

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	R2	R1	Pivot	S1	S2	Daily	Weekly	Monthly
Nifty	9151	9224	9187	9166	9130	9108	Sell	Buy	Buy
Sensex	29461	29740	29601	29521	29382	29303	Sell	Buy	Buy
Nifty Futures	9182	9238	9210	9194	9166	9149	Sell	Buy	Buy
Bank Nifty	21687	21823	21755	21691	21623	21559	Sell	Buy	Buy
CNX IT	10064	10541	10303	10169	9930	9796	Sell	Sell	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	29461.4	-182.0	-0.61
NIFTY	9150.8	-52.65	-0.57
MIDCAP	14350.9	4.09	0.03
SMLCAP	14881.2	28.89	0.19
BSEFMC	9307.2	-44.42	-0.47
AUTO	22053.6	-171.3	-0.77
POWER	2282.7	-3.61	-0.16
REALTY	1723.7	15.68	0.92
BSE IT	9731.0	-273.1	-2.73
BANKEKX	24731.5	2.15	0.01
OILGAS	14217.9	146.1	1.04
METAL	11366.8	-331.8	-2.84

Currency Futures	Close	Pre. Pts	% Chg
26-Apr-16 EUR-INR	68.69	68.75	-0.10
26-Apr-16 USD-INR	64.52	64.77	-0.39
26-Apr-16 GBP-INR	80.93	81.00	-0.10
26-Apr-16 JPY-INR	59.18	59.14	0.08

Advance/ Decline	Adv	Dec	Un Ch.
NSE	793	873	81
BSE	1421	1482	145

FII/DII Capital Mkt*	Buy	Sell	Net
FII	3176	3583	(408)
DII	2629	2563	65

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Thursday's trading session turned out to be an abysmal end of the week for the Indian equity markets as they prolonged the somber run for yet another session and deposed over half a percent on disappointing macroeconomic data. Industrial growth contracted unexpectedly in February, while consumer inflation quickened to a five-month high in March, a double setback for the Indian economy as it enters the new financial year. Industrial production shrank 1.2% in February against a 3.3% rise in January, while Consumer inflation accelerated to 3.81% in March largely due to increased fuel prices. The decline in Industrial production was broad-based with manufacturing contracting 2%, mining reporting a 3.3% rise in February and electricity generation stagnant at 0.3%. Besides, a weak trend in other global markets on continued geopolitical tensions and comments by President Donald Trump expressing concern about a strong greenback, also dampened trading sentiment. Adding the woes, the country's second-largest software services company Infosys has posted lower-than-expected January-March earnings.

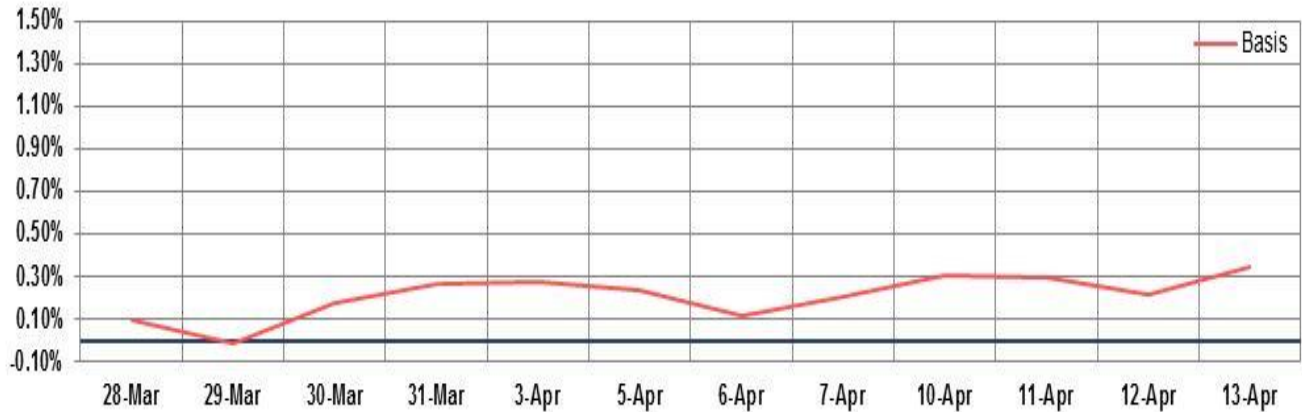
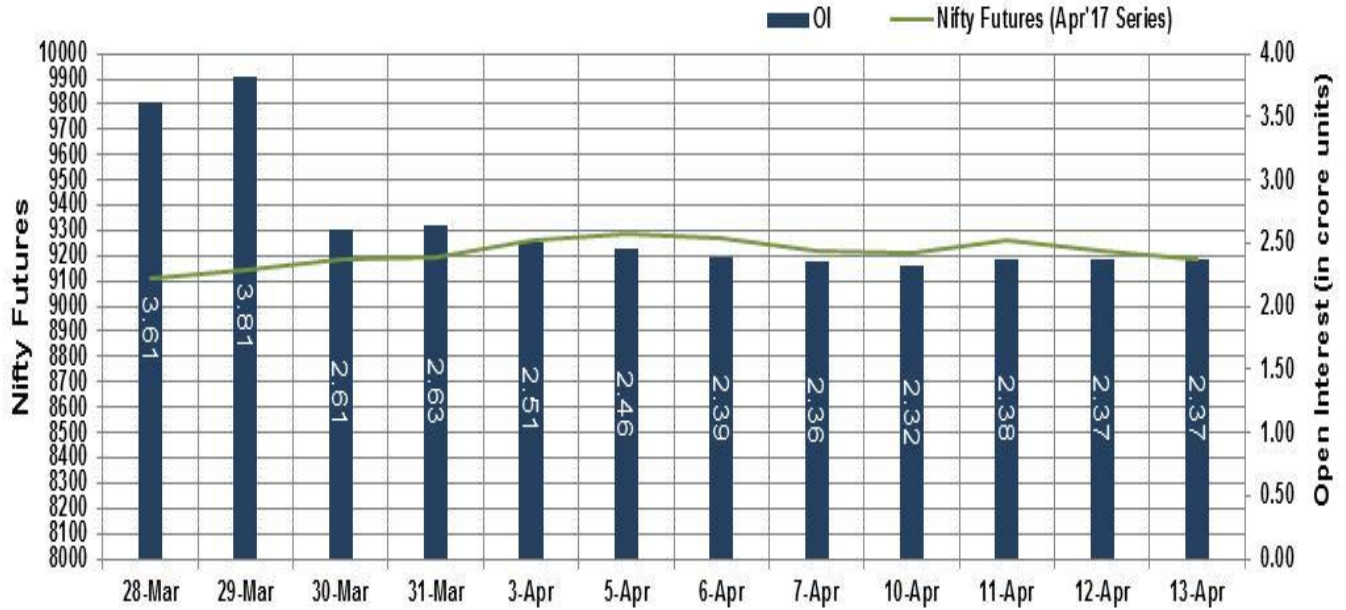
On the global front, Asian markets ended mostly lower on Thursday after the US dollar slumped and Treasury bond yields dropped to the lowest level this year in reaction to President Donald Trump's comments that the greenback was getting too strong and that he won't brand China a currency manipulator.

Market Turnover & FII Derivative Data

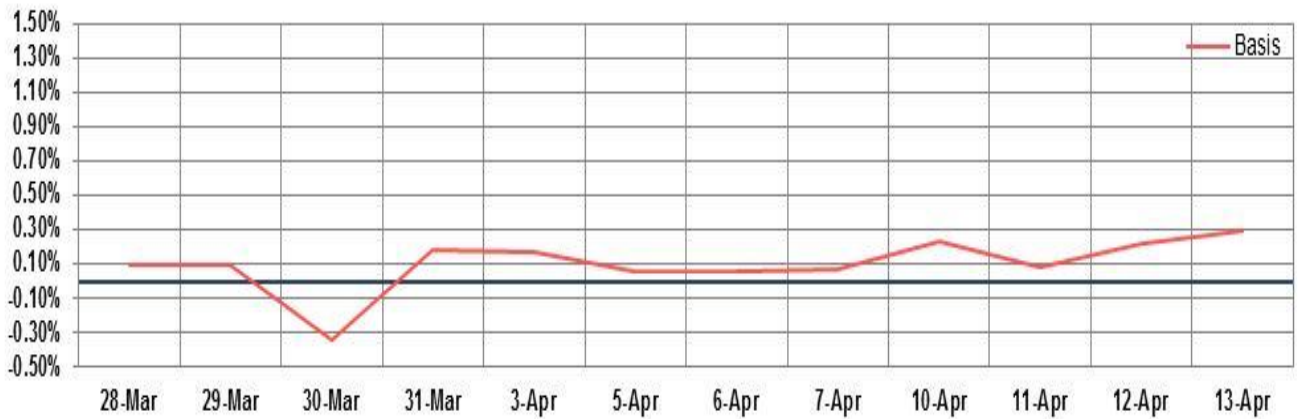
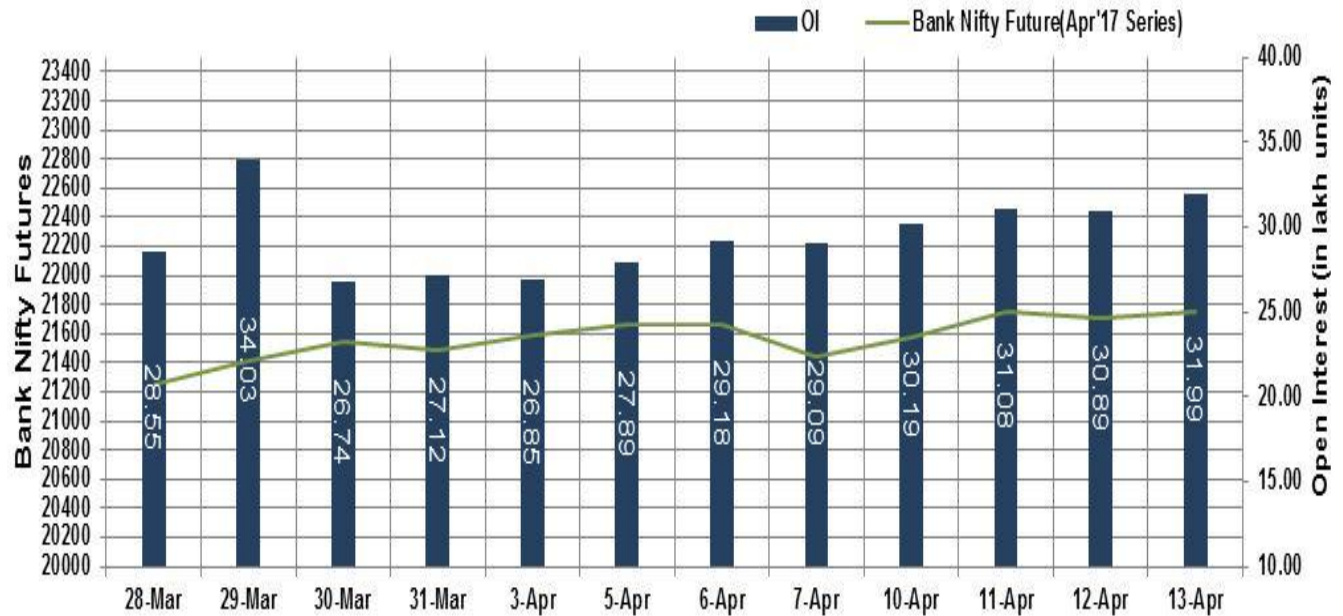
Market TO	Current	Previous	Net%
BSE CASH	3259	4130	(21)
NSE CASH	22326	25902	(14)
NSE FO	703169	600489	17

FII Derivatives	Buy	Sell	Net
Ind. Futures	1216	1069	147
Ind. Options	28521	26537	1984
Stk. Futures	5620	6176	(557)
Stk. Options	6122	6324	(202)

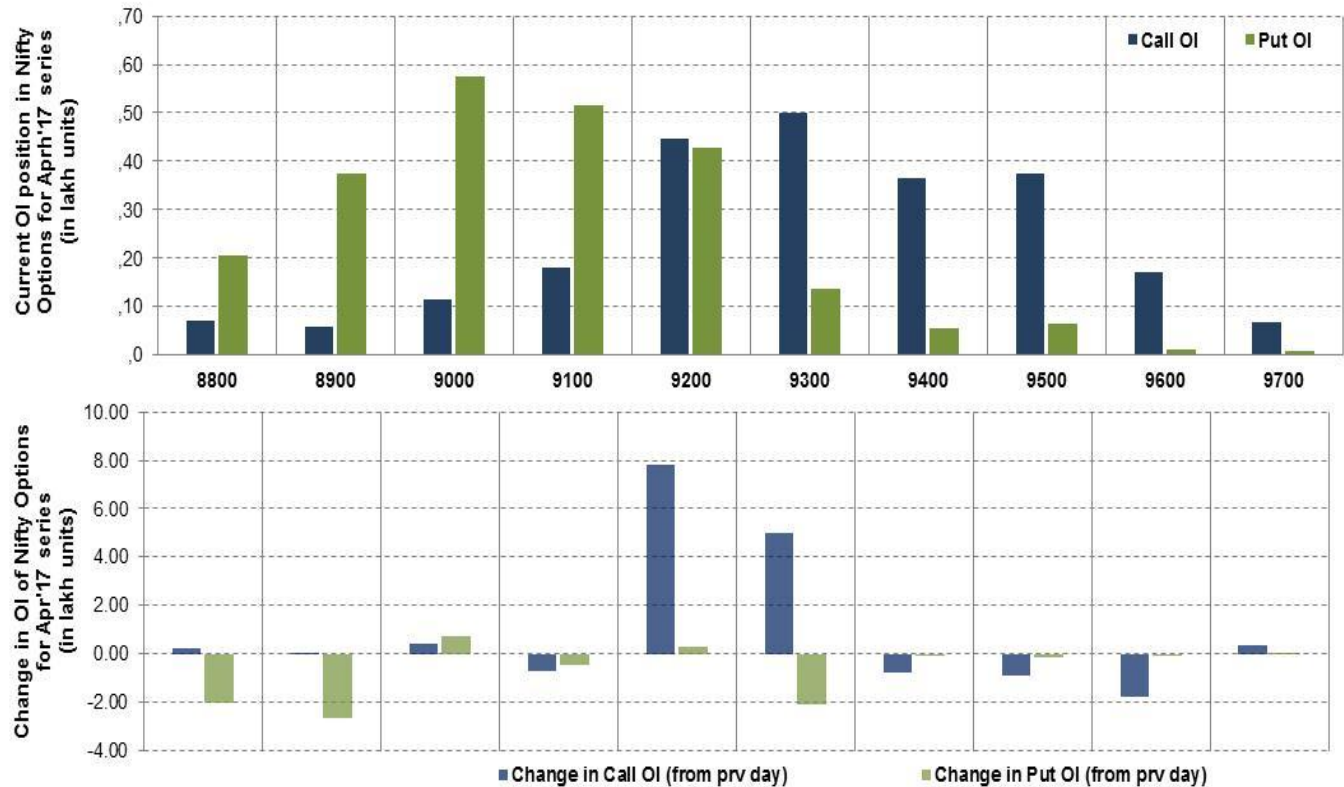
Nifty Futures



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 9,300 SP from the Apr month expiry was the most active call with an addition of 0.50 million in open interest.
- Among Nifty puts, 9,000 SP from the Apr month expiry was the most active put with an addition of 0.07 million open interests.
- The maximum OI outstanding for Calls was at 9,300 SP (5.01mn) and that for Puts was at 9,000 SP (5.74mn).

Nifty Technical & Indices Levels

1-Nifty 50 - 13/04/17
Avg Avg



Nifty Cash prices have settled at 9150.8 down by 0.57% from its previous close. On the upper side prices are likely to trade higher till 9200 and 9250 levels, while lower side it has support of 9100 and 9080 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
IBREALEST	25,250,000	39,020,000	54.53	106.55	7.74
EQUITAS	8,537,600	9,494,400	11.21	167.05	1.18
PEL	285,600	315,000	10.29	2247.70	7.92
NCC	25,712,000	27,576,000	7.25	91.90	3.72
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
PIDILITIND	1,941,000	1,857,000	-4.33	713.40	0.26
ENGINERSIN	28,028,000	26,607,000	-5.07	158.05	1.93
APOLLOHOSP	1,925,600	1,824,000	-5.28	1176.80	0.25
COALINDIA	21,061,300	19,878,100	-5.62	291.10	0.33
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
DALMIABHA	279,000	325,500	16.67	2124.05	-2.10
CAPF	896,800	1,032,000	15.08	789.70	-1.08
TATASTEEL	27,084,000	30,058,000	10.98	465.75	-2.91
WIPRO	8,677,200	9,620,400	10.87	494.60	-1.14
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
CUMMINSIND	674,400	648,600	-3.83	978.00	-0.82
JETAIRWAYS	5,715,000	5,391,000	-5.67	503.15	-0.60
CAIRN	27,741,000	26,138,000	-5.78	295.80	-4.57
ADANIPOWER	124,240,000	116,400,000	-6.31	32.95	-2.80

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