

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11483	11300	11392	11444	11536	11588	Buy	Buy	Neutral
Sensex	38233	37613	37923	38110	38421	38608	Buy	Buy	Neutral
Nifty Futures	11523	11309	11416	11470	11576	11630	Buy	Buy	Neutral
Bank Nifty	29882	29032	29457	29704	30129	30375	Buy	Buy	Neutral
CNX IT	15357	15126	15241	15334	15449	15542	Sell	Neutral	Buy
CNX Midcap	17806	17583	17695	17757	17868	17930	Buy	Neutral	Neutral
CNX Small Cap	6511	6438	6474	6496	6532	6554	Neutral	Neutral	Sell

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	38233.4	424.5	1.1
NIFTY	11483.3	129.0	1.1
MIDCAP	15079.3	162.9	1.1
SMLCAP	14683.6	95.9	0.7
BSEFMC	11611.5	15.3	0.1
AUTO	18698.0	109.3	0.6
POWER	2044.2	34.2	1.7
REALTY	2040.8	14.8	0.7
BSE IT	15020.9	-88.2	-0.6
BANKEKX	33440.5	716.3	2.2
OILGAS	15167.0	146.1	1.0
METAL	11128.7	121.9	1.1

Currency Futures	Close	Pre. Pts	% Chg
27-Mar-19 EUR-INR	78.00	78.05	-0.06
27-Mar-19 USD-INR	68.88	68.98	-0.14
27-Mar-19 GBP-INR	91.14	90.96	0.20
27-Mar-19 JPY-INR	62.42	62.68	-0.41

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1037	808	108
BSE	1377	1325	156

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4916	3917	999
DII	3766	3962	(196)

\*NOTE: - FII AND DII data figure is provisional

## Market Commentary

Indian equity benchmarks bounced back on Tuesday to settle trading session with strong gains of over a percent. After slightly higher start, the markets traded lackluster with marginal gains for the most part of the day, affected by a private report stating that food inflation in the country is likely to go up to 2 percent in fiscal year 2019-20 from the 0.7 percent estimated for FY19. Adding some worries among the market participants, the Employees State Insurance Corporation (ESIC) in its latest 'payroll data' report said that job creation dropped by 6.91% in January 2019 to 11.23 lakh as compared to 12.06 lakh in the same month last year. Market gains were also limited, with state-run India Meteorological Department's (IMD) statement that its study of global models shows that there is little chance of a strong El Nino in 2019. A strong El Nino could have an adverse impact on India's southwest monsoon that starts from June as almost 80 per cent of El Nino years have seen below normal rains.

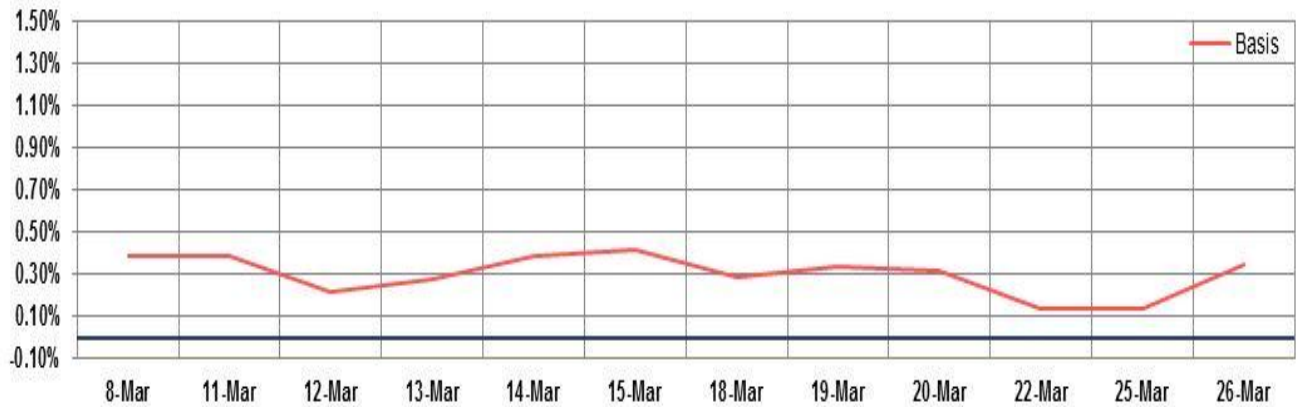
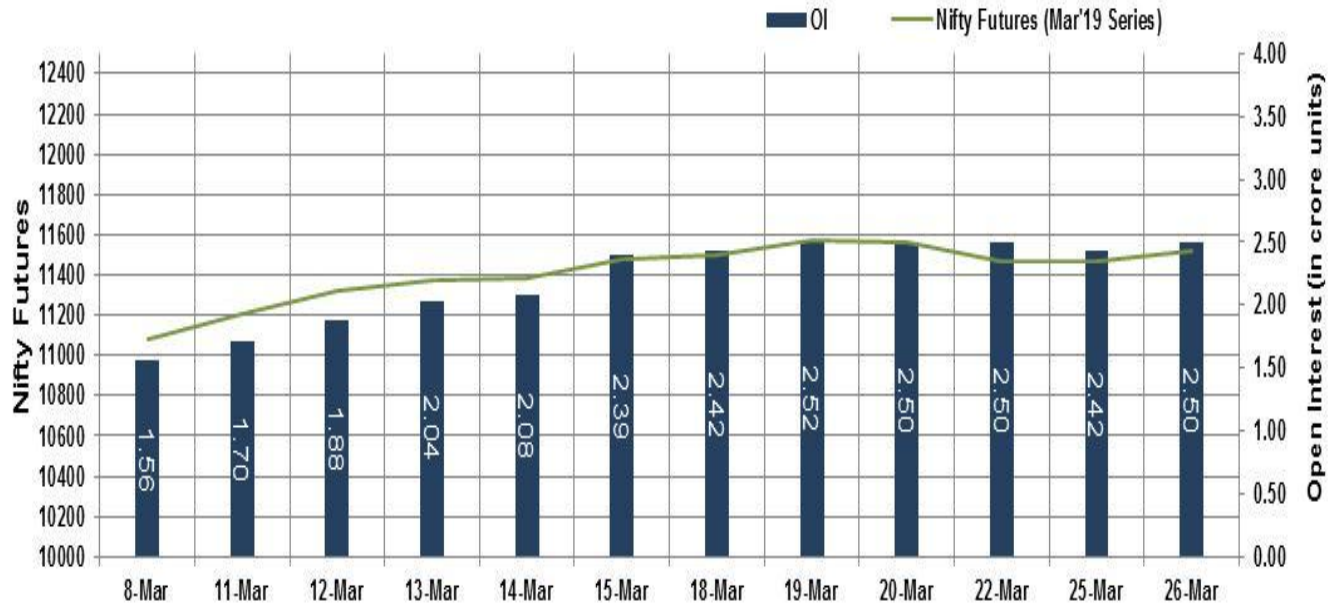
On the global front, European markets were trading in green, despite France's manufacturing confidence weakened slightly in March, after remaining stable in the previous two months. The survey data from the statistical office INSEE showed that the factory confidence indicator fell to 102 from 103 seen in each of the previous three months. In November, the index reading was 105. Separately, Spain producer price inflation rose in February for the first time in five months. The data from the statistical office INE showed that the producer price index rose 1.9 percent year-on-year in February, after a 1.7 percent increase in each of the previous two months.

## Market Turnover & FII Derivative Data

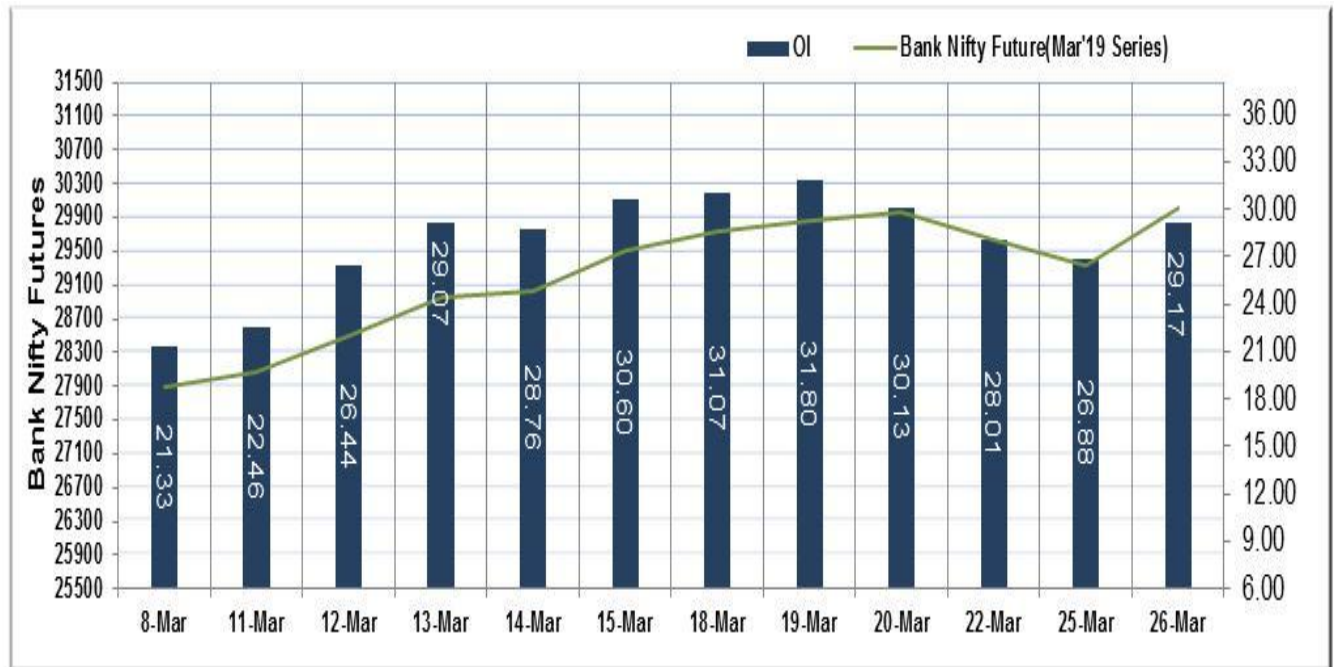
Market TO	Current	Previous	Net%
BSE CASH	2789	3118	(11)
NSE CASH	32882	29886	10
NSE FO	1171155	826876	42

FII Derivatives	Buy	Sell	Net
Ind. Futures	8435	10318	(1883)
Ind. Options	181170	181164	7
Stk. Futures	41590	42292	(702)
Stk. Options	5740	5600	139

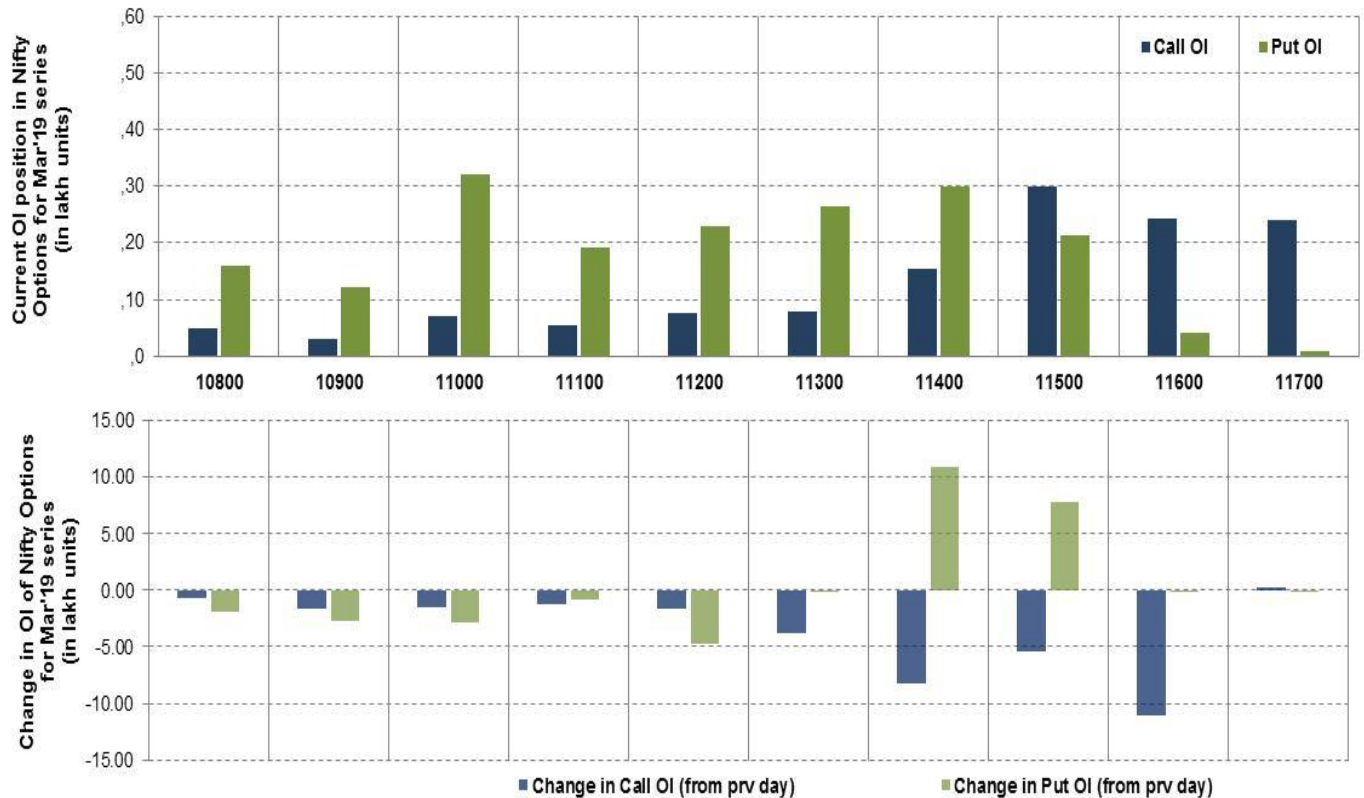
# Nifty Futures



## 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 0.54 million in open interest.
- Among Nifty puts, 11,000 SP from the Mar month expiry was the most active put with a reduction of 0.29 million open interests.
- The maximum OI outstanding for Calls was at 11,500 SP (2.99mn) and that for Puts was at 11,000 SP (3.21mn)

## Nifty Technical & Indices Levels

1-Nifty 50 - 26/03/19  
 Avg Avg



Nifty Cash prices have settled at 11483.25 up by 1.14 percent from the previous close. On the upper side it has resistance of 11550 and 11600 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
ICICIPRULI	8,620,500	13,477,500	56.34	326.50	3.05
AMBUJACEM	9,222,500	12,830,000	39.12	231.90	1.07
OIL	5,367,021	6,961,152	29.70	177.20	0.43
PIDILITIND	1,772,000	2,278,000	28.56	1236.15	4.73
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
ORIENTBANK	11,375,000	9,366,000	-17.66	108.10	2.95
KTKBANK	12,205,900	9,959,300	-18.41	130.95	4.26
BEML	1,231,300	999,600	-18.82	971.30	0.65
ADANIENT	24,552,000	19,576,000	-20.27	138.80	3.43
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
LT	5,816,250	7,375,500	26.81	1375.00	-0.32
PVR	1,106,800	1,399,600	26.45	1570.90	-0.91
IDEA	119,124,000	149,472,000	25.48	29.55	-2.31
PETRONET	7,818,000	9,531,000	21.91	238.50	-0.40
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
NMDC	10,704,000	10,218,000	-4.54	105.10	-0.10
NATIONALUM	23,336,000	21,352,000	-8.50	53.80	-0.19
CGPOWER	23,052,000	20,532,000	-10.93	43.95	-0.79
NIITTECH	934,500	748,500	-19.90	1313.45	-0.51

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