

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11427	11312	11369	11428	11486	11544	Buy	Buy	Neutral
Sensex	38024	37519	37771	38013	38266	38508	Buy	Buy	Neutral
Nifty Futures	11474	11323	11398	11465	11541	11608	Buy	Buy	Neutral
Bank Nifty	29381	28768	29075	29298	29604	29828	Buy	Buy	Neutral
CNX IT	15547	15183	15365	15507	15689	15831	Neutral	Neutral	Buy
CNX Midcap	17863	17756	17810	17858	17911	17959	Buy	Neutral	Neutral
CNX Small Cap	6536	6449	6492	6557	6600	6665	Buy	Neutral	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	38024.3	269.4	0.7
NIFTY	11426.9	83.6	0.7
MIDCAP	15171.5	83.2	0.6
SMLCAP	14837.2	-50.6	-0.3
BSEFMC	11607.9	-211.6	-1.8
AUTO	19695.4	47.3	0.2
POWER	1981.7	37.8	1.9
REALTY	1951.8	2.6	0.1
BSE IT	15158.7	261.2	1.8
BANKEK	32915.0	513.7	1.6
OILGAS	14955.0	169.9	1.2
METAL	11224.2	11.0	0.1

Currency Futures	Close	Pre. Pts	% Chg
27-Mar-19 EUR-INR	78.42	78.67	-0.31
27-Mar-19 USD-INR	69.18	69.45	-0.39
27-Mar-19 GBP-INR	91.83	92.05	-0.24
27-Mar-19 JPY-INR	62.02	62.35	-0.53

Advance/ Decline	Adv	Dec	Un Ch.
NSE	768	1062	107
BSE	1205	1478	177

FII/DII Capital Mkt*	Buy	Sell	Net
FII	16119	11796	4323
DII	4013	6143	(2130)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Extending their gains for fifth straight session, Indian equity benchmarks ended Friday's trade with a gain of around three fourth of a percent, with frontline gauges surpassing their crucial 38,000 (Sensex) and 11,400 (Nifty) levels. Sentiments remained upbeat throughout the session and markets started the day with a decent gains with traders taking encouragement with private report that the Reserve Bank of India's (RBI) \$5 billion plan to swap rupees for dollars with domestic banks will help achieve its twin objectives of pushing interest rates down while also preventing a sharp appreciation in the rupee. Markets extended northward journey, as sentiment improved further with Commerce Secretary Anup Wadhawan's statement that India's exports are likely to touch an all-time high of \$330 billion in the current fiscal ending March 31 (FY19), braving global challenges such as protectionist measures. He added that the country's engineering exports have grown significantly in recent years, notwithstanding major global challenges.

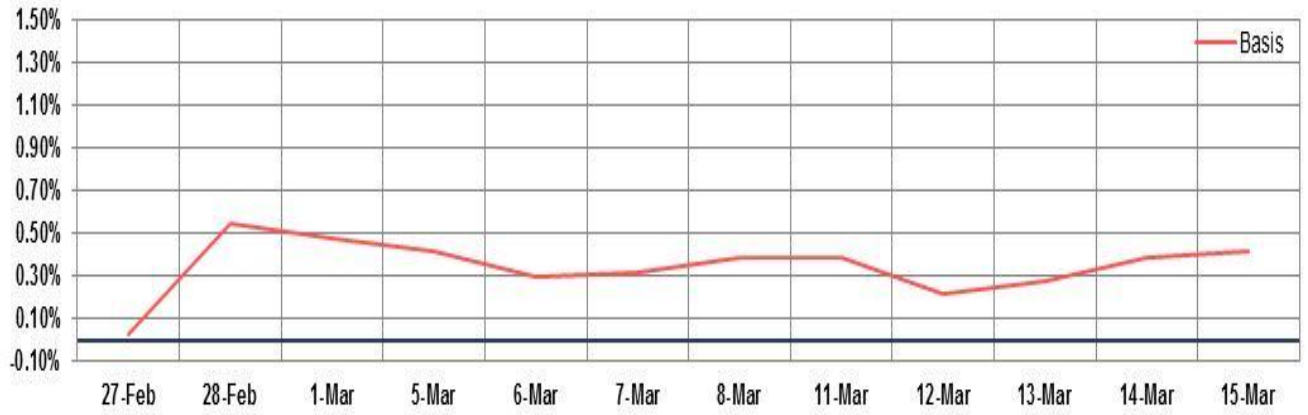
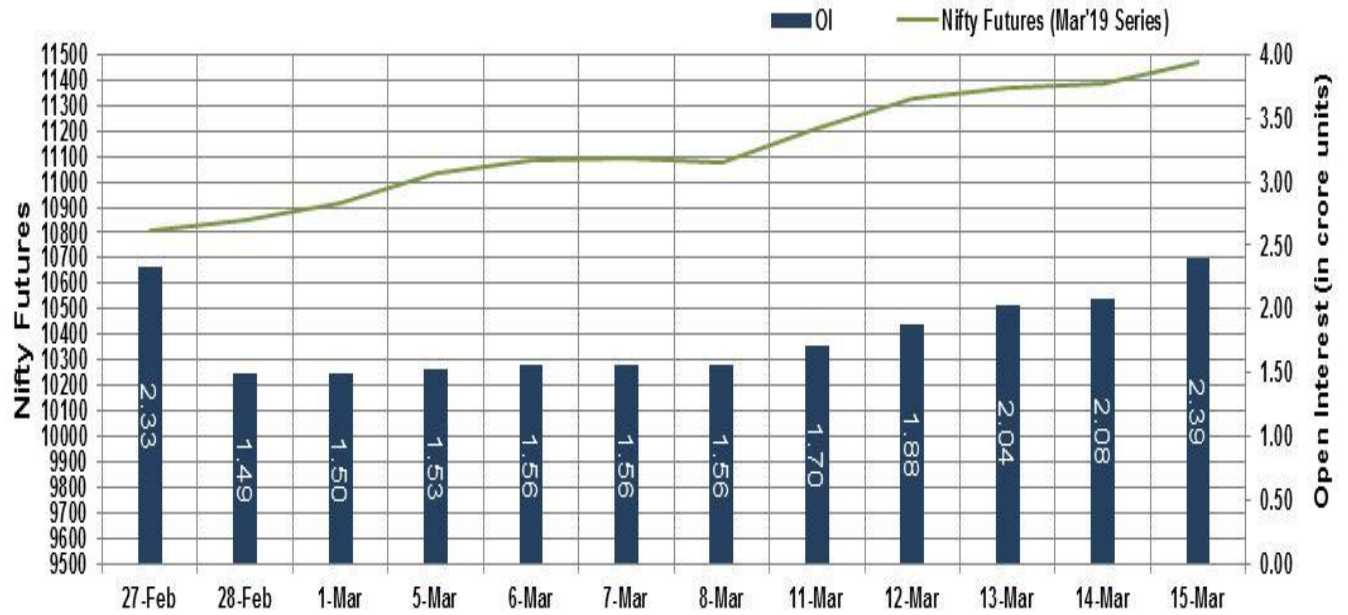
Global cues too remained supportive with all the European markets trading in green in early deals as Brexit-related worries eased and investors remained hopeful for a US-China trade deal. Asian markets ended mostly in green, as traders took encouragement after the Bank of Japan kept its monetary policy steady.

Market Turnover & FII Derivative Data

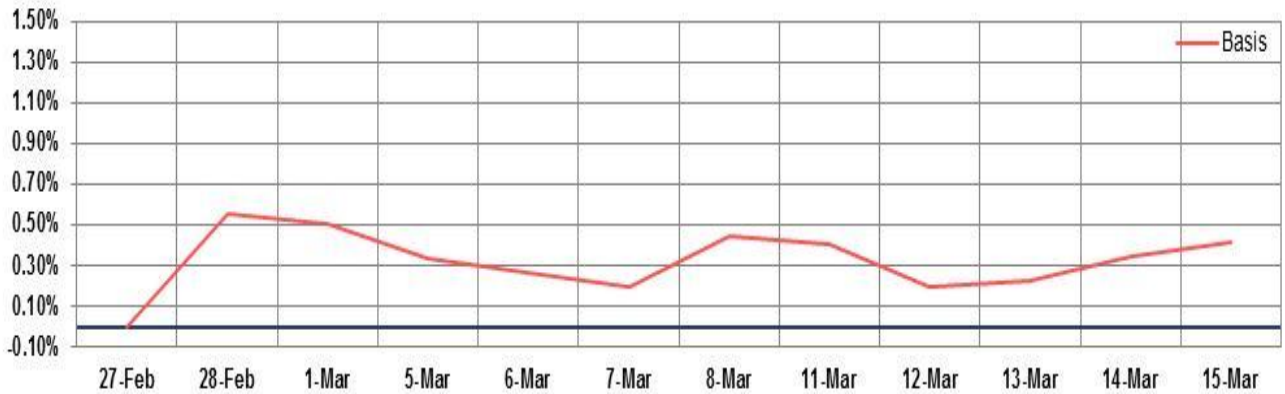
Market TO	Current	Previous	Net%
BSE CASH	3171	3059	4
NSE CASH	47548	33742	41
NSE FO	882994	1997209	(56)

FII Derivatives	Buy	Sell	Net
Ind. Futures	6345	3984	2362
Ind. Options	147199	148733	(1534)
Stk. Futures	14208	16683	(2475)
Stk. Options	8957	9002	(45)

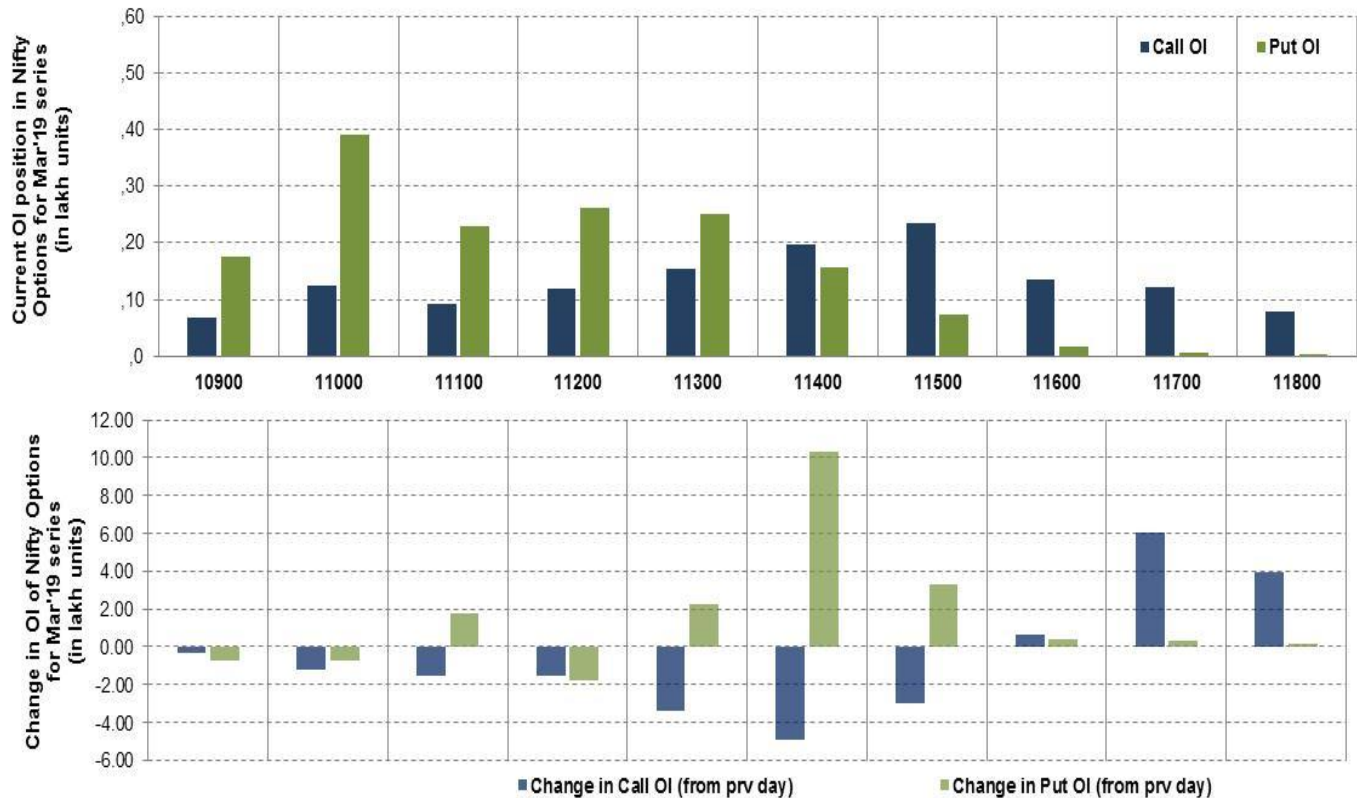
Nifty Futures



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 a reduction of 0.30 million in open interest.
- Among Nifty puts, 11,000 SP from the Mar month expiry was the most active put with a reduction of 0.08 million open interests.
- The maximum OI outstanding for Calls was at 11,500 SP (2.35mn) and that for Puts was at 11,000 SP (3.91mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 15/03/19
 Avg Avg



Nifty Cash prices have settled at 11426.85 up by 0.74 percent from the previous close. On the upper side it has resistance of 11500 and 11550 levels, while lower side it has support of 11350 and 11300 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
COALINDIA	18,768,200	24,871,000	32.52	235.60	0.13
GAIL	8,881,110	11,665,460	31.35	359.05	1.16
IOC	36,333,500	44,541,000	22.59	152.50	2.62
NTPC	34,128,000	41,172,000	20.64	153.70	1.02
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
RELINFRA	11,394,500	11,033,100	-3.17	132.40	5.58
TATAELXSI	1,508,400	1,459,200	-3.26	983.05	3.24
TATACHEM	4,914,750	4,750,500	-3.34	586.75	1.02
GODFRYPHLP	494,900	465,500	-5.94	1087.00	0.30
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
RBLBANK	5,877,600	9,765,600	66.15	637.55	-0.34
CASTROLIND	5,151,000	6,997,200	35.84	161.50	-3.26
MGL	583,800	750,000	28.47	929.05	-0.03
ITC	57,782,400	71,942,400	24.51	292.90	-1.31
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
PCJEWELLER	11,108,500	10,660,000	-4.04	82.75	-4.50
JUSTDIAL	3,329,200	3,137,400	-5.76	599.50	-0.96
BEML	1,773,100	1,656,900	-6.55	963.85	-1.01
INFIBEAM	15,428,000	14,132,000	-8.40	43.70	-4.79

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