

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10807	10644	10725	10833	10914	11021	Neutral	Neutral	Neutral
Sensex	35905	35368	35637	36004	36273	36640	Neutral	Neutral	Buy
Nifty Futures	10801	10633	10717	10830	10913	11026	Sell	Neutral	Neutral
Bank Nifty	26799	26433	26616	26903	27086	27373	Sell	Neutral	Buy
CNX IT	15902	15701	15801	15904	16005	16108	Buy	Buy	Buy
CNX Midcap	16645	16308	16477	16668	16837	17028	Neutral	Sell	Neutral
CNX Small Cap	5889	5777	5833	5920	5976	6063	Neutral	Sell	Sell

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	35905.4	-68.3	-0.2
NIFTY	10806.7	-28.7	-0.3
MIDCAP	14249.1	57.0	0.4
SMLCAP	13573.4	23.1	0.2
BSEFMC	11315.0	-39.7	-0.4
AUTO	18933.1	58.7	0.3
POWER	1811.8	-8.2	-0.5
REALTY	1776.5	3.7	0.2
BSE IT	15411.8	-46.1	-0.3
BANSEX	29991.9	-133.1	-0.4
OILGAS	13626.5	-23.0	-0.2
METAL	10672.4	-45.1	-0.4

Currency Futures	Close	Pre. Pts	% Chg
27-Mar-19 EUR-INR	81.70	81.25	0.56
27-Mar-19 USD-INR	71.51	71.32	0.27
27-Mar-19 GBP-INR	95.28	94.19	1.16
27-Mar-19 JPY-INR	64.88	64.47	0.64

Advance/ Decline	Adv	Dec	Un Ch.
NSE	844	953	88
BSE	1161	1372	171

FII/DII Capital Mkt*	Buy	Sell	Net
FII	5054	4631	423
DII	3796	3729	67

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

## Market Commentary

Key Indian equity benchmarks gave up their gains on Wednesday to end the trading session in negative territory. The start of the day was jubilant, taking support with the Reserve Bank of India (RBI) stating that it would infuse Rs 12,500 crore into the system through open market operations. The decision on OMO is based on an assessment of prevailing liquidity conditions and also of the durable liquidity needs going forward. Traders took encouragement with a report that consumer market is expected to grow at 12 percent annually over the next decade and touch Rs 335 lakh crore. The consumer market was around Rs 110 lakh crore in 2018, clipping past 13 percent annually in the past decade when it stood at Rs 31 lakh crore in 2008. Some comfort also came with Corporate Affairs Secretary Injeti Srinivas' statement that the government would soon take effective steps to discourage people from making frivolous bids under the Insolvency and Bankruptcy Code (IBC). He noted that the IBC mainly seeks to address the issue of stressed assets in a time-bound manner.

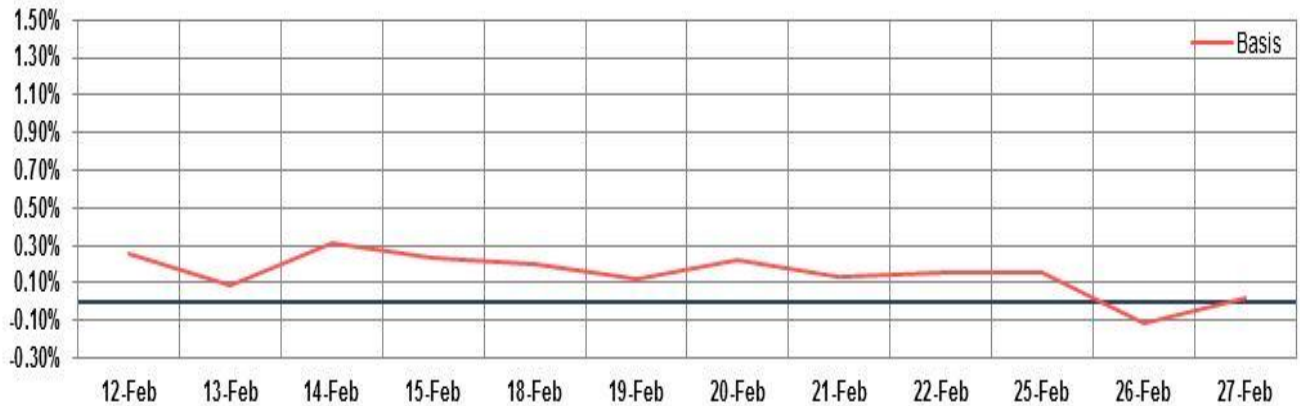
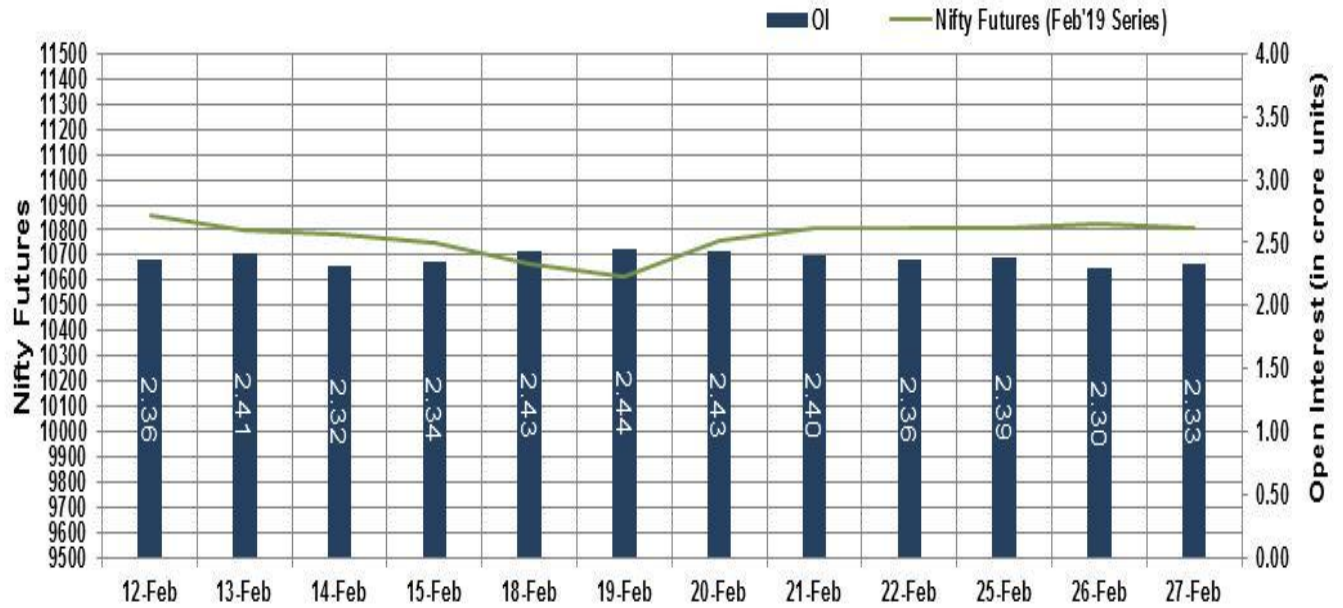
On the global front, European markets were trading in red, as Austria's manufacturing growth slowed in February to its lowest level in over three years, driven by a sharp fall in new export orders and slower growth in output and employment. The survey data from IHS Markit showed that the headline UniCredit Bank Austria Manufacturing purchasing managers' index, or PMI, fell to 51.8 in February from 52.7 in January.

## Market Turnover & FII Derivative Data

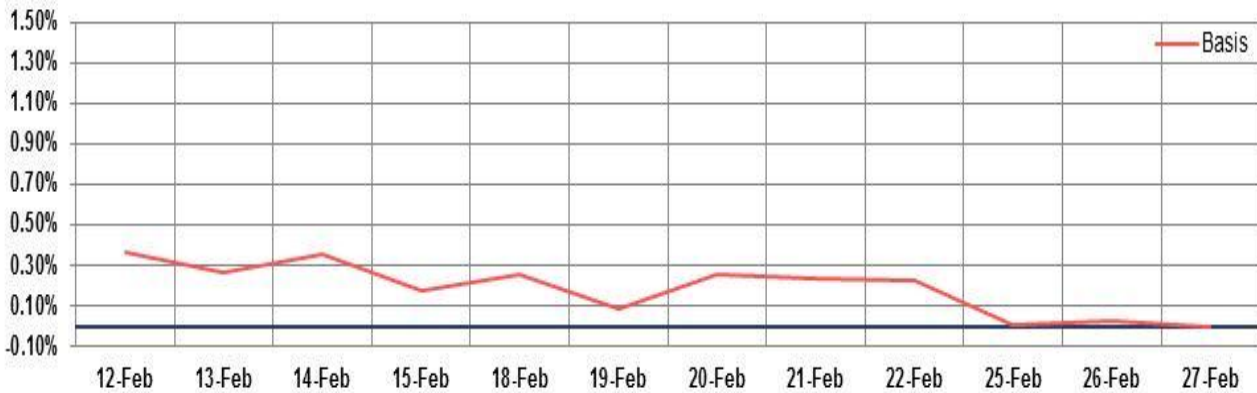
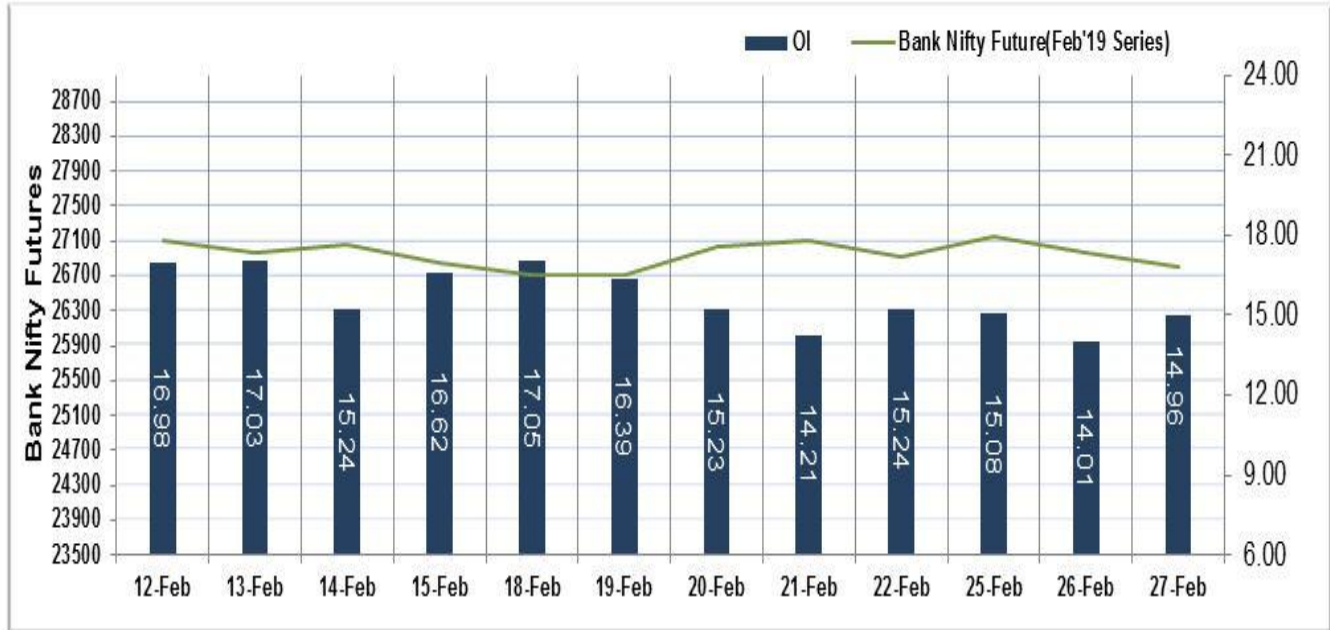
Market TO	Current	Previous	Net%
BSE CASH	2550	2548	0
NSE CASH	33809	33658	0
NSE FO	1477021	1190981	24

FII Derivatives	Buy	Sell	Net
Ind. Futures	10100	9644	456
Ind. Options	249985	249350	635
Stk. Futures	31480	31093	387
Stk. Options	10865	10956	(92)

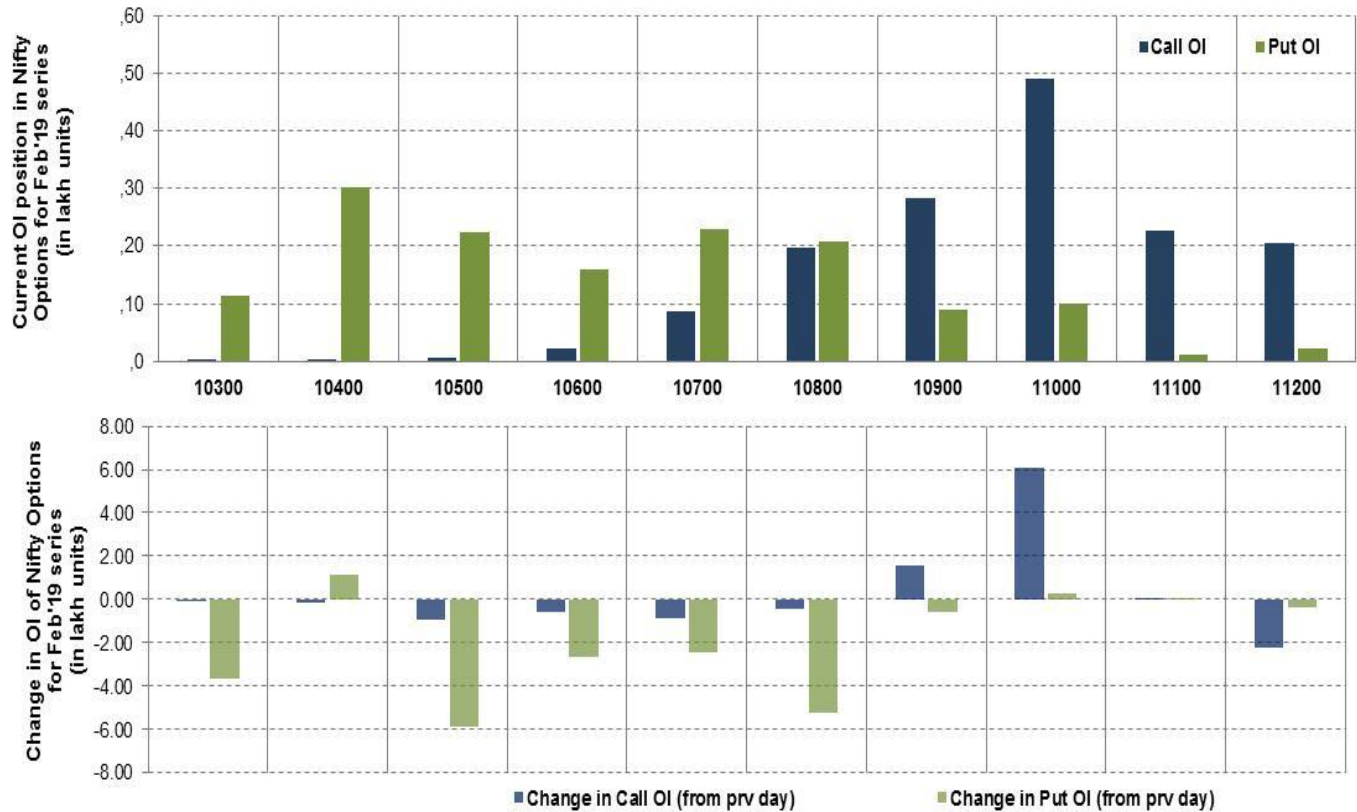
# Nifty Futures



## Bank Nifty Futures



## Nifty Options

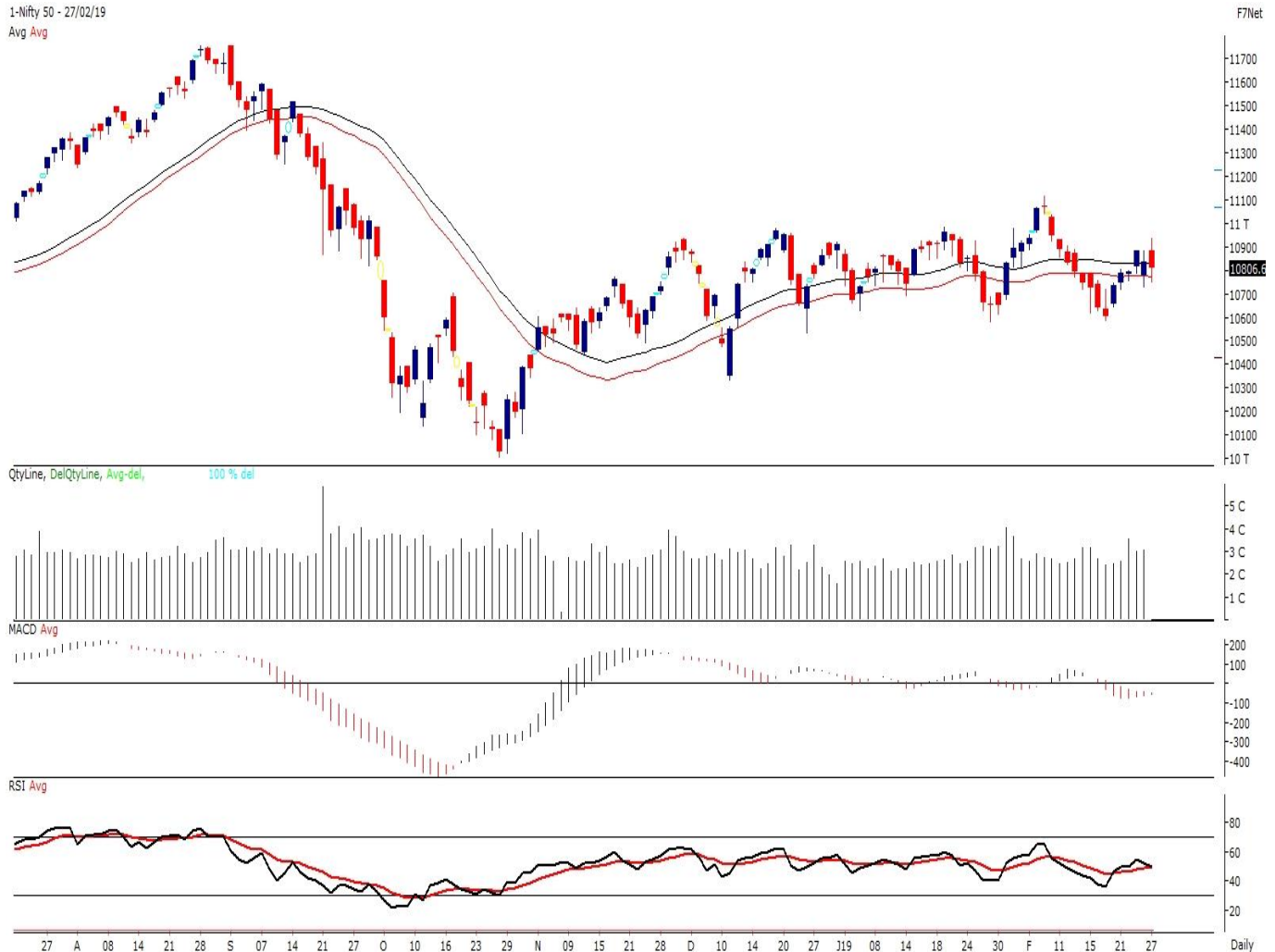


Note – Change in OI of Nifty Options refers to change from previous trading day  
 Source-NSE, SIHL Derivatives Research (Institutional Equities)

- Among Nifty calls 11,000 SP from the Feb month expiry was the most active call with an addition of 0.61 million in open interest.
- Among Nifty puts, 10,400 SP from the Feb month expiry was the most active put with an addition of 0.11 million open interests.
- The maximum OI outstanding for Calls was at 11,000 SP (4.91mn) and that for Puts was at 10,400 SP (3.03mn)

## Nifty Technical & Indices Levels

1-Nifty 50 - 27/02/19  
Avg Avg



Nifty Cash prices have settled at 10806.65 down by 0.26 percent from the previous close. On the upper side it has resistance of 10850 and 10900 levels, while lower side it has support of 10750 and 10700 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
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
BHARTIARTL	18,358,300	7,179,100	-60.89	320.95	1.66
INFIBEAM	8,840,000	3,256,000	-63.17	36.35	3.56
NIITTECH	660750	242250	-63.34	1320.65	0.38
OFSS	66750	24300	-63.6	3501.65	0.81
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
GODFRYPHLP	232,400	89,600	-61.45	878.20	-1.08
SIEMENS	975,150	321,750	-67.01	978.95	-0.81
CHENNPETRO	797,400	259,200	-67.49	222.95	-2.00
IDBI	13,200,000	4,160,000	-68.48	41.65	-1.30

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