

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11301	11189	11245	11283	11339	11376	Buy	Buy	Neutral
Sensex	37536	37095	37315	37451	37671	37807	Buy	Buy	Neutral
Nifty Futures	11325	11210	11268	11310	11368	11410	Buy	Buy	Neutral
Bank Nifty	28444	28012	28228	28358	28574	28704	Buy	Buy	Neutral
CNX IT	15385	15263	15324	15411	15471	15558	Neutral	Neutral	Buy
CNX Midcap	17832	17689	17761	17857	17928	18024	Buy	Neutral	Neutral
CNX Small Cap	6585	6516	6551	6583	6617	6649	Buy	Neutral	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	37535.7	481.6	1.3
NIFTY	11301.2	133.2	1.2
MIDCAP	15192.8	98.2	0.7
SMLCAP	14920.5	157.8	1.1
BSEFMC	11809.9	90.1	0.8
AUTO	19816.0	50.7	0.3
POWER	1965.0	8.6	0.4
REALTY	1897.1	48.1	2.6
BSE IT	14989.9	-32.8	-0.2
BANSEX	31903.0	532.0	1.7
OILGAS	14798.3	80.9	0.6
METAL	11355.8	55.2	0.5

Currency Futures	Close	Pre. Pts	% Chg
27-Mar-19 EUR-INR	78.71	78.86	-0.18
27-Mar-19 USD-INR	69.82	70.01	-0.26
27-Mar-19 GBP-INR	90.97	91.11	-0.16
27-Mar-19 JPY-INR	62.92	63.06	-0.23

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1188	641	94
BSE	1653	1067	142

FII/DII Capital Mkt*	Buy	Sell	Net
FII	8613	6136	2477
DII	4184	5175	(990)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Bulls were on a run during Tuesday's trading session, with the both Indian equity indices, the Sensex and the Nifty, closing the day higher by smart gains of 482 and 133, respectively. Key indices made a fabulous start, aided by a private report stating that hiring activities registered 16 per cent growth this February mainly led by the IT and software industry that clocked a 38 per cent growth. The Naukri JobSpeak Index for February 2019 stood at 2,415 from 2,087 in February 2018. Adding optimism among the market participants, the Cotton Textiles Export Promotion Council (TEXPROCIL) Chairman K.V. Srinivasan said that rebate of state and central taxes will improve the competitiveness of made ups products in the export markets. Buying also crept in with a report that key policymakers from India and African nations will brainstorm on strategies for scaling up bilateral trade volume to \$150 billion in the next few years at the India-Africa Project Partnerships Conclave.

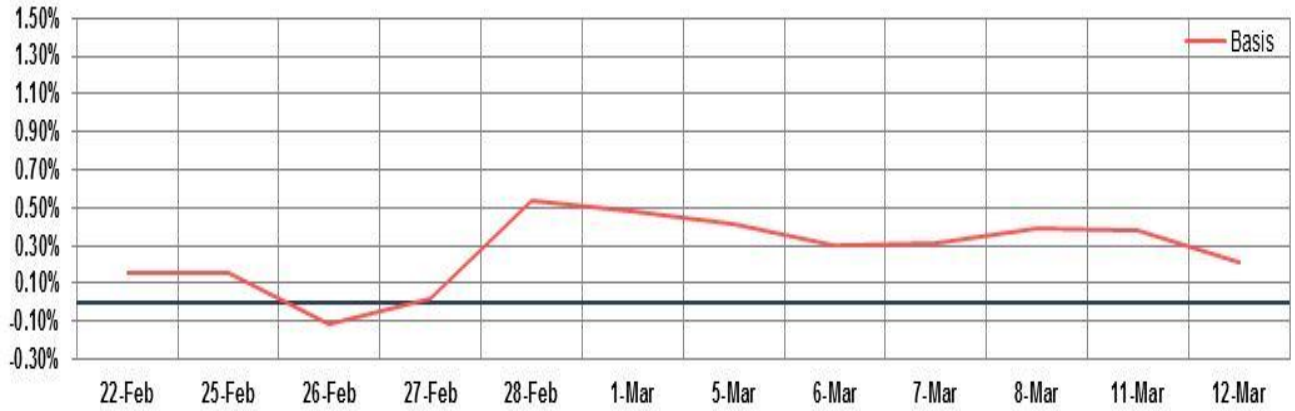
On the global front, European markets were trading mostly in green, even though the Bank of France revised its growth estimate for the first three months of the year to 0.3 percent from 0.4 percent predicted earlier. The survey data from the bank showed that manufacturing business confidence improved to 101 in February from 99 in January. The confidence indicator for the services sector was unchanged at 101 and that for construction was steady at 105. Asian markets ended mostly in green, amid improved risk appetite after the US retail sales report for January showed a rebound and the EU said it is now up to MPs to decide the next steps for Brexit.

Market Turnover & FII Derivative Data

Market TO	Current	Previous	Net%
BSE CASH	3889	2681	45
NSE CASH	41201	34749	19
NSE FO	1017693	679946	50

FII Derivatives	Buy	Sell	Net
Ind. Futures	5431	3456	1975
Ind. Options	158111	158710	(598)
Stk. Futures	12812	12592	221
Stk. Options	7958	8033	(75)

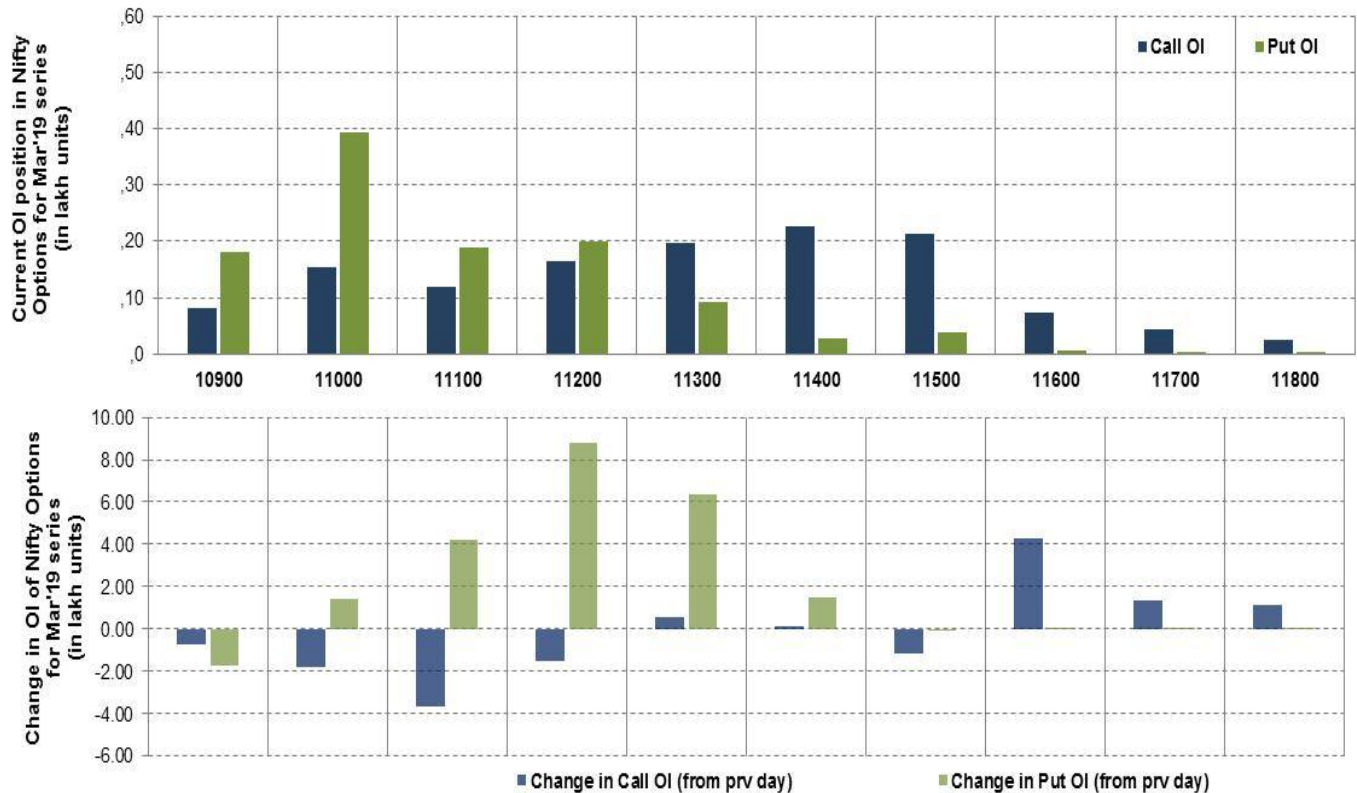
Nifty Futures



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 0.01 million in open interest.
- Among Nifty puts, 11,000 SP from the Mar month expiry was the most active put with an addition of 0.14 million open interests.
- The maximum OI outstanding for Calls was at 11,400 SP (2.26mn) and that for Puts was at 11,000 SP (3.93mn)

Nifty Technical & Indices Levels



Nifty Cash prices have settled at 11301.2 up down by 1.19 percent from the previous close. On the upper side it has resistance of 11350 and 11400 levels, while lower side it has support of 11250 and 11200 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
ARVIND	6,038,000	8,480,000	40.44	93.40	6.26
ESCORTS	3,126,200	4,063,400	29.98	796.85	6.96
NTPC	39,572,000	49,664,000	25.50	151.25	0.77
HDFCBANK	11,916,000	14,133,250	18.61	2179.00	1.84
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
STAR	4,189,900	4,131,600	-1.39	447.75	0.41
NMDC	14,814,000	14,604,000	-1.42	108.55	0.84
IDEA	191,460,000	188,712,000	-1.44	34.05	3.18
MGL	766,800	723,600	-5.63	908.00	1.34
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
MINDTREE	3,014,400	3,544,800	17.60	926.70	-0.62
APOLLOHOSP	1,260,500	1,480,500	17.45	1170.00	-3.19
ONGC	29,928,750	35,032,500	17.05	151.00	-0.89
MRF	35,740	41,260	15.44	57420.00	-1.13
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
RECLTD	24,438,000	23,856,000	-2.38	133.75	-0.89
REPCOHOME	738,100	720,500	-2.38	455.40	-0.64
IRB	6,777,600	6,601,600	-2.60	151.30	-2.54
RELINFRA	12,828,400	12,331,800	-3.87	130.75	-1.77

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