

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11605	11460	11532	11621	11694	11783	Neutral	Buy	Buy
Sensex	38862	38583	38723	38841	38980	39098	Neutral	Buy	Buy
Nifty Futures	11674	11534	11604	11692	11762	11850	Neutral	Buy	Buy
Bank Nifty	29845	29416	29631	29931	30146	30447	Neutral	Buy	Buy
CNX IT	16028	15778	15903	15982	16107	16186	Buy	Buy	Buy
CNX Midcap	18102	17858	17980	18148	18270	18438	Neutral	Neutral	Buy
CNX Small Cap	6650	6564	6607	6674	6717	6784	Neutral	Neutral	Neutral

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	38700.5	-161.7	-0.4
NIFTY	11604.5	-61.5	-0.5
MIDCAP	15397.9	-111.4	-0.7
SMLCAP	14986.7	-59.1	-0.4
BSEFMC	11576.3	-51.9	-0.5
AUTO	19228.1	-99.7	-0.5
POWER	2029.9	8.0	0.4
REALTY	2089.2	-49.9	-2.3
BSE IT	15705.8	150.9	1.0
BANKEX	33501.8	-250.4	-0.7
OILGAS	14621.0	-219.7	-1.5
METAL	11605.1	-103.8	-0.9

Currency Futures	Close	Pre. Pts	% Chg
26-Apr-19 EUR-INR	78.72	78.16	0.71
26-Apr-19 USD-INR	69.83	69.46	0.54
26-Apr-19 GBP-INR	91.28	90.88	0.44
26-Apr-19 JPY-INR	62.77	62.31	0.74

Advance/ Decline	Adv	Dec	Un Ch.
NSE	699	1108	106
BSE	1067	1506	189

FII/DII Capital Mkt*	Buy	Sell	Net
FII	5062	4732	329
DII	2452	3076	(623)

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

## Market Commentary

Indian equities ended Monday's trading session on negative note, with Sensex and Nifty losing over 160 and 60 points, respectively. The markets made a slightly higher start of the day, aided by Finance Minister Arun Jaitley's statement that India is expected to become the third largest economy in the world by 2030 with GDP touching \$10 trillion, helped by consumption and investment growth. Currently, the size of the Indian economy is about \$2.9 trillion. Talking about avenues of growth for the next 20 years, the finance minister listed infrastructure creation, rural expansion and gender parity, among others. Adding some support, World Bank Chief Economist for the South Asia Region, Hans Timmer said that India's economic growth in recent years has been too much driven by domestic demand and its exports were about one third of its potential.

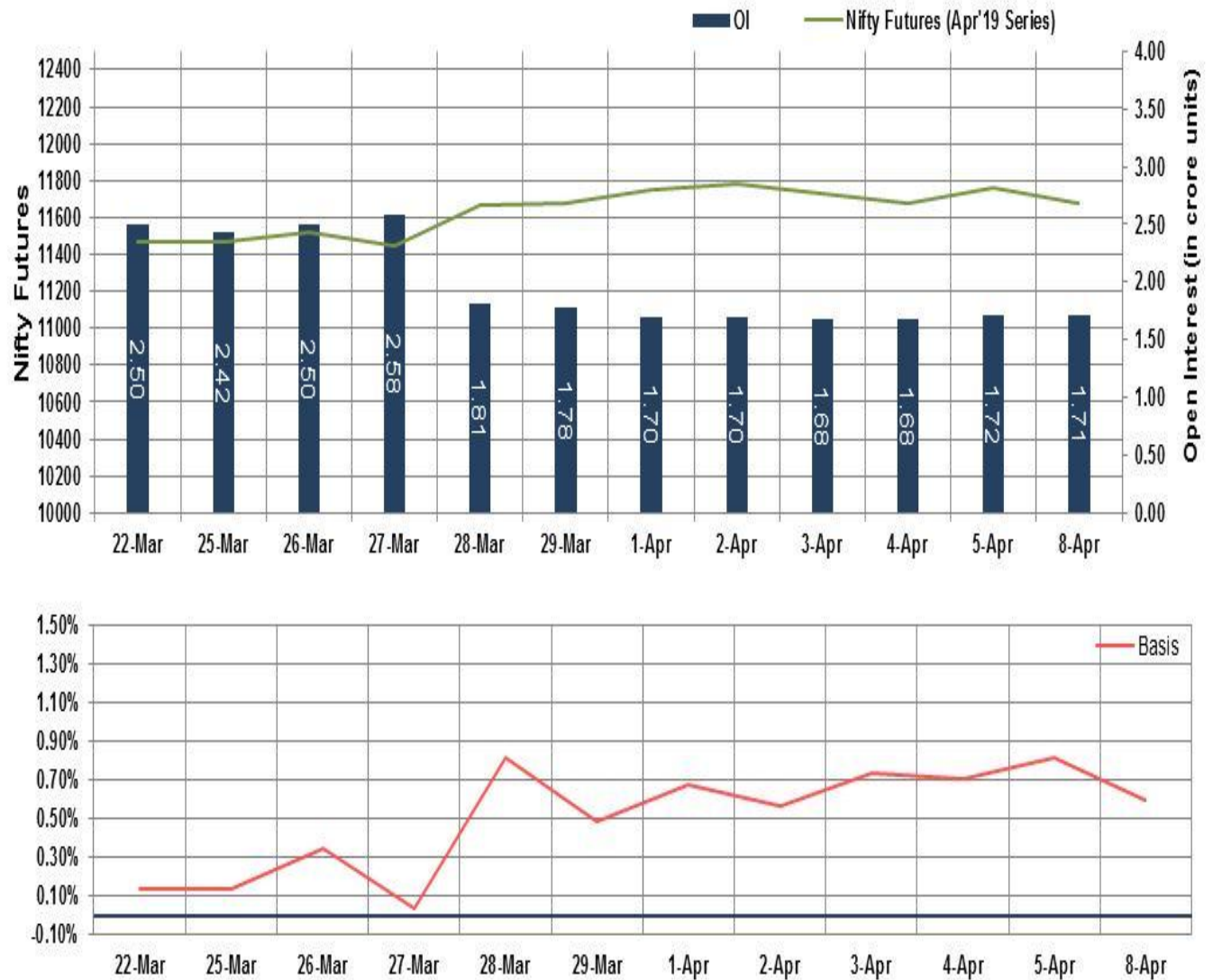
On the global front, European markets were trading in red, as Germany's exports and imports declined more-than-expected in February at the fastest pace in a year, as demand ebbed amid the global uncertainties, adding to concerns sparked by recent data that growth in the biggest economy in the euro area remained sluggish in the first quarter. As per preliminary figures from the Federal Statistical Office, Exports fell a calendar and seasonally-adjusted 1.3 percent month-on-month. Besides, Norway's industrial production decline slowed in February. The figures from the Statistics Norway showed that industrial production fell 1.8 percent month-on-month in February, after a 2.2 percent decline in January. Asian markets ended mixed, as investors watched Brexit developments and look for progress in US-China trade talks.

## Market Turnover & FII Derivative Data

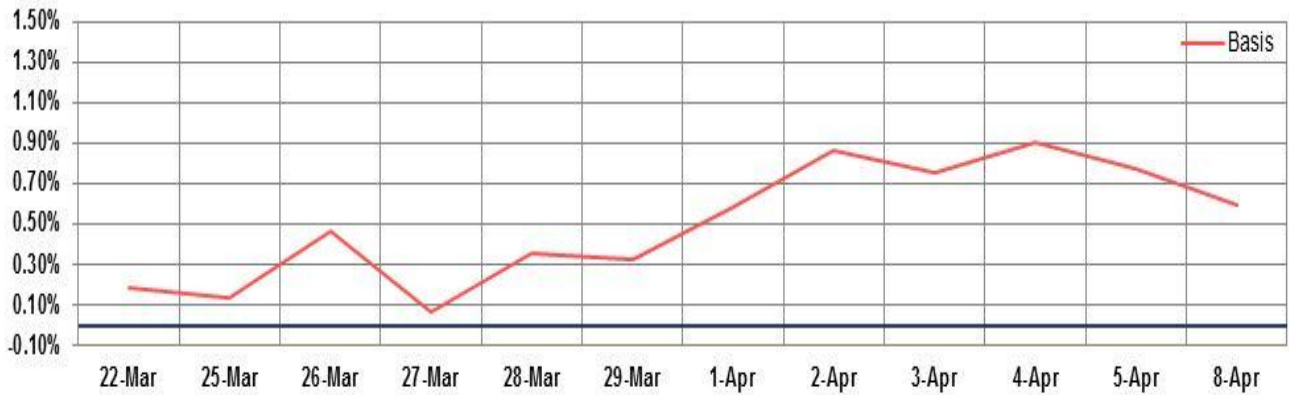
Market TO	Current	Previous	Net%
BSE CASH	2251	2709	(17)
NSE CASH	31113	30164	3
NSE FO	796824	623820	28

FII Derivatives	Buy	Sell	Net
Ind. Futures	2625	3490	(865)
Ind. Options	154149	152975	1174
Stk. Futures	10392	11431	(1039)
Stk. Options	5867	5917	(51)

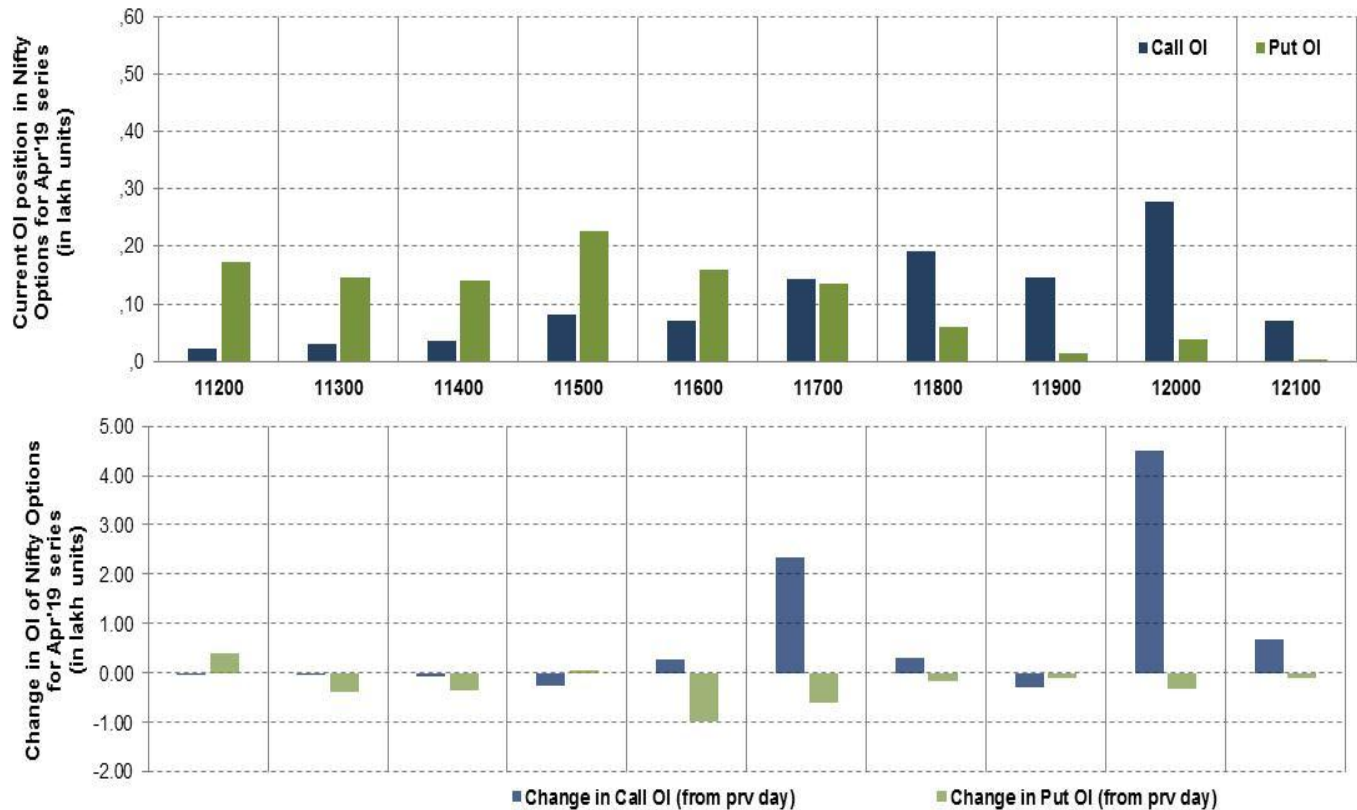
## Nifty Futures



## 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 12,000 SP from the Apr month expiry was the most active call with an addition of 0.45 million in open interest.
- Among Nifty puts, 11,500 SP from the Apr month expiry was the most active put with an addition of 0.01 million open interests.
- The maximum OI outstanding for Calls was at 12,000 SP (2.78mn) and that for Puts was at 11,500 SP (2.27mn)

## Nifty Technical & Indices Levels

1-Nifty 50 - 08/04/19

Avg Avg



Nifty Cash prices have settled at 11604.5 down by 0.53 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
MGL	577,800	761,400	31.78	1018.95	0.79
PCJEWELLER	13,572,000	17,101,500	26.01	92.35	5.06
IGL	3,434,750	4,089,250	19.06	316.25	2.53
NTPC	70,819,200	76,944,000	8.65	136.25	0.26
Short-Covering ↓ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
VGUARD	3,537,000	3,519,000	-0.51	220.60	0.91
CANFINHOME	3,954,600	3,929,400	-0.64	365.20	0.66
MINDTREE	3,995,400	3,962,400	-0.83	963.50	0.54
JETAIRWAYS	6,278,800	6,177,600	-1.61	237.50	1.67
Fresh Shorts ↑ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
DLF	36,361,000	60,244,600	65.68	185.15	-8.91
NIITTECH	1,479,750	1,807,500	22.15	1311.00	-3.44
TORNTPHARM	633,000	730,500	15.40	1804.00	-2.66
GAIL	9,409,176	10,734,680	14.09	344.85	-1.95
Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
PVR	581,200	559,200	-3.79	1683.00	-0.47
JUSTDIAL	3,028,200	2,898,000	-4.30	589.30	-3.76
BATAINDIA	2,095,500	1,996,500	-4.72	1395.65	-1.32
CHENNPETRO	1,234,800	1,152,000	-6.71	252.65	-4.14

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