

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10793	10734	10763	10814	10844	10895	Sell	Neutral	Neutral
Sensex	35867	35671	35769	35927	36026	36184	Sell	Neutral	Neutral
Nifty Futures	10792	10738	10765	10814	10841	10890	Sell	Neutral	Neutral
Bank Nifty	26790	26666	26728	26824	26886	26982	Sell	Neutral	Neutral
CNX IT	15732	15521	15627	15800	15906	16080	Neutral	Buy	Buy
CNX Midcap	16721	16548	16634	16690	16777	16832	Neutral	Sell	Neutral
CNX Small Cap	5934	5867	5901	5922	5956	5977	Neutral	Sell	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	35867.4	-38.0	-0.1
NIFTY	10792.5	-14.2	-0.1
MIDCAP	14318.4	69.3	0.5
SMLCAP	13689.8	116.5	0.9
BSEFMC	11353.7	38.7	0.3
AUTO	18805.7	-127.4	-0.7
POWER	1828.7	16.9	0.9
REALTY	1796.0	19.5	1.1
BSE IT	15253.9	-157.9	-1.0
BANKEK	30027.4	35.6	0.1
OILGAS	13802.2	175.7	1.3
METAL	10766.6	94.2	0.9

Currency Futures	Close	Pre. Pts	% Chg
27-Mar-19 EUR-INR	81.28	81.70	-0.52
27-Mar-19 USD-INR	71.01	71.51	-0.70
27-Mar-19 GBP-INR	94.64	95.28	-0.67
27-Mar-19 JPY-INR	64.26	64.88	-0.96

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1074	694	94
BSE	1438	1064	148

FII/DII Capital Mkt*	Buy	Sell	Net
FII	12893	9682	3211
DII	5375	10616	(5241)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Benchmark indices ended lower on the F&O Expiry day, with Sensex and Nifty slipping below their crucial psychological levels of 35,900 and 10,800, respectively. The markets made a firm start of the day, amid a private report indicating that private equity (PE) investments in India witnessed a 36 per cent growth to \$1,325 million despite fall in volume on account of increased follow-on investments last month as compared to a year ago. Trade remained positive for most part of the session, aided by a report that the Ministry of Micro, Small and Medium Enterprises is organizing a programme on Technology Support and Outreach (TECH-SOP) in New Delhi. The objective of the programme is to educate MSMEs and enhance their awareness about latest technological innovation available and sensitize them on the role of technology in creating competitiveness and opportunities. Investors took a note of the commerce ministry's statement that India and countries of the Latin American and Caribbean region have huge potential to boost economic ties in areas like agriculture, health, energy and information technology.

But, volatility which came during noon deals pushed the markets lower to settle in red, on the account of weak cues from global markets. Traders got cautious with Fitch Ratings' statement that government's \$7 billion (around Rs 48,000 crore) fund infusion into public sector banks (PSBs) would not be sufficient to support significantly stronger lending growth.

Market Turnover & FII Derivative Data

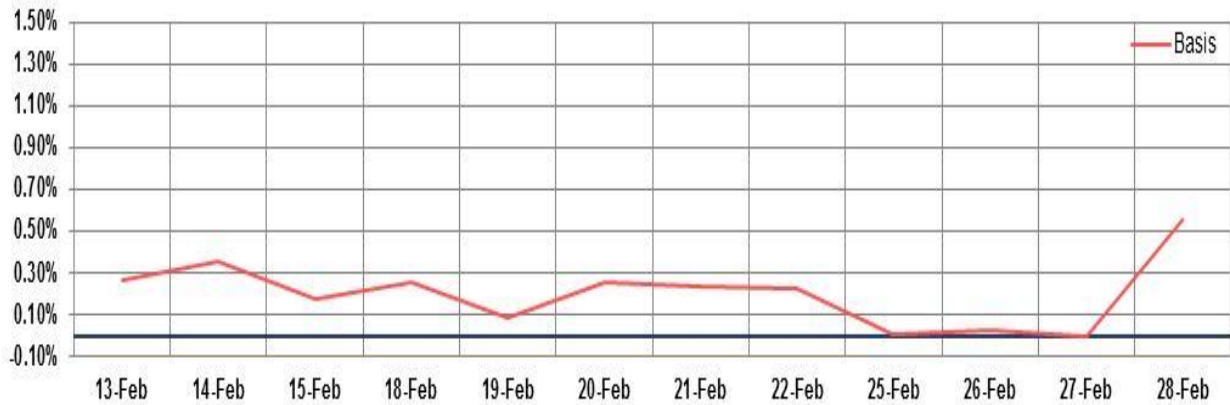
Market TO	Current	Previous	Net%
BSE CASH	2081	2550	(18)
NSE CASH	42785	33809	27
NSE FO	1701134	1477021	15

FII Derivatives	Buy	Sell	Net
Ind. Futures	6986	5771	1215
Ind. Options	196412	194403	2009
Stk. Futures	21173	20564	609
Stk. Options	5169	4530	639

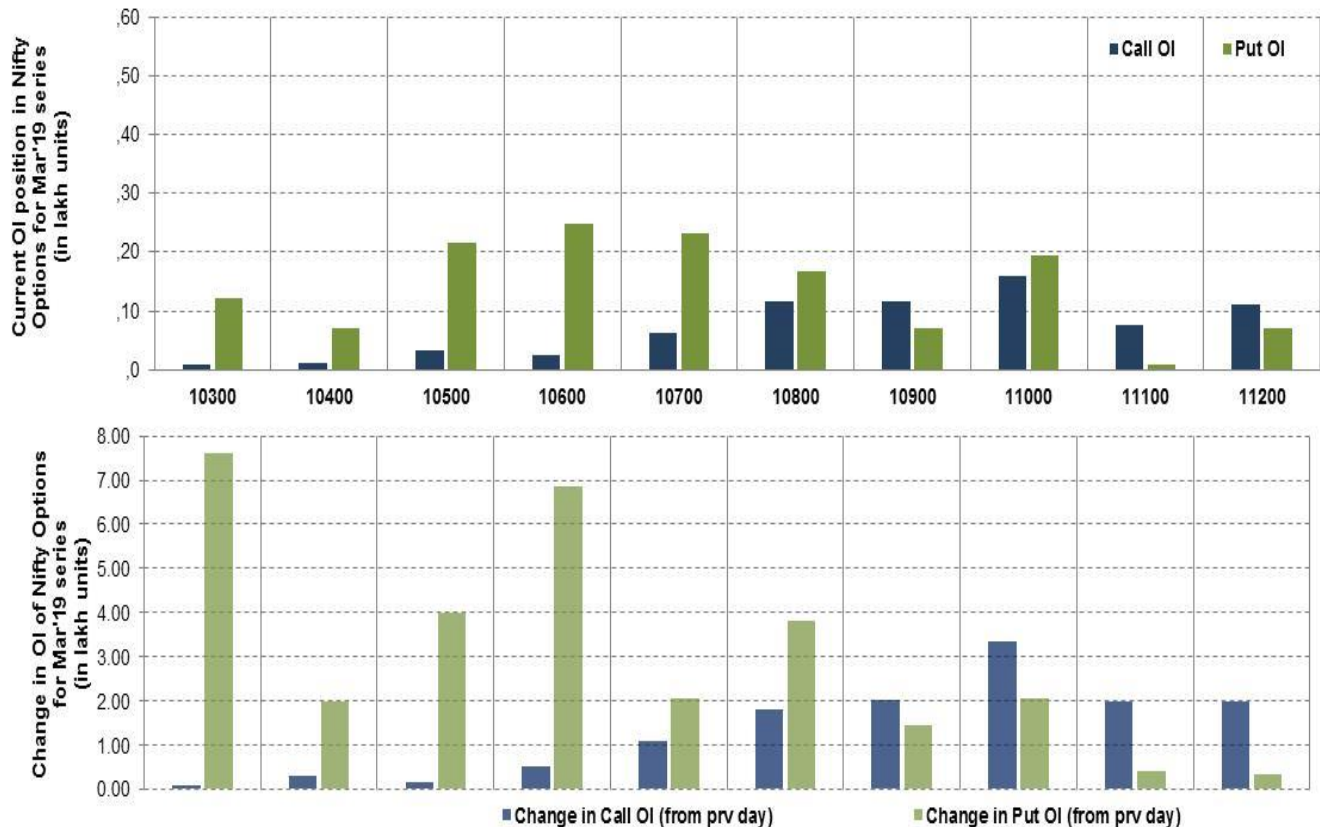
Nifty Futures



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 Mar month expiry was the most active call with an addition of 0.33 million in open interest.
- Among Nifty puts, 10,600 SP from the Mar month expiry was the most active put with an addition of 0.68 million open interests.
- The maximum OI outstanding for Calls was at 11,000 SP (1.58mn) and that for Puts was at 10,600 SP (2.49mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 28/02/19

Avg Avg

F7Net



Nifty Cash prices have settled at 10792.50 down by 0.13 percent from the previous close. On the upper side it has resistance of 10850 and 10900 levels, while lower side it has support of 10700 and 10650 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
SRF	246,000	12,500	-94.92	2293.50	2.05
INDIANB	1,292,000	64,000	-95.05	224.35	1.65
SIEMENS	321750	13750	-95.73	993.00	1.44
ADANIPOWER	3352000	1140000	-96.6	48.20	0.94
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
SOUTHBANK	72,777,630	6,661,341	-90.85	13.15	-0.38
GODREJIND	309,000	24,000	-92.23	492.85	-1.04
IDFC	43,032,000	3,102,000	-92.79	36.50	-2.14
GSFC	1,955,200	94,000	-95.19	90.65	-0.22

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