

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10402	10360	10381	10403	10424	10446	Buy	Buy	Buy
Sensex	33880	33745	33812	33881	33949	34018	Buy	Buy	Buy
Nifty Futures	10425	10372	10398	10419	10445	10466	Buy	Buy	Buy
Bank Nifty	25227	25049	25138	25209	25298	25369	Buy	Buy	Buy
CNX IT	12577	12472	12524	12572	12624	12671	Buy	Buy	Buy

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	33880.3	91.7	0.3
NIFTY	10402.3	22.9	0.2
MIDCAP	16653.1	30.7	0.2
SMLCAP	17947.8	-3.6	0.0
BSEFMC	10671.7	-2.0	0.0
AUTO	25312.4	-164.5	-0.7
POWER	2204.5	8.2	0.4
REALTY	2320.4	28.8	1.3
BSE IT	12160.2	39.4	0.3
BANKEKX	28368.3	261.9	0.9
OILGAS	15051.8	2.9	0.0
METAL	13929.2	272.7	2.0

Currency Futures	Close	Pre. Pts	% Chg
25-Apr-18 EUR-INR	80.31	80.05	0.32
25-Apr-18 USD-INR	65.09	65.14	-0.07
25-Apr-18 GBP-INR	92.19	91.89	0.33
25-Apr-18 JPY-INR	60.87	60.85	0.03

Advance/ Decline	Adv	Dec	Un Ch.
NSE	717	842	48
BSE	1274	1430	136

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4186	4871	(685)
DII	3633	2979	653

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Extending winning streak for fourth straight session, Indian equity benchmarks ended the Tuesday's trade in green terrain with frontline gauges recapturing their crucial 10,400 (Nifty) and 33,800 (Sensex) levels. Markets traded in green throughout the session but in a tight band. Sentiments remained up-beat since beginning, as traders bet for improved corporate earnings and acceleration in economic growth, with readings on industrial production and retail inflation due on Thursday. Traders took some encouragement with Commerce and Industry Minister Suresh Prabhu's statement that India can benefit from the ongoing challenges in global trade provided it plays its cards well. He said, "We are passing through a challenging but an opportune time. If we play our cards properly, and that is what we are trying to do we can actually benefit from it by creating an opportunity around the issues that are happening globally and we have no choice but to respond in a positive manner". Investors took note that in a major boost to infrastructure development in the north-east, NITI Aayog will soon hold a high-level meeting to chalk out strategies for improving road, rail and air connectivity in the regions besides focusing on improving hydel power production and organics farming in the states.

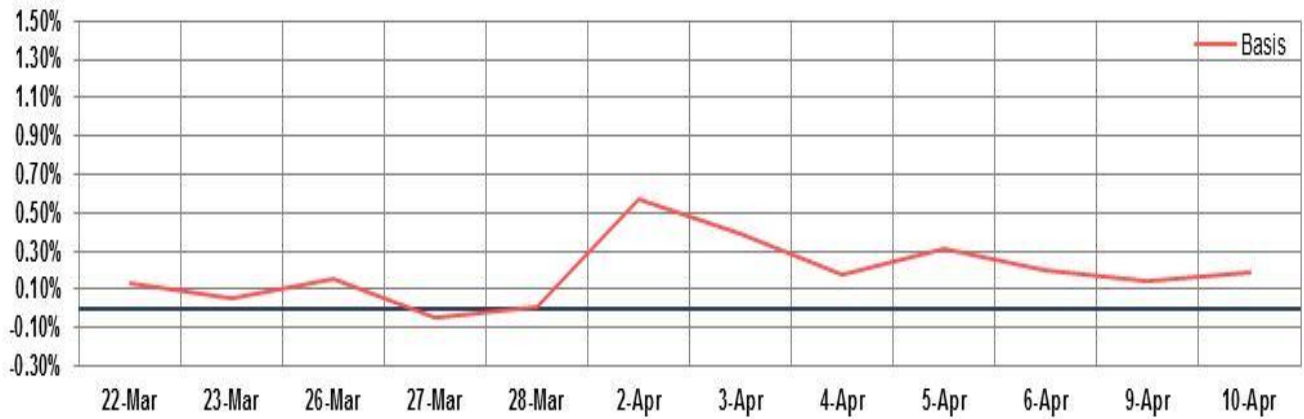
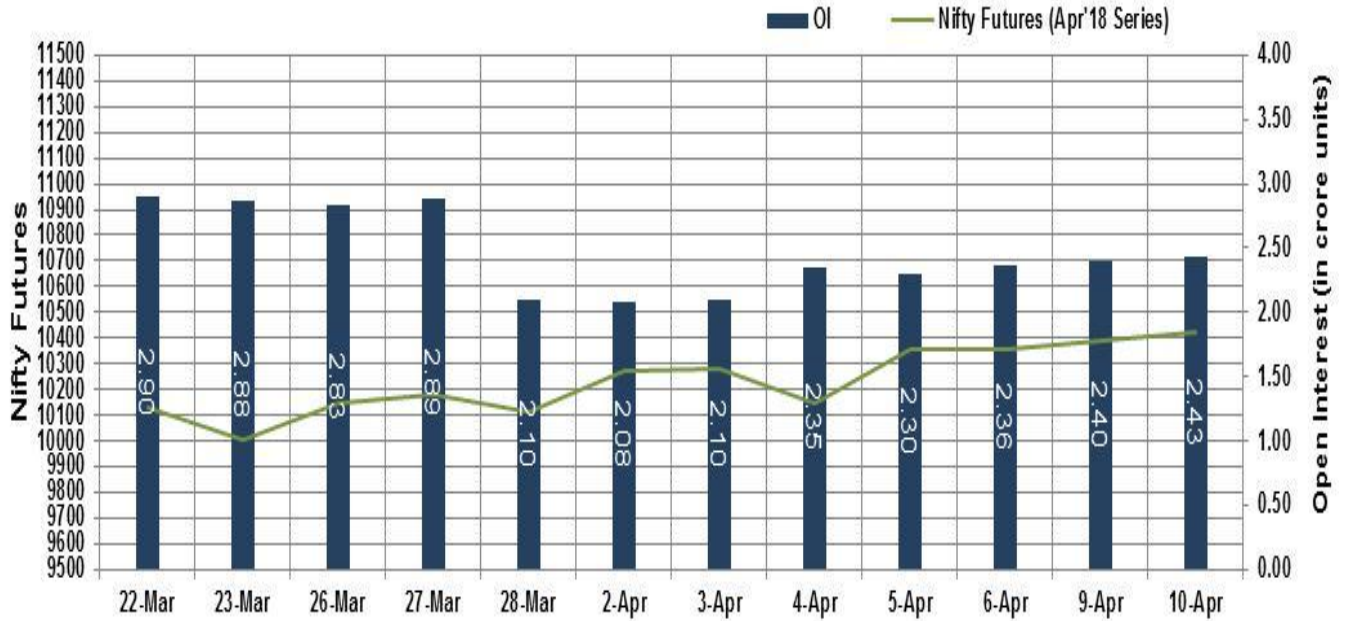
Positive opening in European counters too aided sentiments, as investors digest comments from Chinese President Xi Jinping on measures planned to further open up the world's second-largest economy. Asian markets rallied on Tuesday. Chinese shares ended higher after Xi sought to defuse trade tensions with the US by lifting limits of foreign investment in automobile and aircraft industries.

Market Turnover & FII Derivative Data

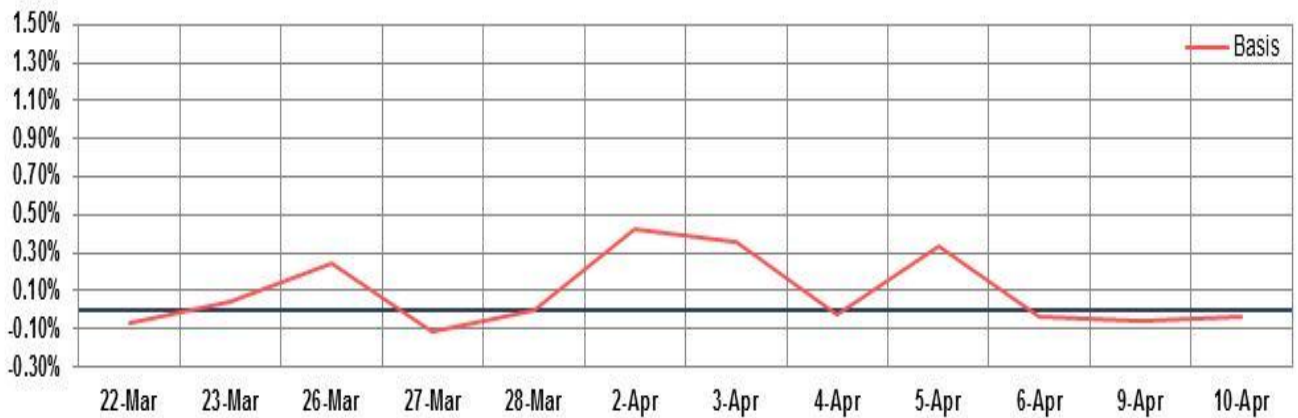
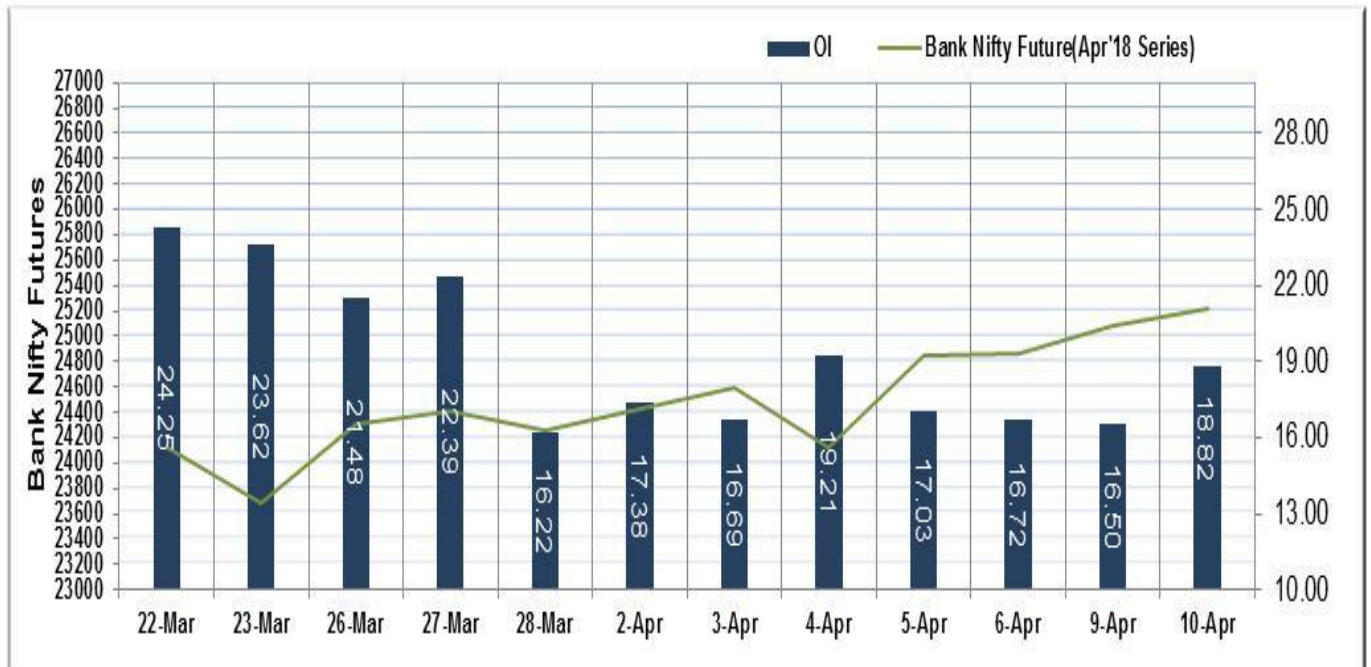
Market TO	Current	Previous	Net%
BSE CASH	2892	4498	(36)
NSE CASH	27871	27875	(0)
NSE FO	522641	489832	7

FII Derivatives	Buy	Sell	Net
Ind. Futures	2229	1108	1120
Ind. Options	53867	52624	1244
Stk. Futures	8799	8305	494
Stk. Options	5775	5717	58

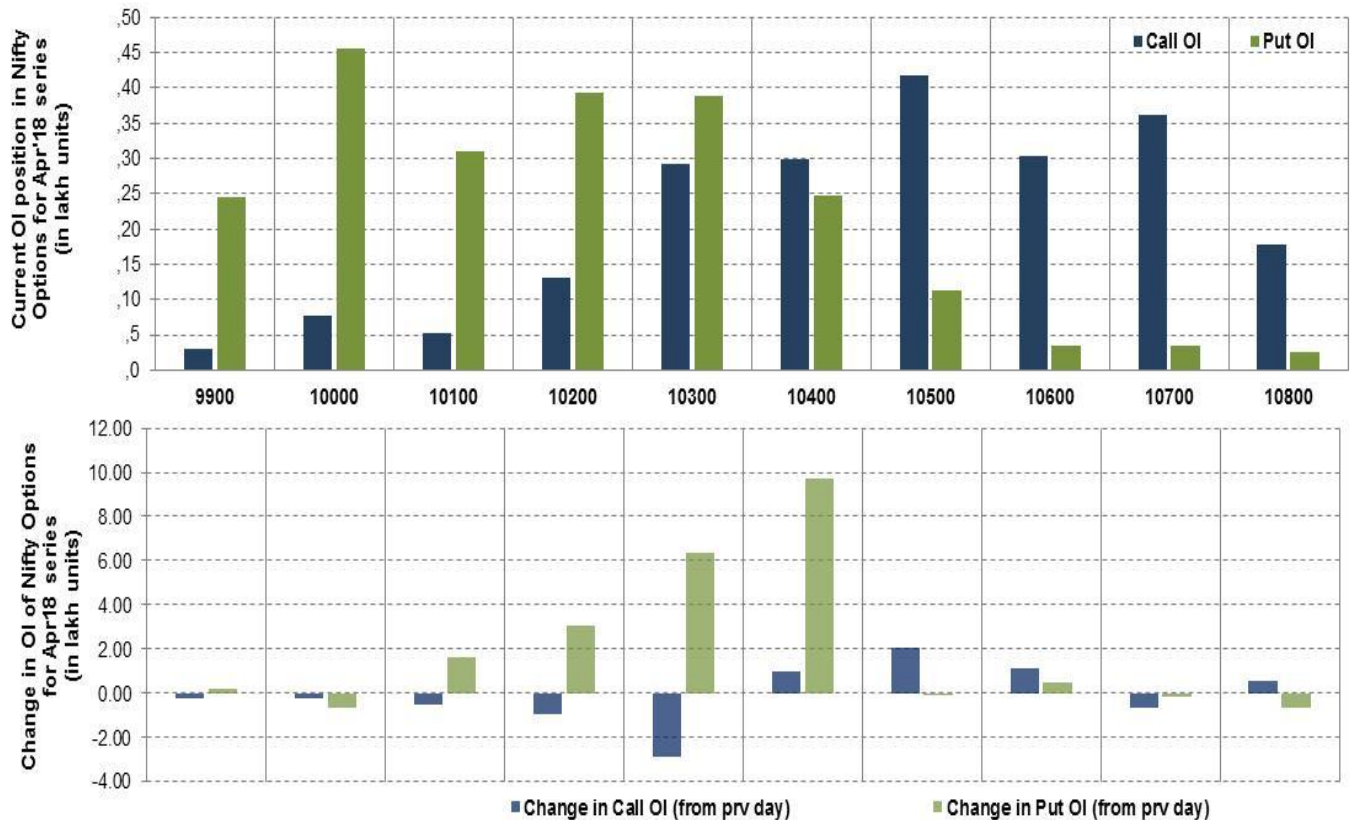
Nifty Futures



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 10,500 SP from the April month expiry was the most active call with an addition of 0.20 million in open interest.
- Among Nifty puts, 10,000 SP from the April month expiry was the most active put with a reduction of 0.07 million open interests.
- The maximum OI outstanding for Calls was at 10,500 SP (4.17mn) and that for Puts was at 10,000 SP (4.57mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 10/04/18

Avg Avg



Nifty Cash prices have settled at 10402.25 up by 0.22% from its previous close. On the upper side it has resistance of 10450 and 10500 levels, while lower side it has support of 10350 and 10300 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
MINDTREE	2,458,800	2,974,800	20.99	819.60	1.17
RAMCOCEM	1,138,400	1,336,800	17.43	815.50	3.82
BALRAMCHIN	17,017,000	19,628,000	15.34	80.00	4.99
ADANIENT	11,184,000	12,480,000	11.59	148.40	0.30
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
JINDALSTEL	34,780,500	33,493,500	-3.70	245.85	1.05
OIL	3,616,536	3,473,778	-3.95	218.20	0.62
ORIENTBANK	14,172,000	13,590,000	-4.11	101.50	0.74
REPCOHOME	850,500	809,100	-4.87	617.80	1.50
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
MGL	1,278,000	1,784,400	39.62	941.20	-3.92
KOTAKBANK	10,633,600	11,729,600	10.31	1115.20	-0.46
HDFCBANK	17,637,500	19,271,500	9.26	1916.80	-1.05
STAR	1,313,400	1,411,200	7.45	653.35	-0.51
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
BANKBARODA	50,356,000	48,092,000	-4.50	153.30	-0.07
PAGEIND	41,300	39,200	-5.08	24713.85	-1.02
HEROMOTOCO	1,527,200	1,445,400	-5.36	3733.30	-1.67
PVR	854,400	804,000	-5.90	1293.60	-0.77

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