

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11168	11015	11092	11136	11213	11257	Buy	Buy	Neutral
Sensex	37054	36582	36818	36962	37198	37342	Buy	Buy	Neutral
Nifty Futures	11211	11015	11113	11163	11261	11311	Buy	Buy	Neutral
Bank Nifty	27967	27687	27827	27931	28071	28176	Buy	Buy	Neutral
CNX IT	15389	15262	15325	15413	15476	15564	Neutral	Neutral	Buy
CNX Midcap	17750	17310	17530	17647	17867	17984	Buy	Neutral	Neutral
CNX Small Cap	6501	6321	6411	6459	6549	6597	Buy	Neutral	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	37054.1	382.7	1.0
NIFTY	11168.1	132.7	1.2
MIDCAP	15094.7	290.5	2.0
SMLCAP	14762.7	233.6	1.6
BSEFMC	11719.8	122.3	1.1
AUTO	19765.3	433.1	2.2
POWER	1956.5	39.2	2.0
REALTY	1849.0	17.0	0.9
BSE IT	15022.7	-9.6	-0.1
BANKEK	31371.0	284.6	0.9
OILGAS	14717.4	407.6	2.9
METAL	11300.6	275.3	2.5

Currency Futures	Close	Pre. Pts	% Chg
27-Mar-19 EUR-INR	78.86	78.97	-0.15
27-Mar-19 USD-INR	70.01	70.28	-0.39
27-Mar-19 GBP-INR	91.11	92.04	-1.01
27-Mar-19 JPY-INR	63.06	63.33	-0.42

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1310	520	99
BSE	1758	893	192

FII/DII Capital Mkt*	Buy	Sell	Net
FII	8163	4352	3810
DII	3317	5273	(1955)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Dalal Street witnessed jubilation on Monday, with Sensex and Nifty closing above their 37,000 and 11,150, respectively. The markets made a gap-up opening, as Economic Affairs Secretary Subhash Chandra Garg expressed confidence that fiscal deficit target of 3.4 per cent for 2018-19 would be met as shortfall in indirect tax collection would be compensated by lower expenditure. Adding optimism among traders, Commerce and Industry minister Suresh Prabhu said that the government has set a target of attracting \$100 billion in foreign direct investments over the next two years. The minister said the government is conducting a sector analysis for FDI investments and is preparing suitable policies which will help in bringing foreign funds. Investors took encouragement with Railways Minister Piyush Goyal's statement that the government has brought sustainable changes instead of temporary adjustments. He also said that the government took the fruits of progress to under-developed parts of the country, further highlighting that the country has become perhaps the fastest growing economy in the world from a fragile economy.

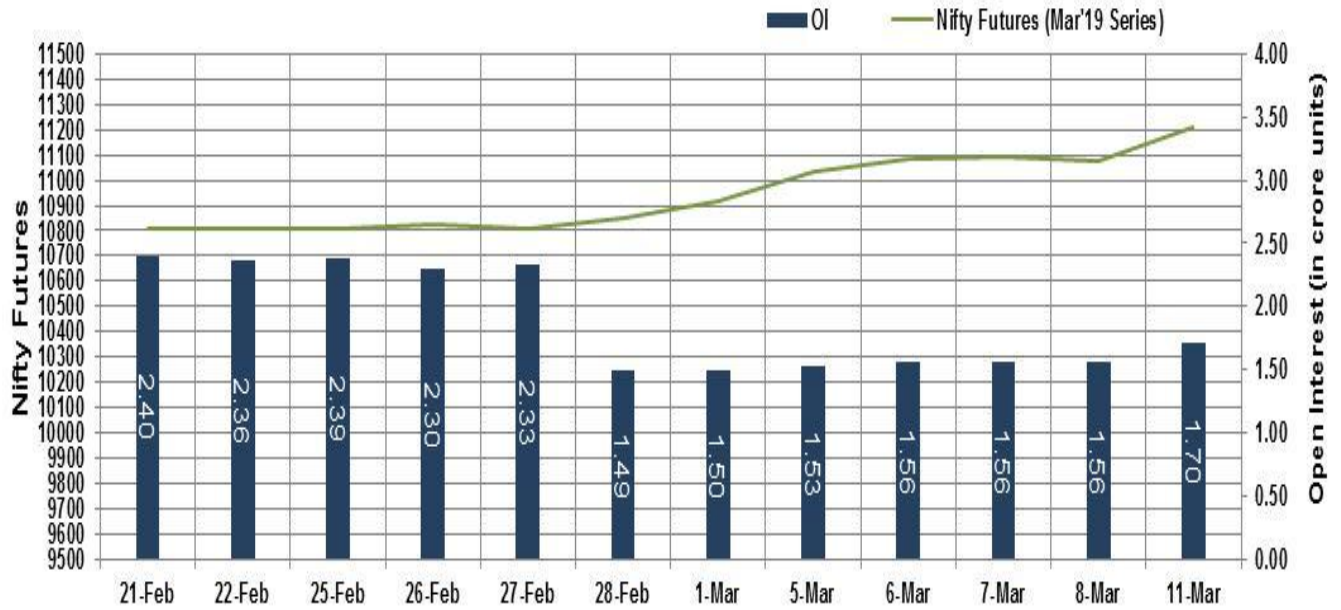
On the global front, European markets were trading in green, as France's manufacturing output grew for a second straight month in January at the fastest pace in three months, defying expectations for a decline. The preliminary data from the statistical office INSEE showed that manufacturing output grew 1 percent month-on-month in January, while the street was looking for a 0.2 percent fall.

Market Turnover & FII Derivative Data

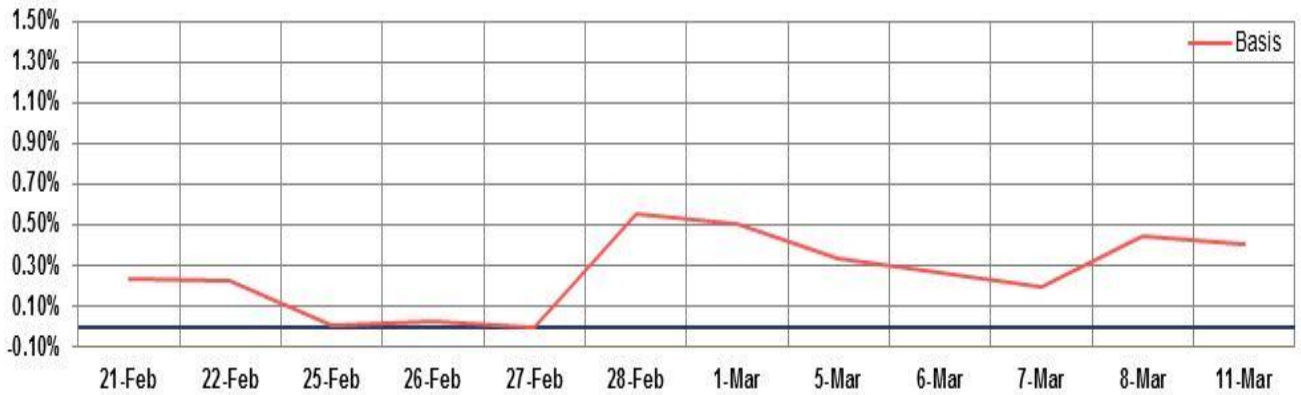
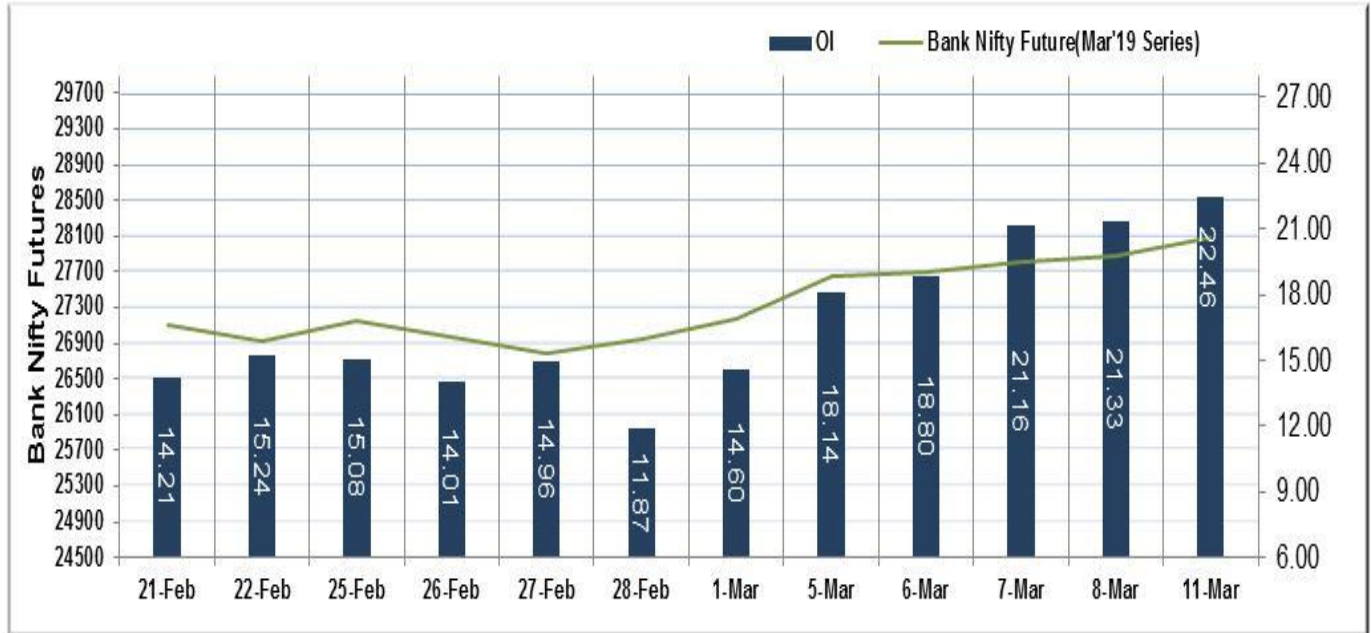
Market TO	Current	Previous	Net%
BSE CASH	2681	4091	(34)
NSE CASH	34749	29136	19
NSE FO	679946	539931	26

FII Derivatives	Buy	Sell	Net
Ind. Futures	2406	2419	(13)
Ind. Options	104752	104272	480
Stk. Futures	11264	10513	751
Stk. Options	6038	6027	11

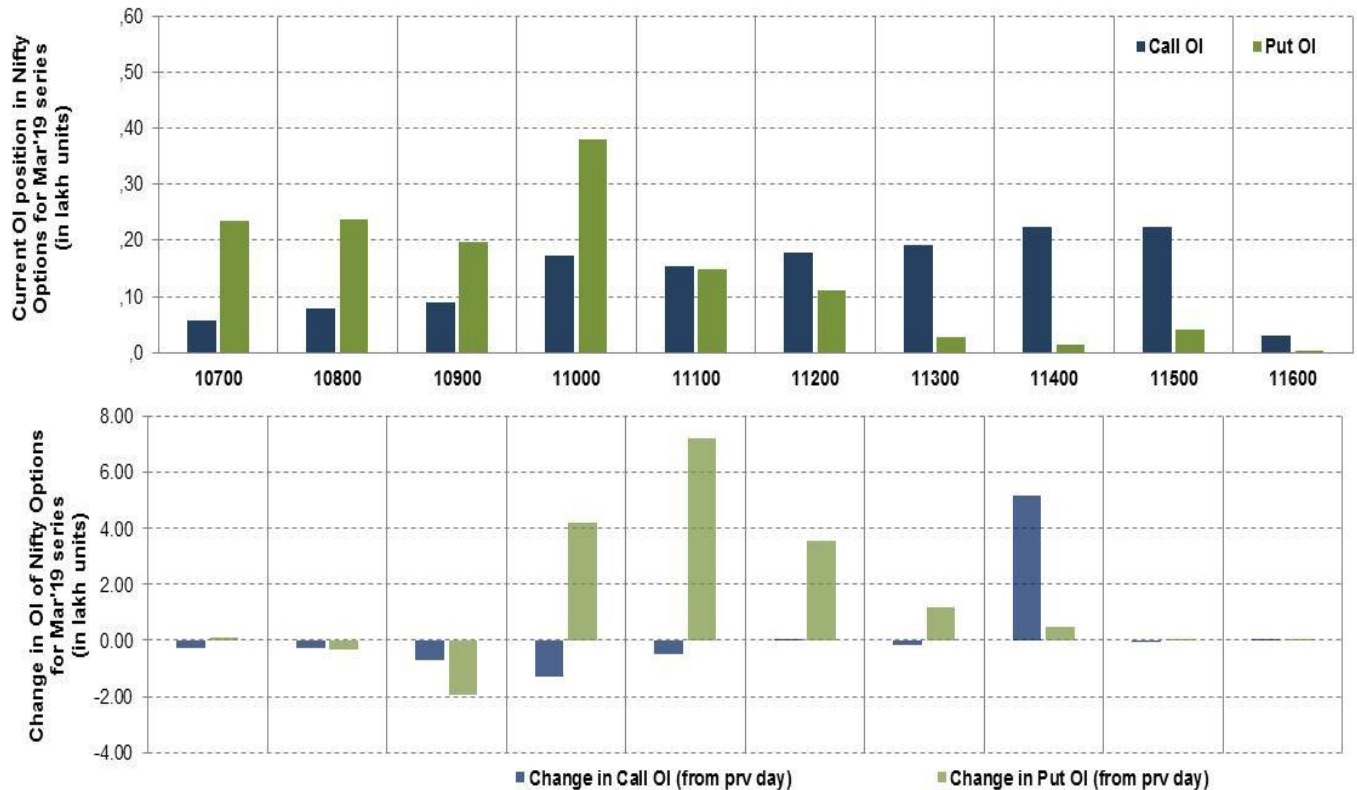
Nifty Futures



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 11,400 SP from the Mar month expiry was the most active call with an addition of 0.51 million in open interest.
- Among Nifty puts, 11,000 SP from the Mar month expiry was the most active put with an addition of 0.42 million open interests.
- The maximum OI outstanding for Calls was at 11,400 SP (2.25mn) and that for Puts was at 11,000 SP (3.78mn)

Nifty Technical & Indices Levels



Nifty Cash prices have settled at 11168.05 up down by 1.20 percent from the previous close. On the upper side it has resistance of 11200 and 11250 levels, while lower side it has support of 11100 and 11050 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
GODFRYPHLP	490,000	683,200	39.43	1038.80	9.96
CUMMINSIND	1,194,900	1,467,900	22.85	751.50	2.32
ENGINERSIN	7,695,700	9,343,900	21.42	115.55	4.05
NHPC	24,597,000	29,727,000	20.86	25.55	1.19
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
FEDERALBNK	49,308,000	48,258,000	-2.13	91.50	4.10
IGL	2,884,750	2,802,250	-2.86	298.65	1.10
LUPIN	9,412,900	9,132,200	-2.98	798.20	1.94
WIPRO	36,064,000	34,982,400	-3.00	260.80	1.05
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
RELCAPITAL	7,089,000	8,212,500	15.85	187.65	-1.24
NATIONALUM	31,992,000	36,472,000	14.00	54.85	-2.58
HEXAWARE	2,922,000	3,285,000	12.42	338.75	-2.57
RBLBANK	6,457,200	7,076,400	9.59	636.05	-0.11
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
BHARATFIN	4,822,500	4,818,000	-0.09	956.60	-0.22
RPOWER	89,440,000	88,768,000	-0.75	11.95	-1.24
RECLTD	27,414,000	27,006,000	-1.49	135.00	-4.83
JETAIRWAYS	7,128,000	6,353,600	-10.86	236.50	-0.65

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