

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11342	11248	11295	11324	11370	11399	Buy	Buy	Neutral
Sensex	37752	37358	37555	37676	37873	37995	Buy	Buy	Neutral
Nifty Futures	11373	11000	11186	11287	11474	11575	Buy	Buy	Neutral
Bank Nifty	28884	28148	28516	28722	29090	29296	Buy	Buy	Neutral
CNX IT	15343	15147	15245	15398	15496	15649	Sell	Neutral	Buy
CNX Midcap	17733	17600	17667	17770	17837	17941	Buy	Neutral	Neutral
CNX Small Cap	6571	6501	6536	6575	6610	6649	Buy	Neutral	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	37752.2	216.5	0.6
NIFTY	11341.7	40.5	0.4
MIDCAP	15127.9	-64.9	-0.4
SMLCAP	14874.7	-45.8	-0.3
BSEFMC	11815.4	5.5	0.1
AUTO	19728.3	-87.7	-0.4
POWER	1949.2	-15.9	-0.8
REALTY	1909.4	12.3	0.7
BSE IT	14960.6	-29.3	-0.2
BANDEX	32355.6	452.6	1.4
OILGAS	14737.7	-60.6	-0.4
METAL	11144.2	-211.7	-1.9

Currency Futures	Close	Pre. Pts	% Chg
27-Mar-19 EUR-INR	78.81	78.71	0.13
27-Mar-19 USD-INR	69.64	69.82	-0.26
27-Mar-19 GBP-INR	91.70	90.97	0.80
27-Mar-19 JPY-INR	62.65	62.92	-0.43

Advance/ Decline	Adv	Dec	Un Ch.
NSE	656	1179	85
BSE	1056	1678	155

FII/DII Capital Mkt*	Buy	Sell	Net
FII	8602	5880	2722
DII	3332	4841	(1508)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Extending their northward journey for third straight session, Indian equity benchmarks ended the Wednesday's trade with a gain of around half a percent, surpassing their crucial 37,700 (Sensex) and 11,300 (Nifty) levels. Markets started the session on cautious note as traders remained concern with weak macro-economic data. The latest data from Central Statistics Office (CSO) showed that India's Index of Industrial Production (IIP) slipped to 1.7% in January from 7.5% a year ago. Subdued performance of the manufacturing sector, especially capital and consumer goods, mainly pulled down the growth in industrial production. Besides, Retail inflation rose to four-month high of 2.57% in February. Consumer Price Index (CPI) stood at 1.97% in January and 4.44% in February 2018. Market participants also remained anxious as former RBI governor Raghuram Rajan warned that capitalism is under 'serious threat' of a 'revolt' as the economic and political system has stopped providing for the people, especially after the 2008 global financial meltdown.

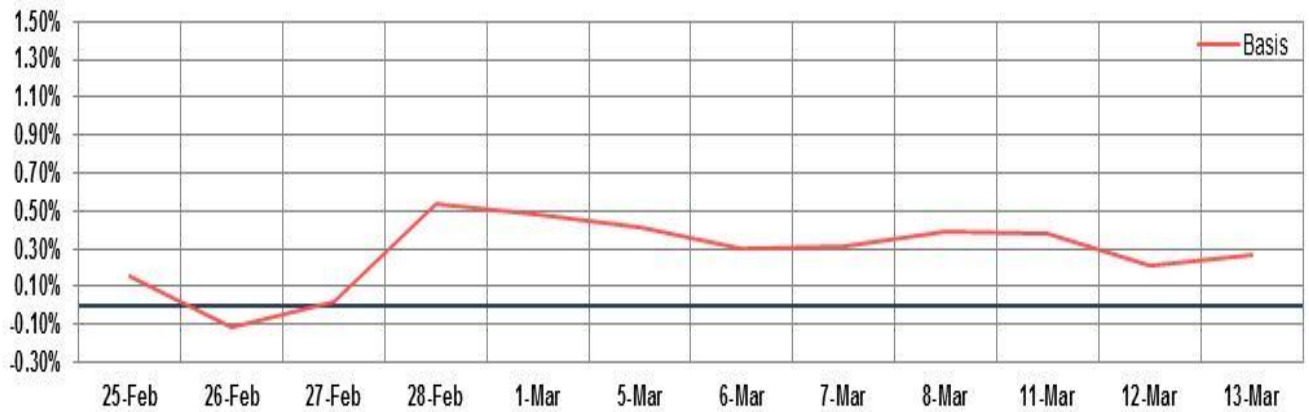
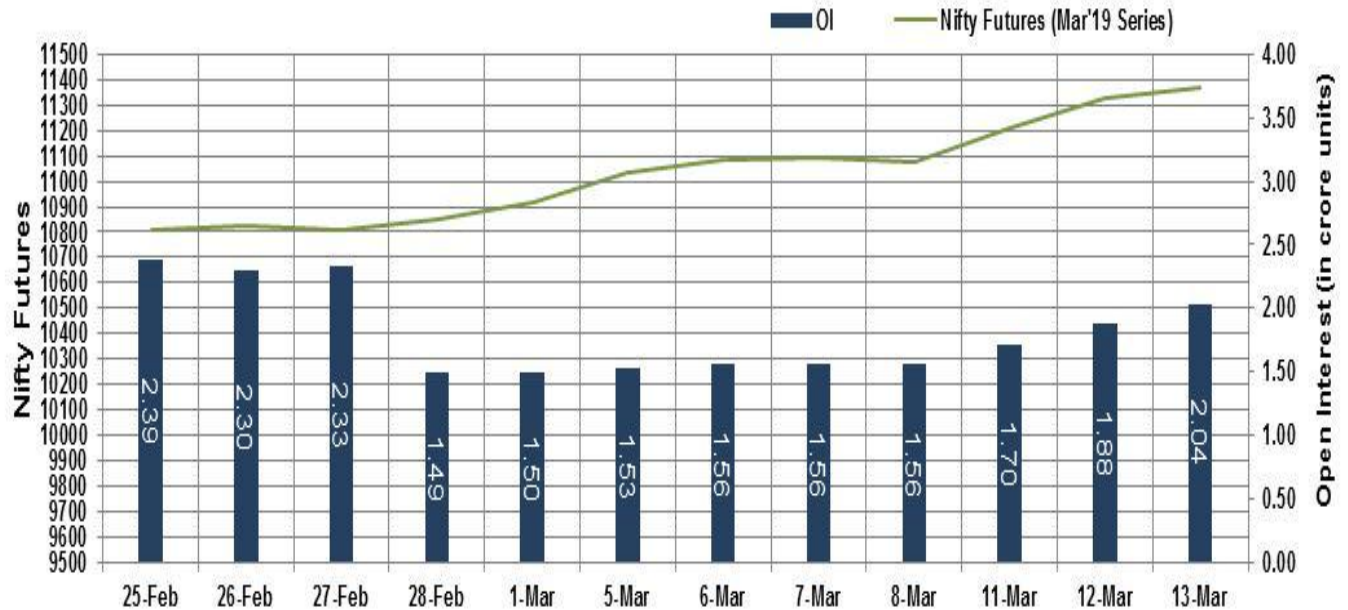
On the global front ,European counters exhibiting mixed trend as traders remained on sidelines ahead of signs of progress on the US-China trade dispute, with Robert Lighthizer, the US trade representative, saying that 'major issues' must still be resolved for a successful US-China trade deal. Asian markets ended mostly in red on report that British Prime Minister Theresa May lost voting on her second Brexit proposal in a parliamentary showdown.

Market Turnover & FII Derivative Data

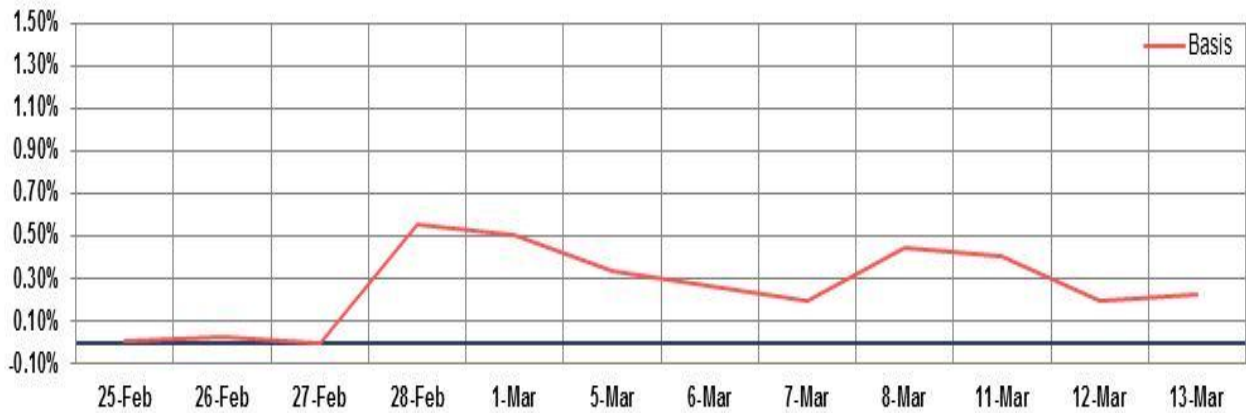
Market TO	Current	Previous	Net%
BSE CASH	3323	3889	(15)
NSE CASH	39484	41201	(4)
NSE FO	1314638	1017693	29

FII Derivatives	Buy	Sell	Net
Ind. Futures	5321	3499	1822
Ind. Options	228848	229340	(492)
Stk. Futures	12439	13347	(908)
Stk. Options	8140	8041	99

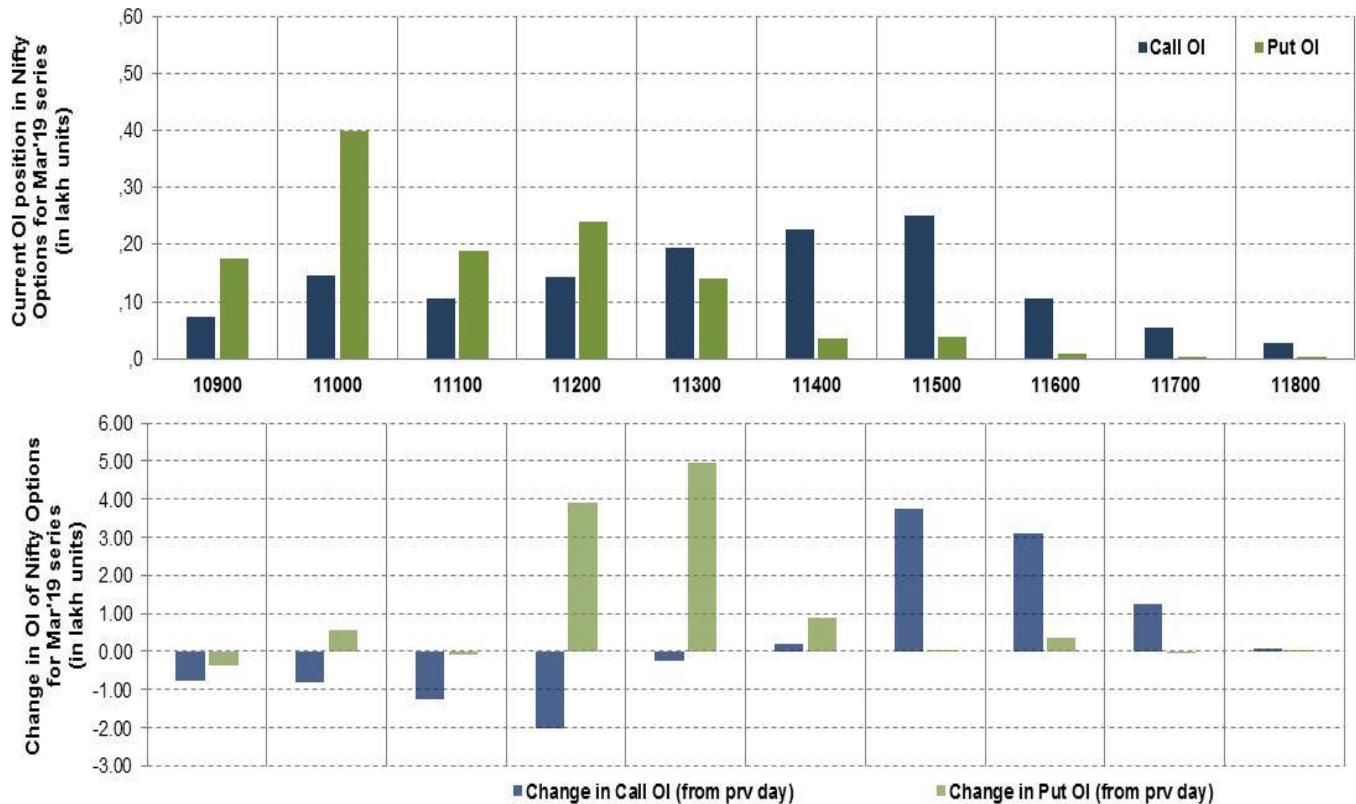
Nifty Futures



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 11,500 SP from the Mar month expiry was the most active call with an addition of 0.37 million in open interest.
- Among Nifty puts, 11,000 SP from the Mar month expiry was the most active put with an addition of 0.06 million open interests.
- The maximum OI outstanding for Calls was at 11,500 SP (2.50mn) and that for Puts was at 11,000 SP (3.98mn)

Nifty Technical & Indices Levels



Nifty Cash prices have settled at 11341.7 up by 0.36 percent from the previous close. On the upper side it has resistance of 11400 and 11450 levels, while lower side it has support of 11300 and 11250 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
BEML	1,469,300	2,152,500	46.50	978.00	7.47
JUSTDIAL	2,364,600	3,264,800	38.07	603.35	10.05
AMARAJABAT	847,700	1,086,400	28.16	756.80	0.75
BEL	34,170,000	39,264,000	14.91	92.80	2.20
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
NIITTECH	1,228,500	1,218,750	-0.79	1338.00	0.59
CESC	1,376,100	1,363,450	-0.92	733.10	0.12
MFSL	1,761,600	1,738,800	-1.29	435.25	0.96
PCJEWELLER	9,750,000	9,490,000	-2.67	82.40	2.42
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
ONGC	31,732,500	42,138,750	32.79	148.75	-1.72
COALINDIA	18,814,400	23,850,200	26.77	231.00	-1.83
APOLLOHOSP	1,409,500	1,783,500	26.53	1123.95	-3.25
IOC	35,714,000	44,460,500	24.49	146.75	-4.18
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
JPASSOCIAT	75,515,000	73,095,000	-3.20	6.70	-0.74
IDBI	29,840,000	28,550,000	-4.32	43.20	-3.79
RPOWER	86,944,000	83,088,000	-4.44	11.50	-4.17
RBLBANK	6,561,600	6,237,600	-4.94	628.65	-0.73

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