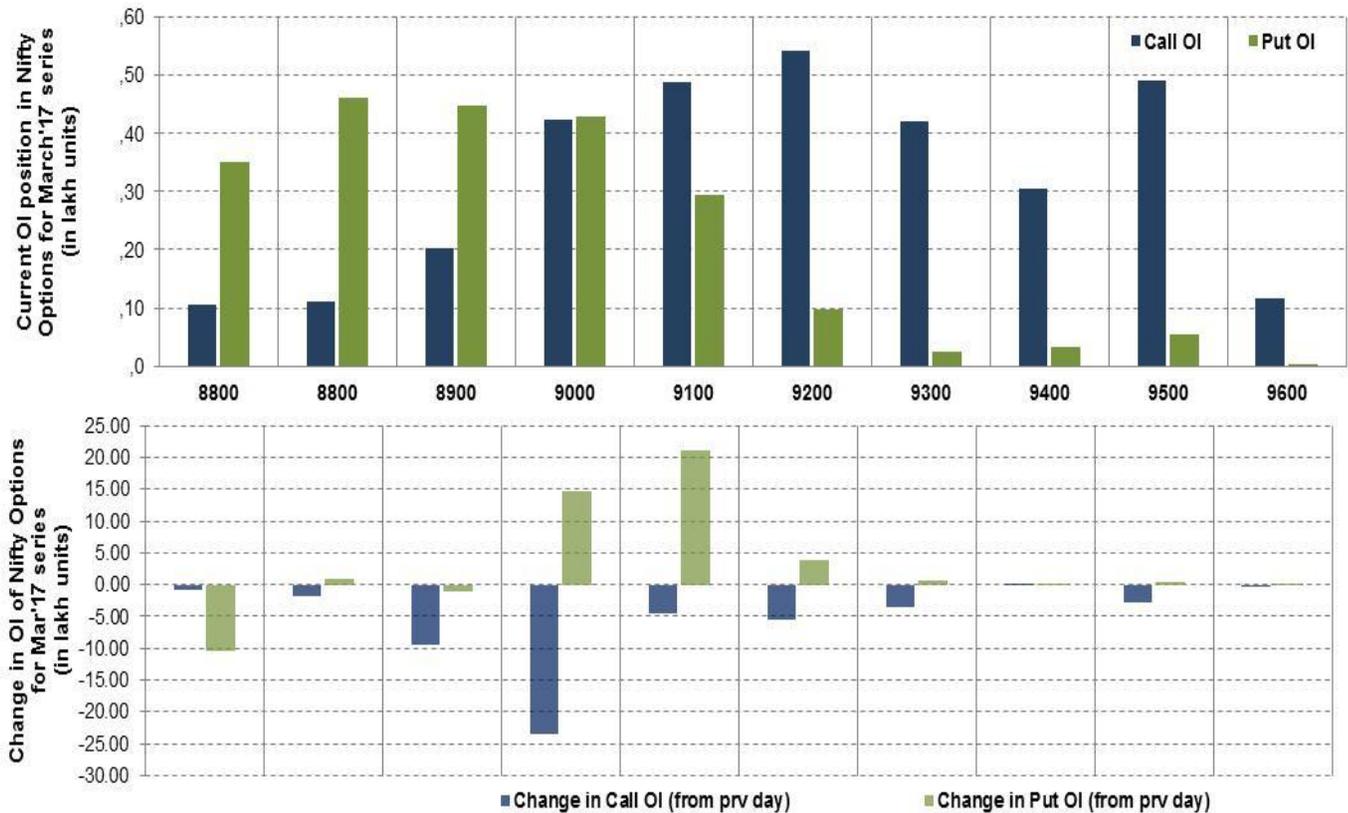
# Nifty Futures



# 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 9,200 SP from the March month expiry was the most active call with a reduction of 0.55 million in open interest.
- Among Nifty puts, 8,800 SP from the March month expiry was the most active put with an addition of 0.09 million open interests.
- The maximum OI outstanding for Calls was at 9,200 SP (5.40mn) and that for Puts was at 8,800 SP (4.62mn).

## Nifty Technicals & Indices Levels

1-Nifty 50 - 14/03/17  
Avg Avg



Nifty Cash prices have settled at 9087.0 up by 1.71% from its previous close. On the upper side it has resistance of 9150 and 9200 levels, While lower side it has support of 9000 and 8900 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>9087</b>  | 9152.3  | 9119.7  | <b>9090</b>  | 9057.4  | 9027.8  |
| Sensex        | <b>29443</b> | 29659.4 | 29551.0 | <b>29454</b> | 29345.1 | 29247.7 |
| Nifty Futures | <b>9103</b>  | 9193.3  | 9148.1  | <b>9113</b>  | 9067.7  | 9032.5  |
| Bank Nifty    | <b>21103</b> | 21360.4 | 21231.5 | <b>21146</b> | 21016.8 | 20930.9 |
| CNX IT        | <b>10879</b> | 10981.9 | 10930.6 | <b>10876</b> | 10824.7 | 10770.1 |

| Fresh Longs ↑ Open Interest ↑ Price    |             |             |           |         |             |
|--|-------------|-------------|-----------|---------|-------------|
| Script                                 | Prev. OI    | Cur. OI     | % Chg. OI | LTP     | Price % Chg |
| CEATLTD                                | 1,893,500   | 2,555,000   | 34.94     | 1236.00 | 6.56        |
| HINDZINC                               | 10,243,200  | 12,710,400  | 24.09     | 288.50  | 1.16        |
| BATAINDIA                              | 2,867,700   | 3,533,200   | 23.21     | 532.00  | 4.18        |
| SIEMENS                                | 825,000     | 980,000     | 18.79     | 1259.00 | 4.42        |
| Short-Covering ↓ Open Interest ↑ Price |             |             |           |         |             |
| Script                                 | Prev. OI    | Cur. OI     | % Chg. OI | LTP     | Price % Chg |
| JSWSTEEL                               | 44,145,000  | 43,107,000  | -2.35     | 181.65  | 2.80        |
| JETAIRWAYS                             | 5,234,000   | 5,110,000   | -2.37     | 447.00  | 1.06        |
| ANDHRABANK                             | 20,130,000  | 19,650,000  | -2.38     | 54.60   | 1.77        |
| PCJEWELLER                             | 936,000     | 909,000     | -2.88     | 385.80  | 1.89        |
| Fresh Shorts ↑ Open Interest ↓ Price   |             |             |           |         |             |
| Script                                 | Prev. OI    | Cur. OI     | % Chg. OI | LTP     | Price % Chg |
| COALINDIA                              | 12,960,800  | 15,140,200  | 16.82     | 296.30  | -0.59       |
| CONCOR                                 | 1,259,000   | 1,399,500   | 11.16     | 1230.00 | -0.86       |
| AXISBANK                               | 26,284,800  | 29,067,600  | 10.59     | 513.30  | -0.64       |
| NMDC                                   | 20,196,000  | 22,254,000  | 10.19     | 135.60  | -0.55       |
| Long Unwinding ↓ Open Interest ↓ Price |             |             |           |         |             |
| Script                                 | Prev. OI    | Cur. OI     | % Chg. OI | LTP     | Price % Chg |
| JPASSOCIAT                             | 140,352,000 | 138,176,000 | -1.55     | 14.15   | -5.67       |
| JINDALSTEL                             | 41,130,000  | 38,034,000  | -7.53     | 124.50  | -1.23       |
| -                                      | -           | -           | -         | -       | -           |
| -                                      | -           | -           | -         | -       | -           |

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