

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11462	11351	11406	11468	11524	11586	Buy	Buy	Neutral
Sensex	38095	37721	37908	38139	38326	38556	Buy	Buy	Neutral
Nifty Futures	11513	11383	11448	11501	11566	11619	Buy	Buy	Neutral
Bank Nifty	29596	29140	29368	29590	29818	30040	Buy	Buy	Neutral
CNX IT	15359	15085	15222	15442	15579	15798	Neutral	Neutral	Buy
CNX Midcap	17814	17655	17735	17850	17930	18045	Buy	Neutral	Neutral
CNX Small Cap	6545	6482	6514	6550	6582	6618	Buy	Neutral	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	38095.1	70.8	0.2
NIFTY	11462.2	35.4	0.3
MIDCAP	15141.1	-30.5	-0.2
SMLCAP	14818.2	-19.0	-0.1
BSEFMC	11656.6	48.7	0.4
AUTO	19428.5	-266.9	-1.4
POWER	1994.1	12.4	0.6
REALTY	1999.8	48.0	2.5
BSE IT	14984.6	-174.1	-1.2
BANSEX	33204.8	289.7	0.9
OILGAS	15186.6	231.6	1.6
METAL	11312.9	88.7	0.8

Currency Futures	Close	Pre. Pts	% Chg
27-Mar-19 EUR-INR	78.03	78.42	-0.49
27-Mar-19 USD-INR	68.61	69.18	-0.82
27-Mar-19 GBP-INR	91.13	91.83	-0.77
27-Mar-19 JPY-INR	61.63	62.02	-0.61

Advance/ Decline	Adv	Dec	Un Ch.
NSE	775	1069	100
BSE	1138	1551	192

FII/DII Capital Mkt*	Buy	Sell	Net
FII	5570	3747	1823
DII	2988	4257	(1269)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity barometers ended Monday's trading session in green territory and extended their winning streak for sixth straight session, with Sensex and Nifty regaining their crucial psychological levels of 38,000 and 11,450, respectively. The markets made a cheerful start of the day, as India's merchandise exports continued their growth momentum for fifth straight month. Exports grew by 2.44% in the month of February 2019, over the same month of last year, on account of growth in sectors such as pharmaceuticals, textiles, handloom, engineering goods and chemicals. Traders were positive, amid reports that the Reserve Bank of India (RBI) came out with guidelines for financial instruments, with an aim to prevent misuse of price-sensitive information by participants in markets. The guidelines have become effective from March 16, 2019. Some support also came with a report that overseas investors poured in more than Rs 20,400 crore in the domestic capital market in the first half of March, mainly driven by positive global cues.

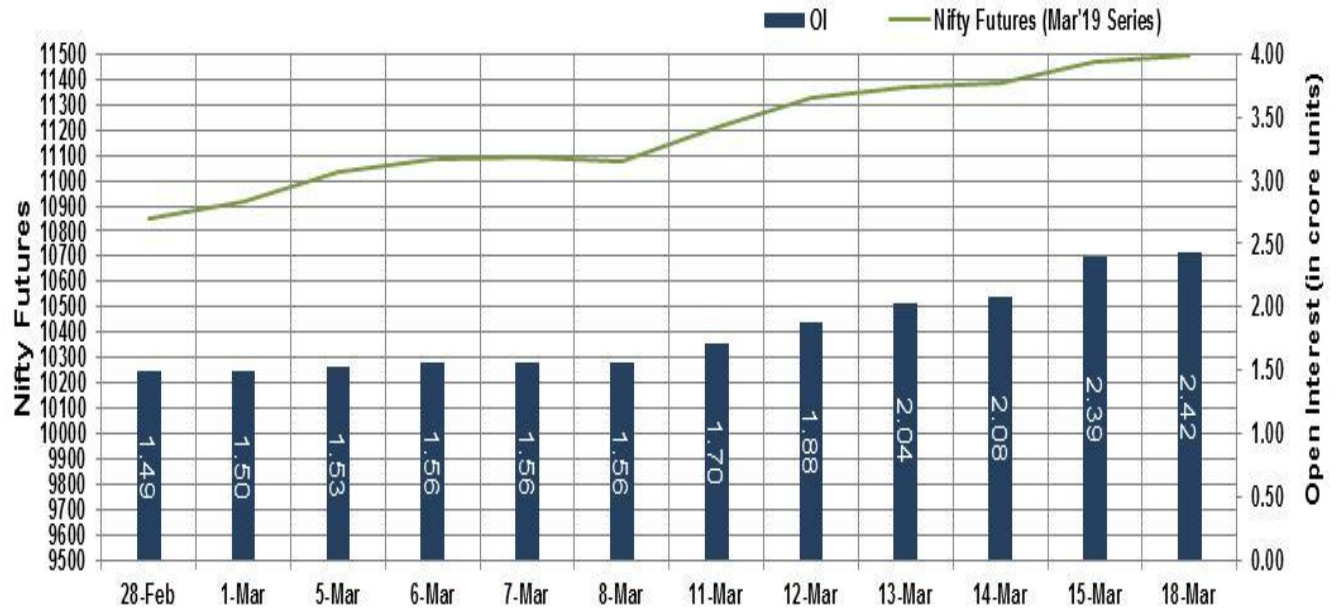
Global cues too remained supportive with all the European markets trading in green in early deals as Brexit-related worries eased and investors remained hopeful for a US-China trade deal. Asian markets ended mostly in green, as traders took encouragement after the Bank of Japan kept its monetary policy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

Market Turnover & FII Derivative Data

Market TO	Current	Previous	Net%
BSE CASH	8072	3171	155
NSE CASH	32734	47548	(31)
NSE FO	1046899	882994	19

FII Derivatives	Buy	Sell	Net
Ind. Futures	4626	3798	828
Ind. Options	225369	224818	551
Stk. Futures	11931	12733	(802)
Stk. Options	10119	10060	59

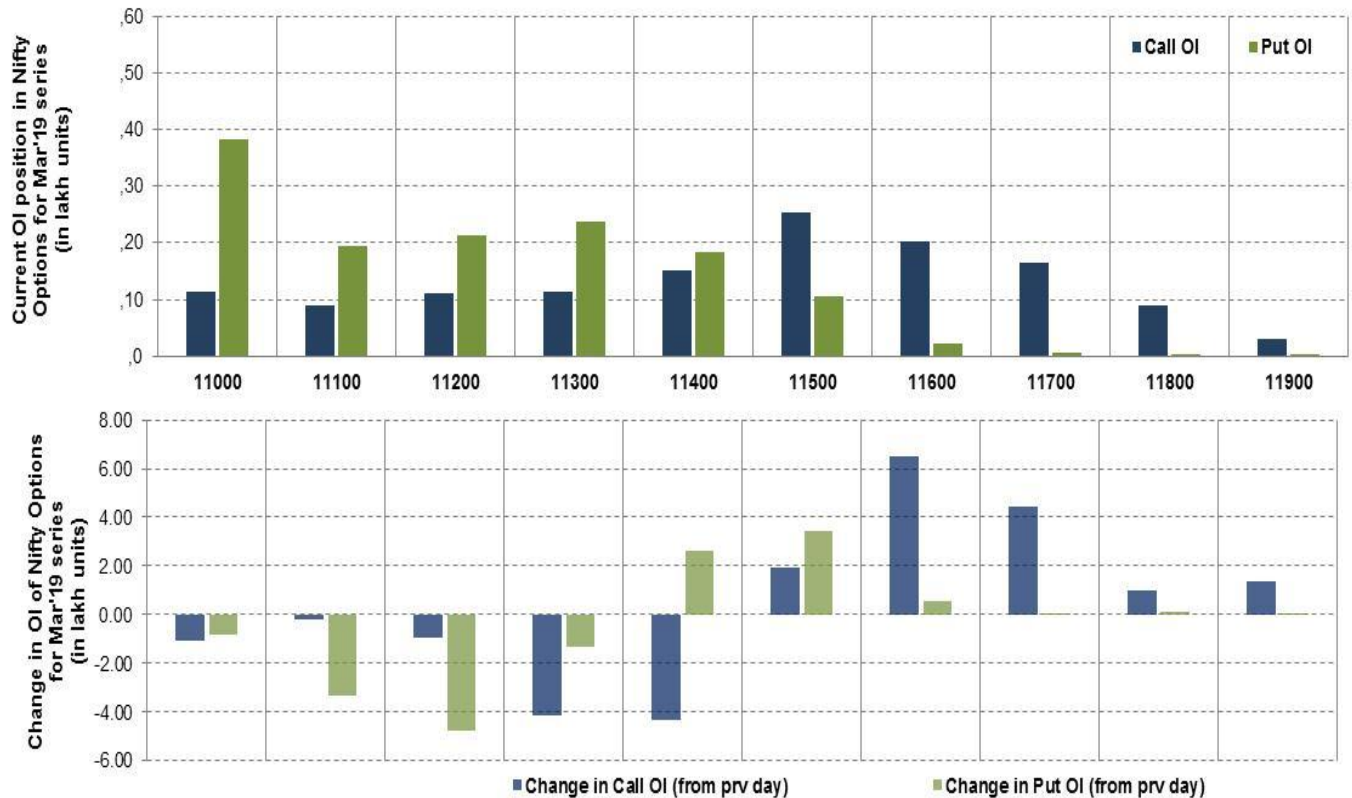
Nifty Futures



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 0.19 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 (2.54mn) and that for Puts was at 11,000 SP (3.83mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 18/03/19

Avg Avg



Nifty Cash prices have settled at 11462.2 up by 0.31 percent from the previous close. On the upper side it has resistance of 11500 and 11550 levels, while lower side it has support of 11400 and 11350 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
RPOWER	78,416,000	98,944,000	26.18	11.10	2.30
JUSTDIAL	3,110,800	3,778,600	21.47	644.95	7.57
NTPC	38,764,000	45,552,000	17.51	156.20	0.77
BEML	1,629,600	1,836,800	12.71	999.85	3.33
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
SOUTHBANK	135,215,300	121,693,800	-10.00	15.90	2.25
CHOLAFIN	665,000	596,000	-10.38	1392.05	0.04
RELINFRA	10,738,000	9,578,400	-10.80	135.05	2.23
ADANIENT	37,088,000	32,732,000	-11.75	145.05	2.00
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
DCBBANK	3,595,500	4,576,500	27.28	200.80	-0.35
VGUARD	2,634,000	2,982,000	13.21	215.45	-0.94
HEROMOTOCO	2,210,400	2,391,400	8.19	2677.10	-2.62
CASTROLIND	5,552,200	5,977,200	7.65	161.35	-2.21
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
APOLLOHOSP	1,390,000	1,351,000	-2.81	1125.45	-0.38
NCC	39,800,000	38,608,000	-2.99	105.65	-0.61
AMARAJABAT	973,700	936,600	-3.81	737.25	-1.67
BALKRISIND	1,798,400	1,658,400	-7.78	919.05	-1.84

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