

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10987	10755	10871	10933	11049	11111	Buy	Buy	Neutral
Sensex	36443	35745	36094	36276	36624	36806	Buy	Buy	Neutral
Nifty Futures	11031	10774	10903	10971	11100	11168	Buy	Buy	Neutral
Bank Nifty	27554	26742	27148	27364	27771	27987	Neutral	Buy	Neutral
CNX IT	15664	15508	15586	15713	15791	15917	Neutral	Buy	Buy
CNX Midcap	17364	16838	17101	17237	17500	17635	Neutral	Neutral	Neutral
CNX Small Cap	6335	6016	6175	6260	6420	6505	Neutral	Neutral	Sell

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	36442.5	378.7	1.1
NIFTY	10987.5	124.0	1.1
MIDCAP	14794.3	291.5	2.0
SMLCAP	14416.9	435.2	3.1
BSEFMC	11515.4	103.9	0.9
AUTO	19504.6	578.7	3.1
POWER	1884.5	35.7	1.9
REALTY	1831.3	35.2	2.0
BSE IT	15228.0	-131.6	-0.9
BANKEX	30889.1	567.1	1.9
OILGAS	14321.0	383.6	2.8
METAL	11210.4	275.2	2.5

Currency Futures	Close	Pre. Pts	% Chg
27-Mar-19 EUR-INR	80.26	81.07	-1.00
27-Mar-19 USD-INR	70.68	71.11	-0.60
27-Mar-19 GBP-INR	93.14	94.30	-1.23
27-Mar-19 JPY-INR	63.29	63.70	-0.65

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1536	333	70
BSE	2121	563	190

FII/DII Capital Mkt*	Buy	Sell	Net
FII	5496	4744	752
DII	4916	4335	581

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

## Market Commentary

Indian equity benchmarks ended Tuesday's trading session on jubilant note, with both Sensex and Nifty posting stellar gains of over a percent. The start of the day was cautious, impacted by the Finance Ministry's statement that Goods and Services Tax (GST) collections in February dropped to Rs 97,247 crore from Rs 1.02 lakh crore in the previous month. The government has lowered the GST collection target for current fiscal to Rs 11.47 lakh crore in the revised estimates, from Rs 13.71 lakh crore budgeted initially. However, key indices soon gained traction, as India's services sector gathered momentum in the month of February, with a quicker expansion in new work supporting a faster increase in output and solid job creation. As per the survey report, the seasonally adjusted Nikkei Services Business Activity Index rose to 52.5 in February from 52.2 in January. Further, the Nikkei India Composite PMI Output Index -- which measures both manufacturing and services -- also surged to 53.8 in February as against 53.6 in January.

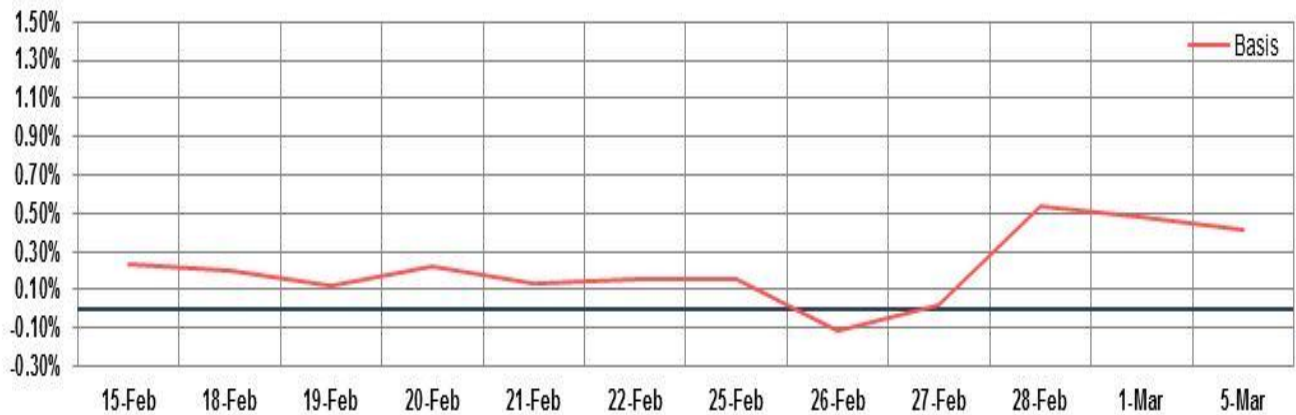
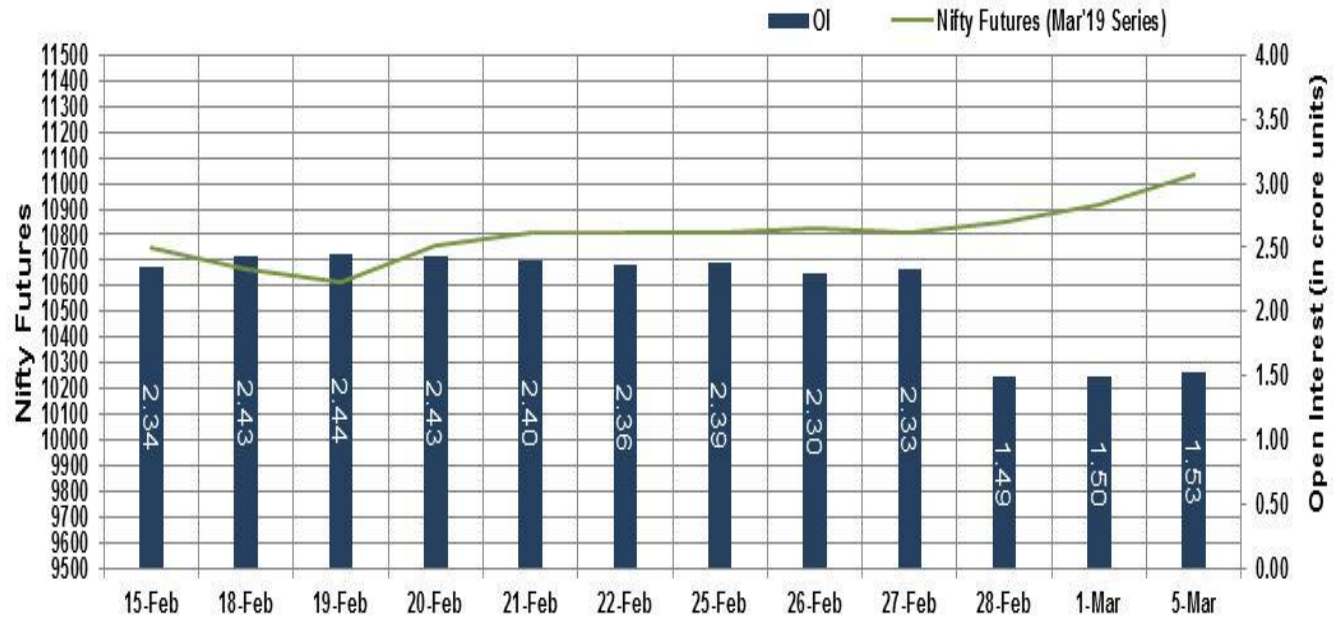
On the global front, European markets were trading in green, as Eurozone investor confidence improved in March. The survey data from Sentix showed that the investor confidence index for the euro area improved to -2.2 in March from -3.7 in February. Besides, Germany's unemployment declined sharply in February, while retail sales rebounded strongly in January, both surpassing economists' expectations by wide margins, suggesting that the growth in the biggest euro area economy is set to be driven by private consumption as exports suffer due to global factors.

## Market Turnover & FII Derivative Data

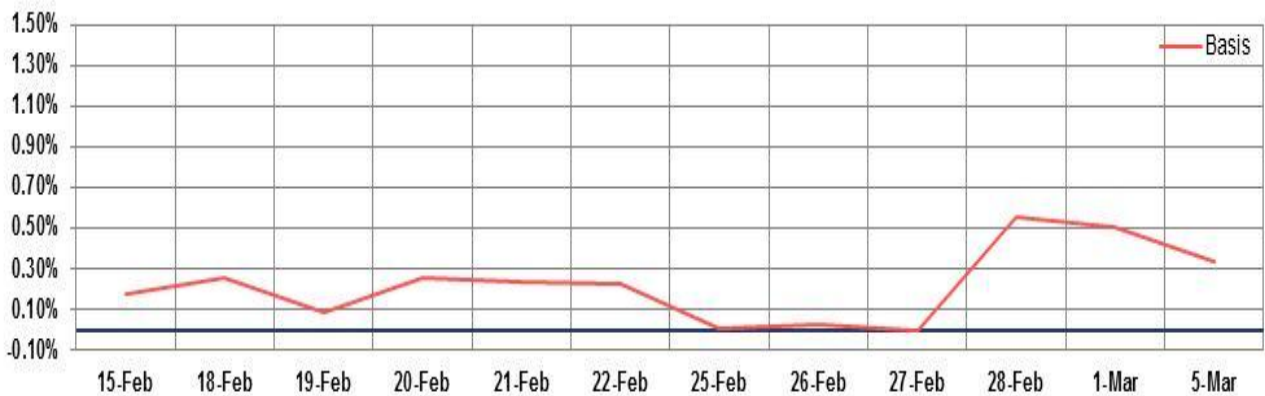
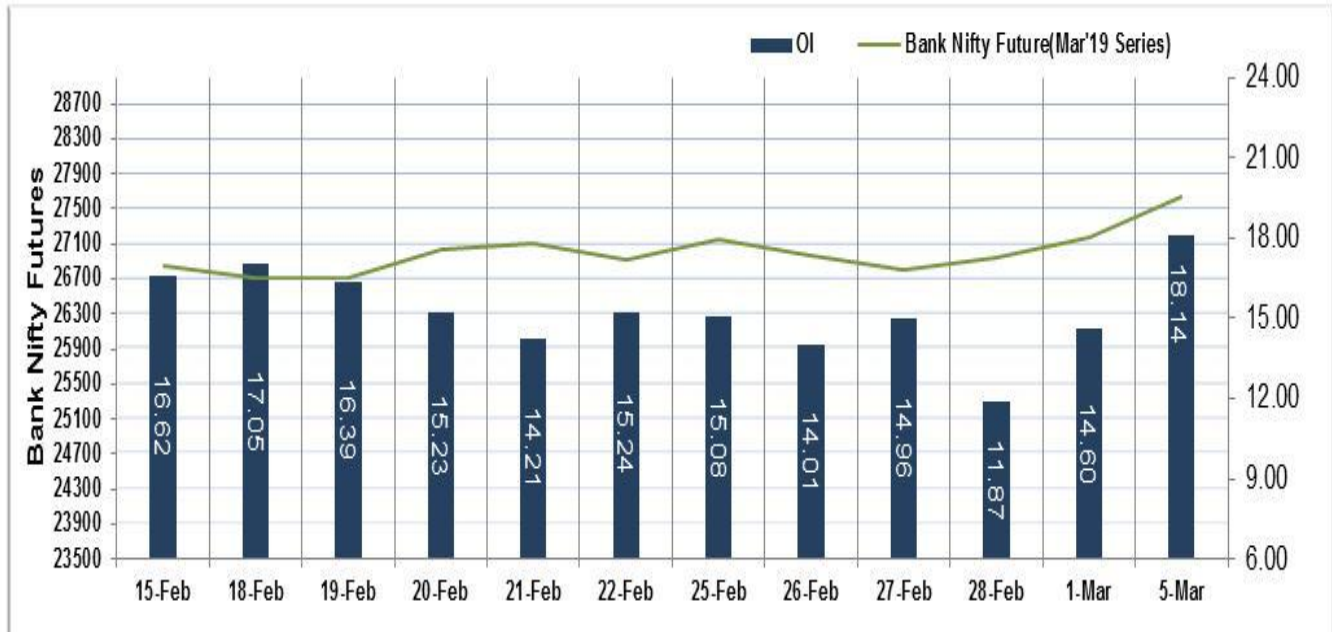
Market TO	Current	Previous	Net%
BSE CASH	3411	7751	(56)
NSE CASH	37604	31273	20
NSE FO	841770	405111	108

FII Derivatives	Buy	Sell	Net
Ind. Futures	2788	2644	144
Ind. Options	128819	128337	482
Stk. Futures	12629	12069	559
Stk. Options	6996	6991	5

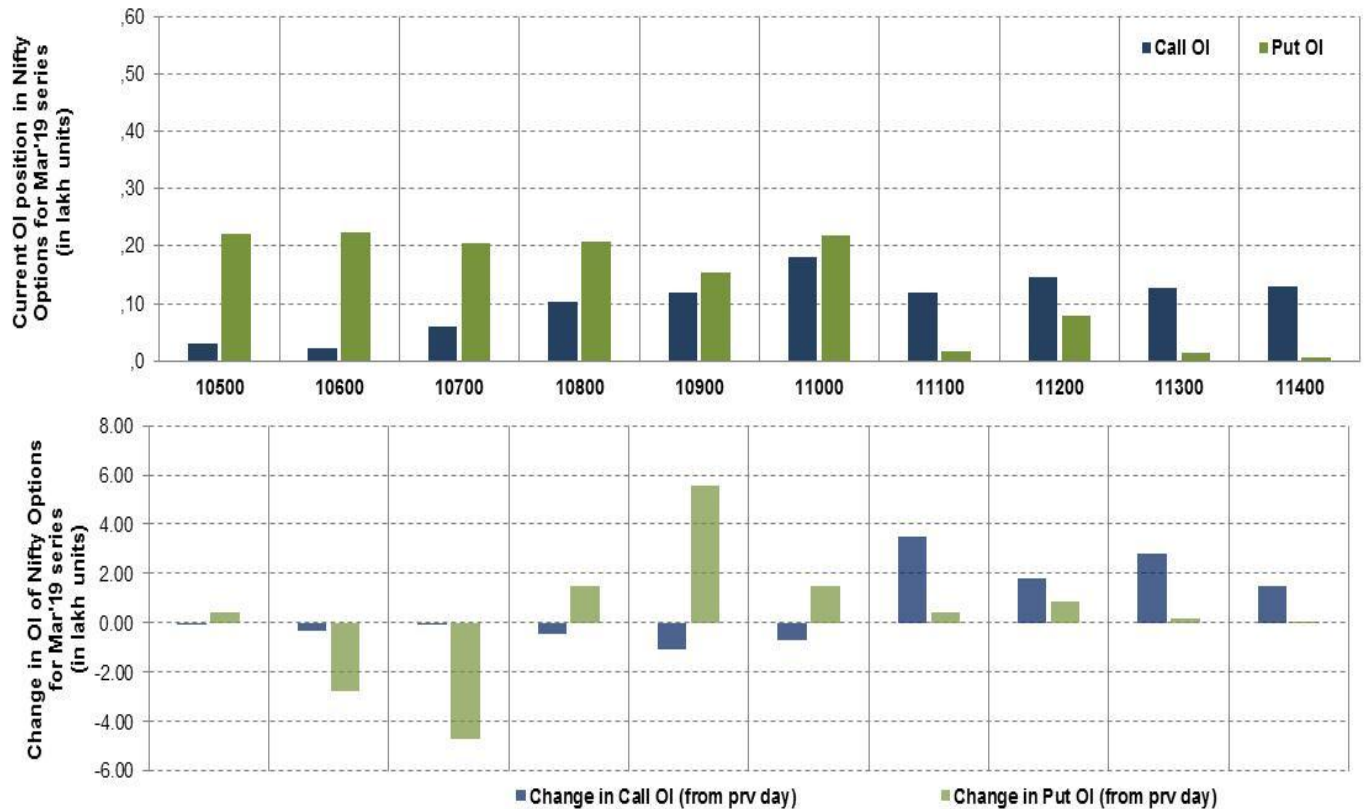
## Nifty Futures



## 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 a reduction of 0.07 million in open interest.
- Among Nifty puts, 10,600 SP from the Mar month expiry was the most active put with a reduction of 0.28 million open interests.
- The maximum OI outstanding for Calls was at 11,000 SP (1.81mn) and that for Puts was at 10,600 SP (2.24mn)

## Nifty Technical & Indices Levels



Nifty Cash prices have settled at 10987.45 up by 1.14 percent from the previous close. On the upper side it has resistance of 11050 and 11100 levels, while lower side it has support of 10900 and 10850 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
TATACHEM	3,097,500	3,942,750	27.29	583.15	2.54
PCJEWELLER	8,554,000	10,679,500	24.85	80.15	10.70
TORNTPOWER	1,668,000	2,064,000	23.74	250.90	1.50
DHFL	14,884,500	17,394,000	16.86	134.95	4.01
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
AMARAJABAT	618,100	575,400	-6.91	740.55	1.11
NTPC	37,580,000	34,724,000	-7.60	147.10	2.40
APOLLOHOSP	1,295,000	1,172,500	-9.46	1195.90	3.09
NATIONALUM	38,056,000	33,976,000	-10.72	55.85	3.81
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
TORNTPHARM	421,000	494,000	17.34	1784.85	-0.73
MINDTREE	2,659,200	2,961,600	11.37	922.85	-1.30
MARICO	6,518,200	7,207,200	10.57	337.20	-0.03
JUBLFOOD	2,471,500	2,685,500	8.66	1283.15	-0.15
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
ZEEL	19,762,600	19,501,300	-1.32	487.45	-0.23
TECHM	11,664,000	11,416,800	-2.12	815.75	-1.44
DIVISLAB	2,938,400	2,871,200	-2.29	1671.70	-0.39
DABUR	10,658,750	10,392,500	-2.50	445.15	-0.30

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