

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10864	10800	10832	10855	10887	10910	Neutral	Buy	Neutral
Sensex	36064	35864	35964	36052	36152	36241	Neutral	Buy	Neutral
Nifty Futures	10915	10846	10881	10905	10940	10964	Neutral	Buy	Neutral
Bank Nifty	27044	26869	26956	27016	27104	27164	Neutral	Buy	Neutral
CNX IT	15848	15705	15777	15824	15896	15943	Buy	Buy	Buy
CNX Midcap	16962	16712	16837	16906	17031	17100	Neutral	Neutral	Neutral
CNX Small Cap	6095	5914	6004	6052	6142	6190	Neutral	Neutral	Sell

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	36063.8	196.4	0.6
NIFTY	10863.5	71.0	0.7
MIDCAP	14502.8	184.5	1.3
SMLCAP	13981.7	291.9	2.1
BSEFMC	11411.6	57.8	0.5
AUTO	18925.9	120.3	0.6
POWER	1848.8	20.2	1.1
REALTY	1796.1	0.1	0.0
BSE IT	15359.7	105.8	0.7
BANDEX	30322.0	294.6	1.0
OILGAS	13937.5	135.3	1.0
METAL	10935.2	168.7	1.6

Currency Futures	Close	Pre. Pts	% Chg
27-Mar-19 EUR-INR	81.07	81.28	-0.26
27-Mar-19 USD-INR	71.11	71.01	0.13
27-Mar-19 GBP-INR	94.30	94.64	-0.35
27-Mar-19 JPY-INR	63.70	64.26	-0.87

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1430	377	80
BSE	1900	681	125

FII/DII Capital Mkt*	Buy	Sell	Net
FII	9442	9244	198
DII	3651	3534	117

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

## Market Commentary

Friday turned out to be a great day for Indian equity benchmarks, with Sensex and Nifty ending the session above their 36,000 and 10,850 levels, respectively. The start of the day was jubilant, buoyed by World Bank's report that increasing exports can lead to better jobs and higher wages in India, including more formal sector employment for youth and women. Adding enthusiasm among traders, the Indian manufacturing sector strengthened further in the month of February, with a sharp and accelerated increase in sales boosting growth of output and employment. As per the survey report, the Nikkei India Manufacturing Purchasing Managers' Index (PMI) - a composite single-figure indicator of manufacturing performance - rose to 54.3 in February from 53.9 in January. Some comfort also came after Finance Minister Arun Jaitley expressed hopes that the remaining six public sector banks (PSBs) under the Reserve Bank of India's (RBI) prompt corrective action (PCA) framework will soon come out of it with the government commitment of support to them.

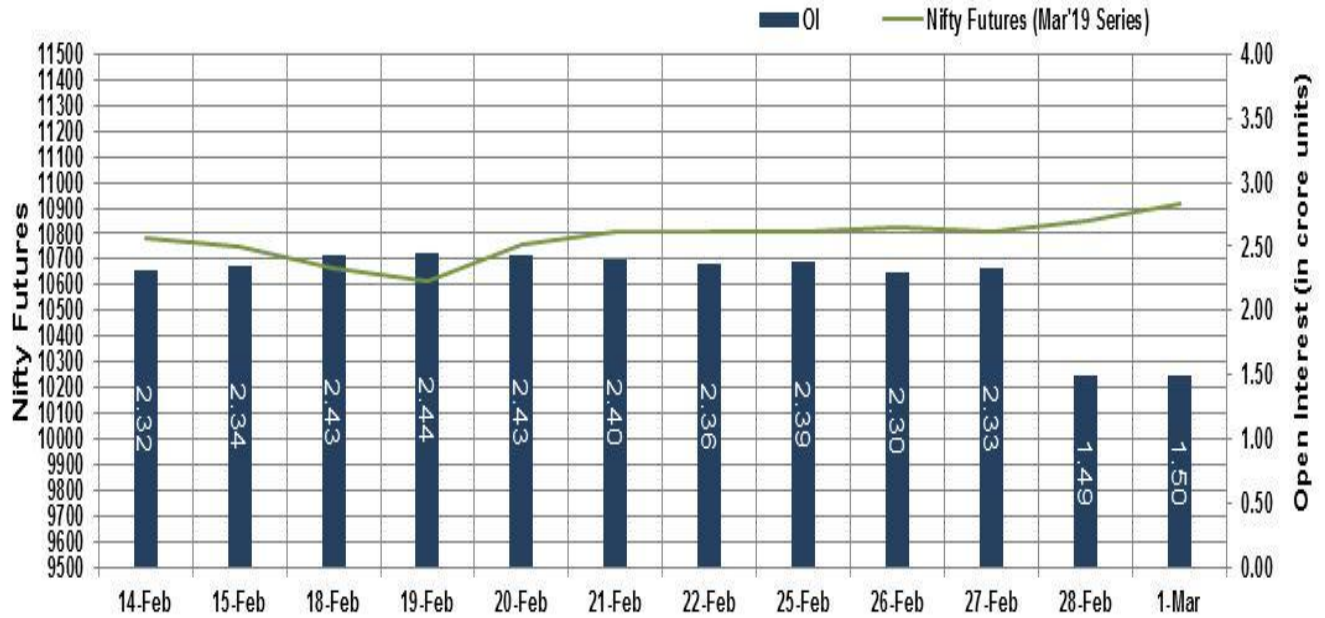
The markets maintained their gains to end the day on strong note, amid Moody's report stating that the Indian economy is expected to grow at 7.3% in calendar year 2019 and 2020, and the government spending announced ahead of elections this year will support near-term growth. The market participants paid no heed towards slowdown of economic growth.

## Market Turnover & FII Derivative Data

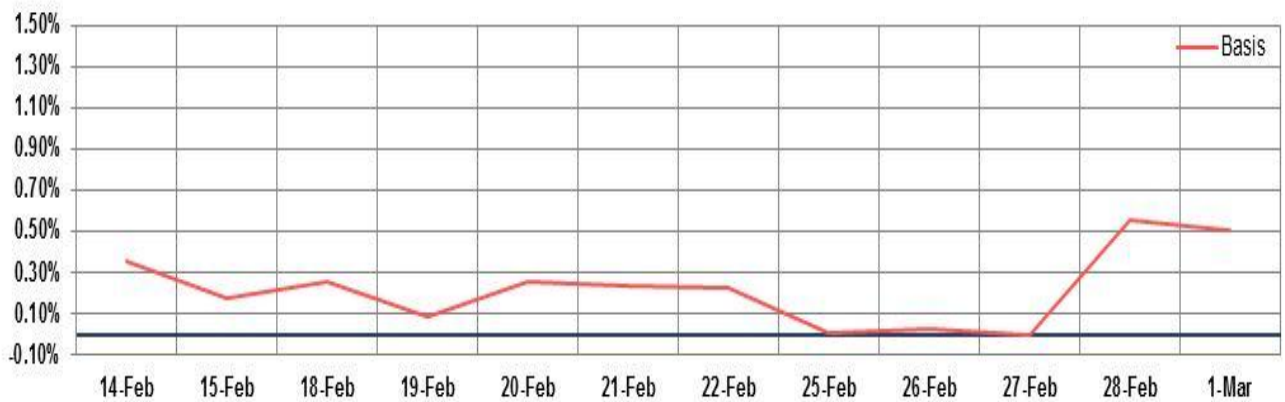
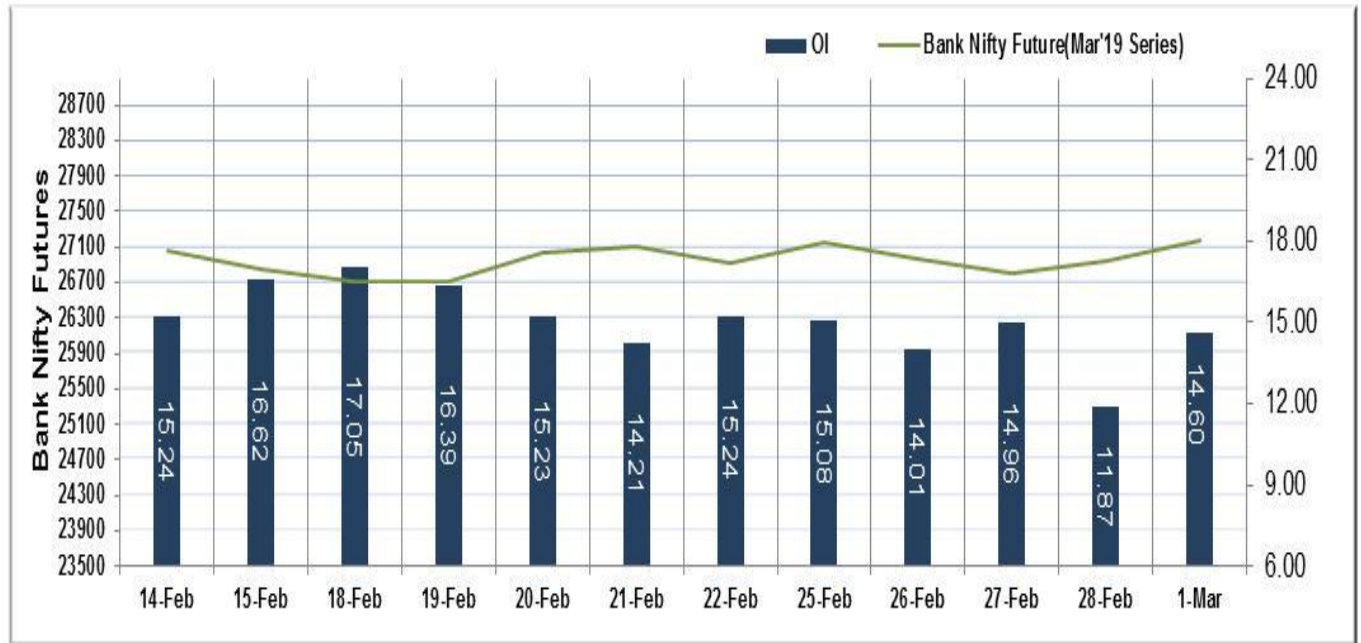
Market TO	Current	Previous	Net%
BSE CASH	7751	2081	272
NSE CASH	31273	42785	(27)
NSE FO	405111	1701134	(76)

FII Derivatives	Buy	Sell	Net
Ind. Futures	1787	1618	170
Ind. Options	53779	51947	1832
Stk. Futures	10678	10818	(140)
Stk. Options	5655	5154	501

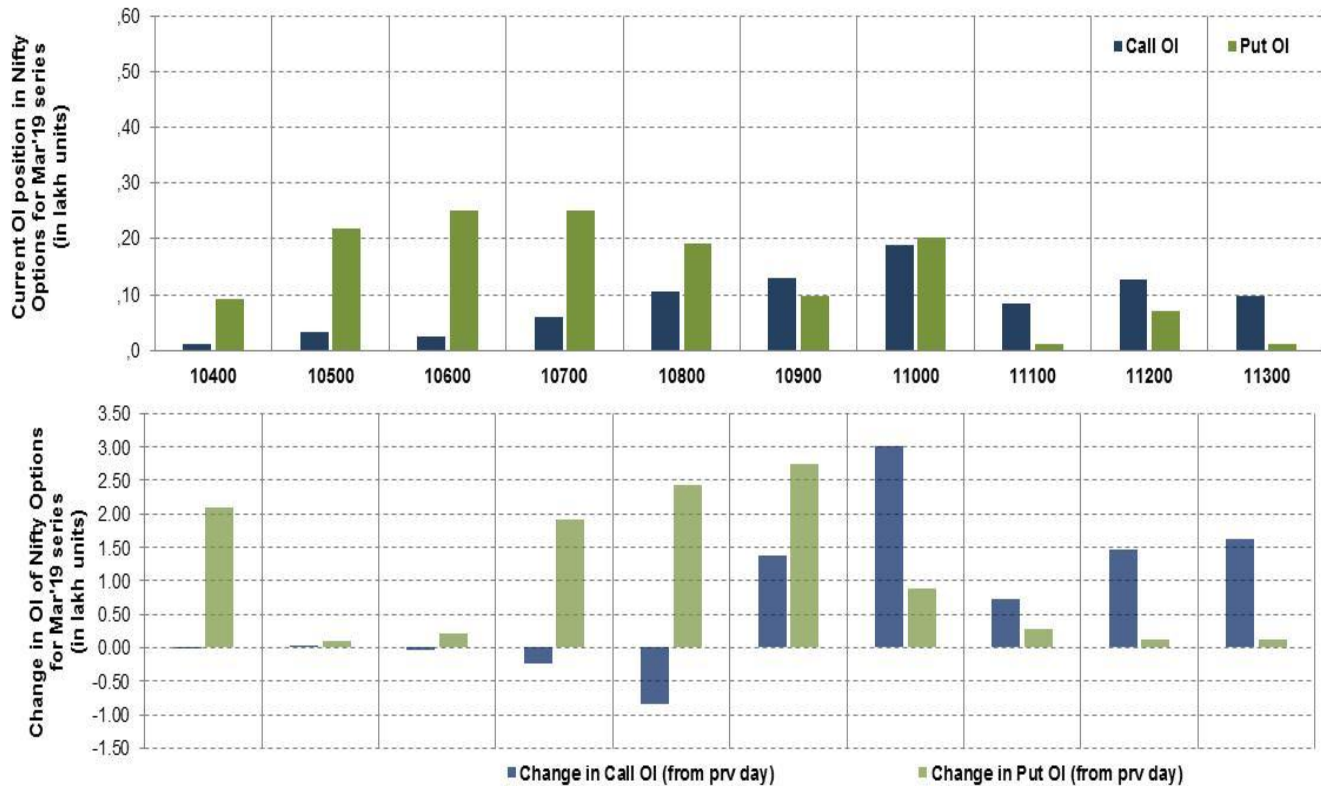
# Nifty Futures



## 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 0.30 million in open interest.
- Among Nifty puts, 10,700 SP from the Mar month expiry was the most active put with an addition of 0.19 million open interests.
- The maximum OI outstanding for Calls was at 11,000 SP (1.88mn) and that for Puts was at 10,700 SP (2.52mn)

## Nifty Technical & Indices Levels



Nifty Cash prices have settled at 10863.50 up by 0.66 percent from the previous close. On the upper side it has resistance of 10950 and 11000 levels, while lower side it has support of 10800 and 10750 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
RPOWER	67,936,000	103,264,000	52.00	12.45	14.22
RELINFRA	10,091,900	12,951,900	28.34	126.20	1.94
ORIENTBANK	10,857,000	13,755,000	26.69	92.40	10.66
JUSTDIAL	1,943,200	2,434,600	25.29	531.00	4.23
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
ENGINEERSIN	7,908,900	7,470,200	-5.55	110.90	2.88
CHENNPETRO	1,494,000	1,407,600	-5.78	241.35	5.32
CHOLAFIN	760,000	704,000	-7.37	1274.15	3.24
REPCOHOME	832,700	752,400	-9.64	356.65	5.89
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
BAJAJ-AUTO	2,209,000	2,502,000	13.26	2864.95	-1.45
IDEA	141,216,000	153,720,000	8.85	28.70	-2.05
NESTLEIND	263,650	283,400	7.49	10529.75	-1.69
MARICO	6,141,200	6,518,200	6.14	337.30	-1.45
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
TITAN	11,934,750	11,919,000	-0.13	1028.30	-0.42
PETRONET	11,262,000	11,187,000	-0.67	224.95	-0.04
SRF	767,000	747,500	-2.54	2293.60	-0.39
INFRATEL	6,582,000	6,116,000	-7.08	295.05	-0.15

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