

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	R2	R1	Pivot	S1	S2	Daily	Weekly	Monthly
Nifty	9104	9145	9124	9100	9079	9054	Sell	Sell	Buy
Sensex	29337	29469	29403	29322	29256	29175	Sell	Sell	Buy
Nifty Futures	9135	9177	9156	9126	9105	9076	Sell	Sell	Buy
Bank Nifty	21556	21814	21685	21578	21449	21342	Sell	Sell	Buy
CNX IT	9945	10126	10036	9969	9878	9811	Sell	Sell	Sell

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	29336.5	17.47	0.06
NIFTY	9103.5	-1.65	-0.02
MIDCAP	14390.3	94.13	0.66
SMLCAP	14957.3	113.2	0.76
BSEFMC	9262.1	18.79	0.20
AUTO	21858.3	31.35	0.14
POWER	2315.8	46.31	2.04
REALTY	1837.4	26.87	1.48
BSE IT	9620.9	-32.73	-0.34
BANKEX	24574.7	-129.8	-0.53
OILGAS	14298.2	29.75	0.21
METAL	11100.6	61.35	0.56

Currency Futures	Close	Pre. Pts	% Chg
26-Apr-16 EUR-INR	69.34	69.12	0.39
26-Apr-16 USD-INR	64.64	64.70	-0.07
26-Apr-16 GBP-INR	83.09	81.99	1.38
26-Apr-16 JPY-INR	59.35	59.41	-0.11

Advance/ Decline	Adv	Dec	Un Ch.
NSE	941	730	84
BSE	1563	1278	166

FII/DII Capital Mkt*	Buy	Sell	Net
FII	3778	4452	(673)
DII	2995	2469	526

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

## Market Commentary

Indian stock markets ended the range bound day of trade on a flat note as investors gauged the impact from British Prime Minister Theresa May's surprise decision to hold early elections. There was no major buying in any corner that could lift the markets and traders remained on sidelines ahead of the first-round presidential polls in France this weekend and amid brewing geopolitical tensions. Market participants also remained cautious with the report that IMF trimmed India's annual growth forecast by 0.4 percentage points to 7.2% for 2017, citing the temporary negative consumption shock induced by cash shortages and payment disruptions from the recent demonetization move. Adding the woes, India's largest software services exporter, Tata Consultancy Services (TCS) missed estimates on both the profit and revenue front with negative growth in the BFSI and retail segments. The company's net profit for the Q4 fell 2.5% sequentially to Rs 6,608 crore, while revenues declined 0.3% to Rs 29,642 crore. It's for the second consecutive quarter that it has underperformed Infosys.

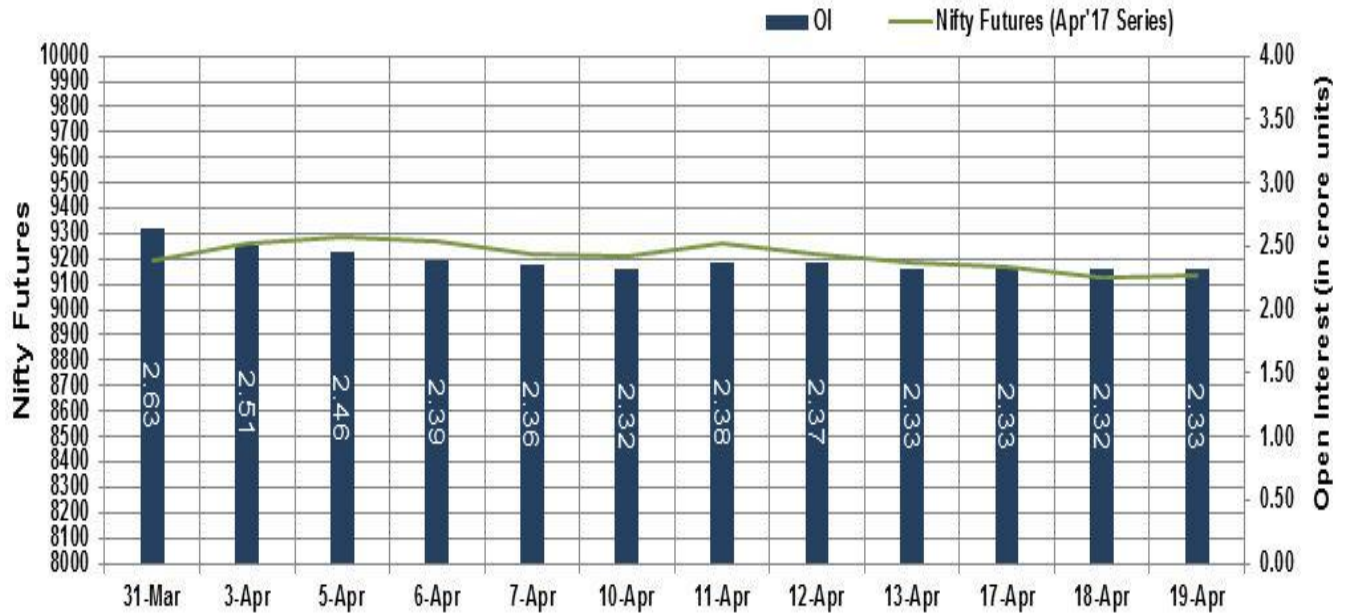
On the global front, Asian markets ended mostly lower on Wednesday as investors fled to safer assets ahead of the French presidential election. France's presidential election is closely watched as the stakes for investors are high, with two anti-EU, anti-euro candidates among the four seen still in contention to make it to a second round two weeks after Sunday's ballot.

## Market Turnover & FII Derivative Data

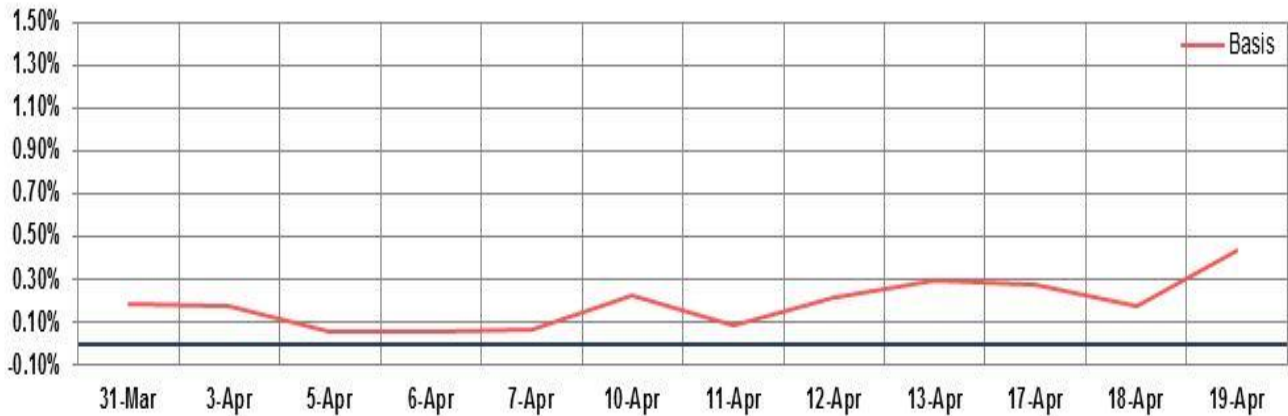
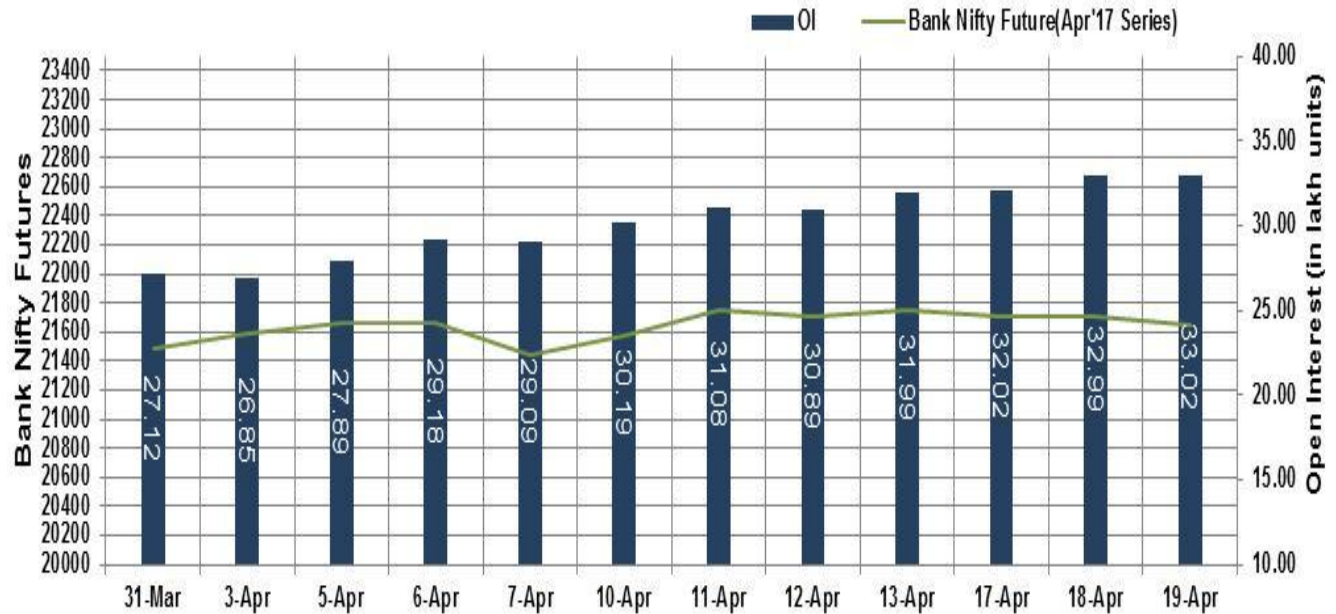
Market TO	Current	Previous	Net%
BSE CASH	3364	4297	(22)
NSE CASH	24069	28057	(14)
NSE FO	520740	630558	(17)

FII Derivatives	Buy	Sell	Net
Ind. Futures	1327	2354	(1027)
Ind. Options	40104	39297	807
Stk. Futures	7741	7472	269
Stk. Options	8144	8208	(64)

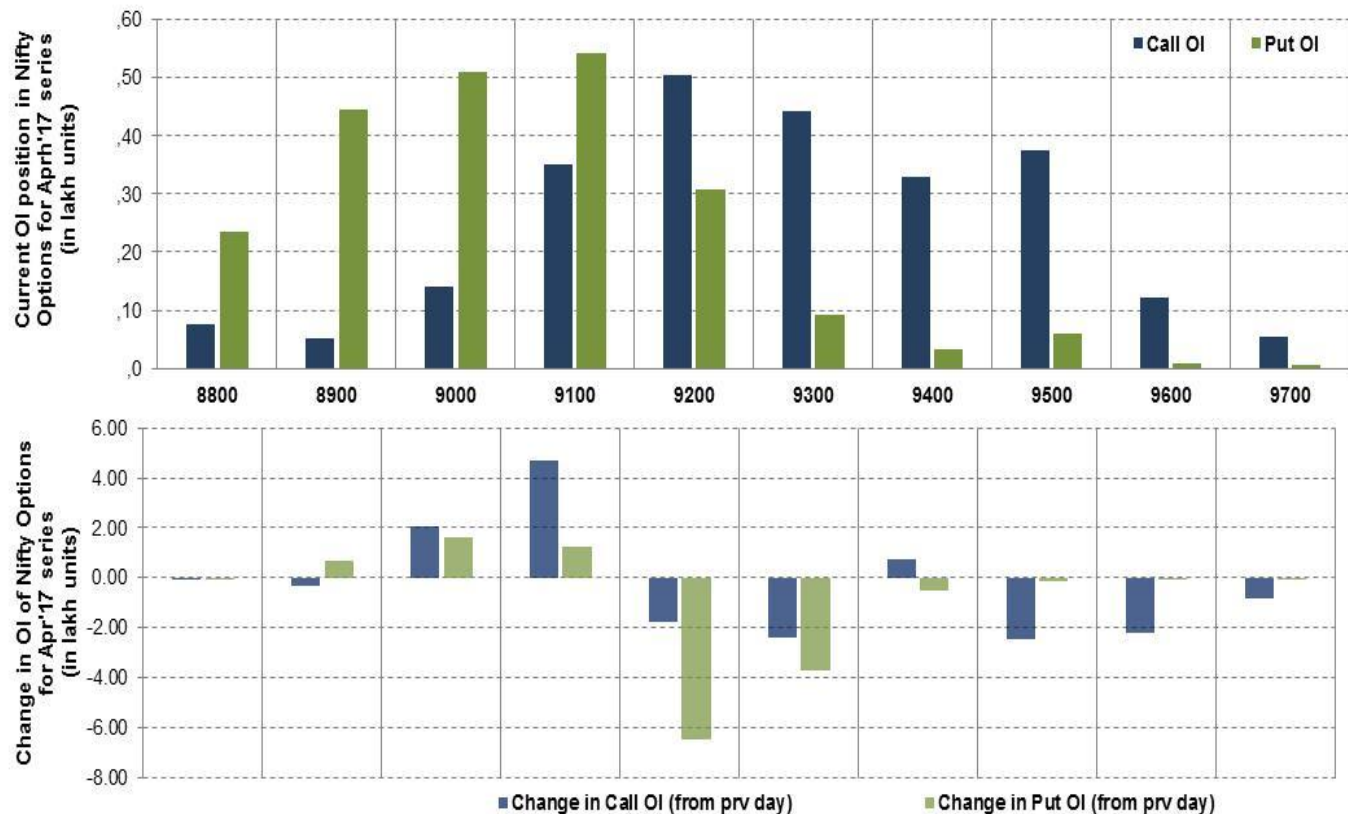
# Nifty Futures



## Bank Nifty Futures



## Nifty Options

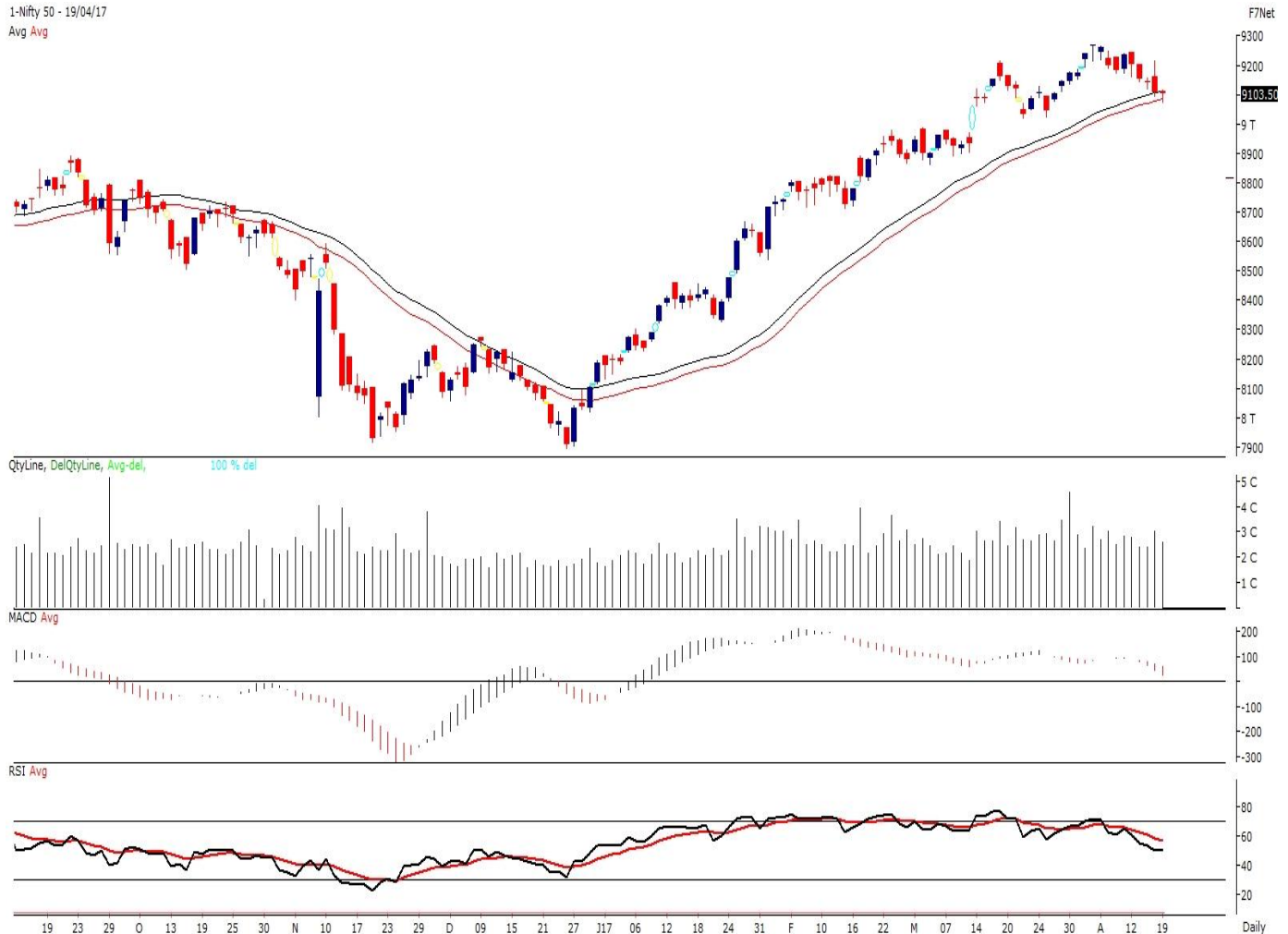


Note – Change in OI of Nifty Options refers to change from previous trading day  
 Source-NSE, SIHL Derivatives Research (Institutional Equities)

- Among Nifty calls 9,200 SP from the Apr month expiry was the most active call with a reduction of 0.17 million in open interest.
- Among Nifty puts, 9,100 SP from the Apr month expiry was the most active put with an addition of 0.13 million open interests.
- The maximum OI outstanding for Calls was at 9,200 SP (5.02mn) and that for Puts was at 9,100 SP (5.39mn).

## Nifty Technical & Indices Levels

1-Nifty 50 - 19/04/17  
Avg Avg



Nifty Cash prices have settled at 9103.5 down by 0.02% 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 9050 and 9000 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
SUNTV	6,330,000	7,396,000	16.84	844.05	5.32
CESC	5,673,800	6,435,000	13.42	896.75	4.03
AMARAJABAT	2,113,800	2,297,400	8.69	873.65	1.87
MUTHOOTFIN	1,369,500	1,483,500	8.32	408.25	2.67
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
COALINDIA	20,420,400	19,159,000	-6.18	282.90	1.25
BRITANNIA	360,800	335,800	-6.93	3432.90	1.75
CAIRN	22,305,500	20,583,500	-7.72	287.20	1.68
IBREALEST	19,870,000	18,130,000	-8.76	137.40	1.74
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
JINDALSTEL	38,412,000	44,811,000	16.66	112.90	-5.29
AMBUJACEM	12,225,000	13,377,500	9.43	241.30	-0.17
SHREECEM	22,650	23,900	5.52	17625.50	-0.42
PNB	49,574,000	51,933,000	4.76	151.70	-1.20
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
M&M	4,558,000	4,469,500	-1.94	1262.70	-0.25
INDIANB	1,276,000	1,250,000	-2.04	254.65	-1.30
IFCI	73,612,000	71,852,000	-2.39	28.25	-0.53
JETAIRWAYS	5,402,000	5,223,000	-3.31	482.05	-0.26

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