

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11445	11335	11390	11468	11523	11601	Buy	Buy	Neutral
Sensex	38133	37729	37931	38203	38405	38678	Buy	Buy	Neutral
Nifty Futures	11449	11329	11389	11481	11542	11634	Neutral	Buy	Neutral
Bank Nifty	30020	29552	29786	30024	30258	30497	Buy	Buy	Neutral
CNX IT	15339	15241	15290	15356	15405	15471	Sell	Neutral	Buy
CNX Midcap	17899	17770	17834	17913	17977	18056	Buy	Neutral	Neutral
CNX Small Cap	6592	6524	6558	6578	6611	6631	Buy	Neutral	Sell

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	38132.9	-100.5	-0.3
NIFTY	11445.1	-38.2	-0.3
MIDCAP	15167.7	88.4	0.6
SMLCAP	14778.3	94.6	0.6
BSEFMC	11611.2	-0.3	0.0
AUTO	18554.2	-143.8	-0.8
POWER	2024.7	-19.4	-1.0
REALTY	2031.5	-9.3	-0.5
BSE IT	15009.6	-11.3	-0.1
BANSEX	33674.5	234.0	0.7
OILGAS	15057.5	-109.4	-0.7
METAL	11134.7	6.0	0.1

Currency Futures	Close	Pre. Pts	% Chg
26-Apr-19 EUR-INR	78.39	78.59	-0.26
26-Apr-19 USD-INR	69.28	69.21	0.10
26-Apr-19 GBP-INR	91.69	91.72	-0.04
26-Apr-19 JPY-INR	63.02	62.89	0.22

Advance/ Decline	Adv	Dec	Un Ch.
NSE	853	987	100
BSE	1203	1549	150

FII/DII Capital Mkt*	Buy	Sell	Net
FII	6961	5479	1481
DII	3987	3852	134

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

## Market Commentary

Indian markets wiped out all of their early gains and ended lower on Wednesday amid profit booking, with Sensex and Nifty closing the session below their psychological levels of 38,200 and 11,450, respectively. After a firm start of the day, key indices remained positive for the most part of the session with Vice President of India, M. Venkaiah Naidu's statement that tax reforms were slowly increasing India's tax base and shifting the social norms from one where it was alright to avoid taxes to one where the majority is willing to pay. Traders took support with a report that the RBI has received a good response to its dollar swap window on March 26, establishing the instrument as a credible liquidity tool and paving the way for more such auctions in the coming months. Banks offered \$16.31 billion for the proposed swaps of up to \$5 billion. The RBI accepted \$5.02 billion at a cut-off premium of Rs 7.76 for three-year dollars - close to the rate at which the market was trading at. Some comfort also came with a private report indicating that although 2018 brought some cyclical challenges, India maintains top ranking in overall consumer sentiment, while Brazil has overtaken China to come second.

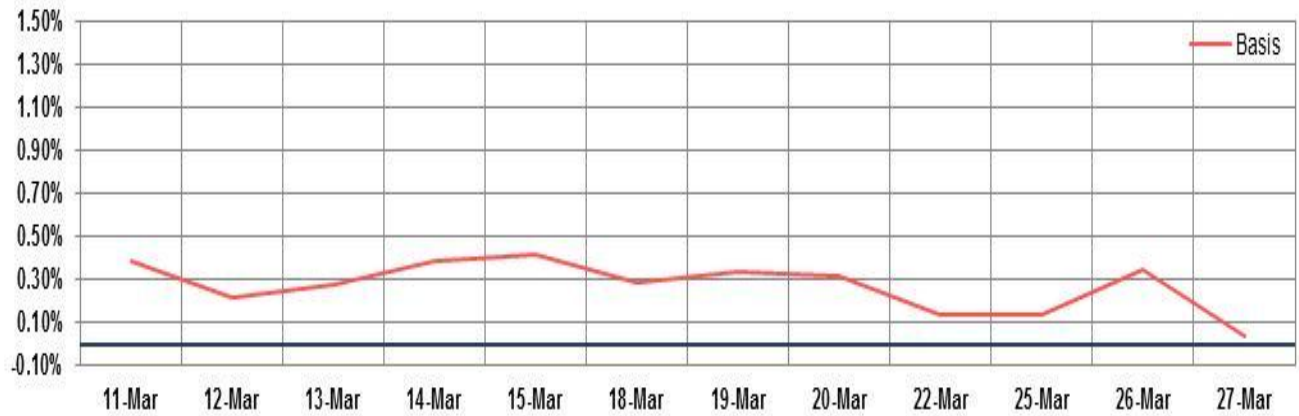
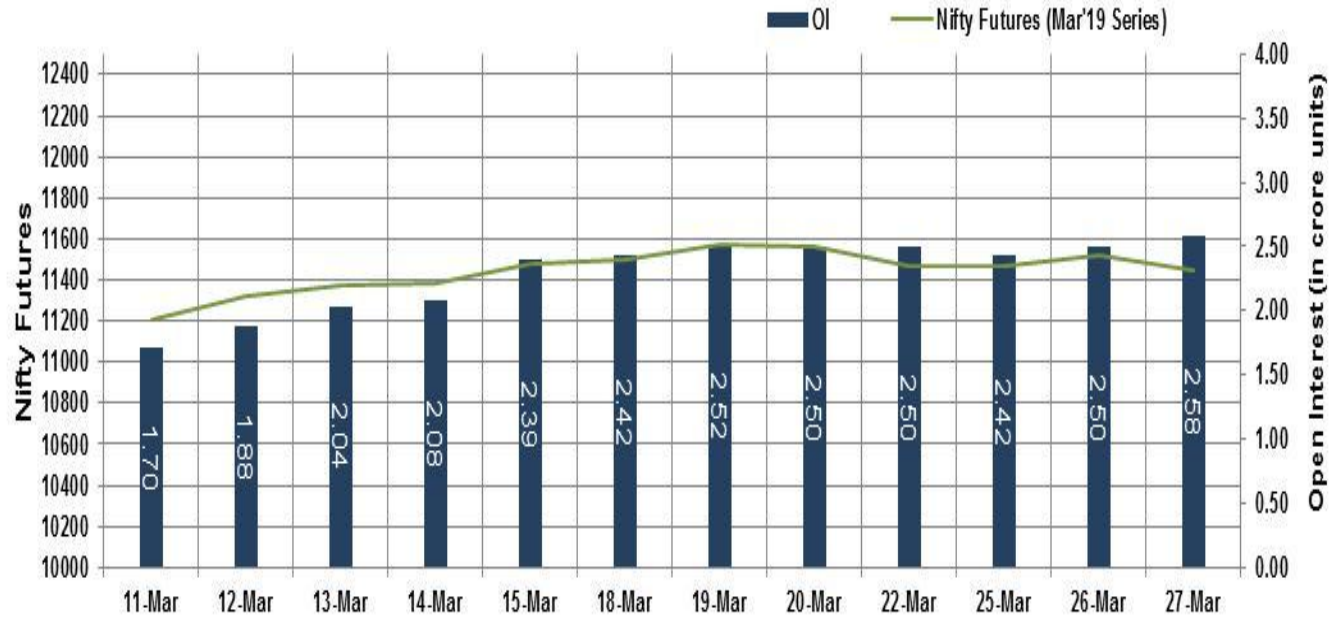
On the global front, European markets were trading in red, even though France's consumer confidence strengthened for a third consecutive month in March to its highest level in seven months, led by modest improvement in expectations on personal finances and savings, despite rising fears of unemployment. The survey data from INSEE showed that the consumer confidence index rose to 96 from 95 in February. The score was in line with street expectations.

## Market Turnover & FII Derivative Data

Market TO	Current	Previous	Net%
BSE CASH	4204	2789	51
NSE CASH	37993	32882	16
NSE FO	1720337	1171155	47

FII Derivatives	Buy	Sell	Net
Ind. Futures	8832	7324	1509
Ind. Options	331343	333547	(2204)
Stk. Futures	29992	29701	291
Stk. Options	7513	7670	(157)

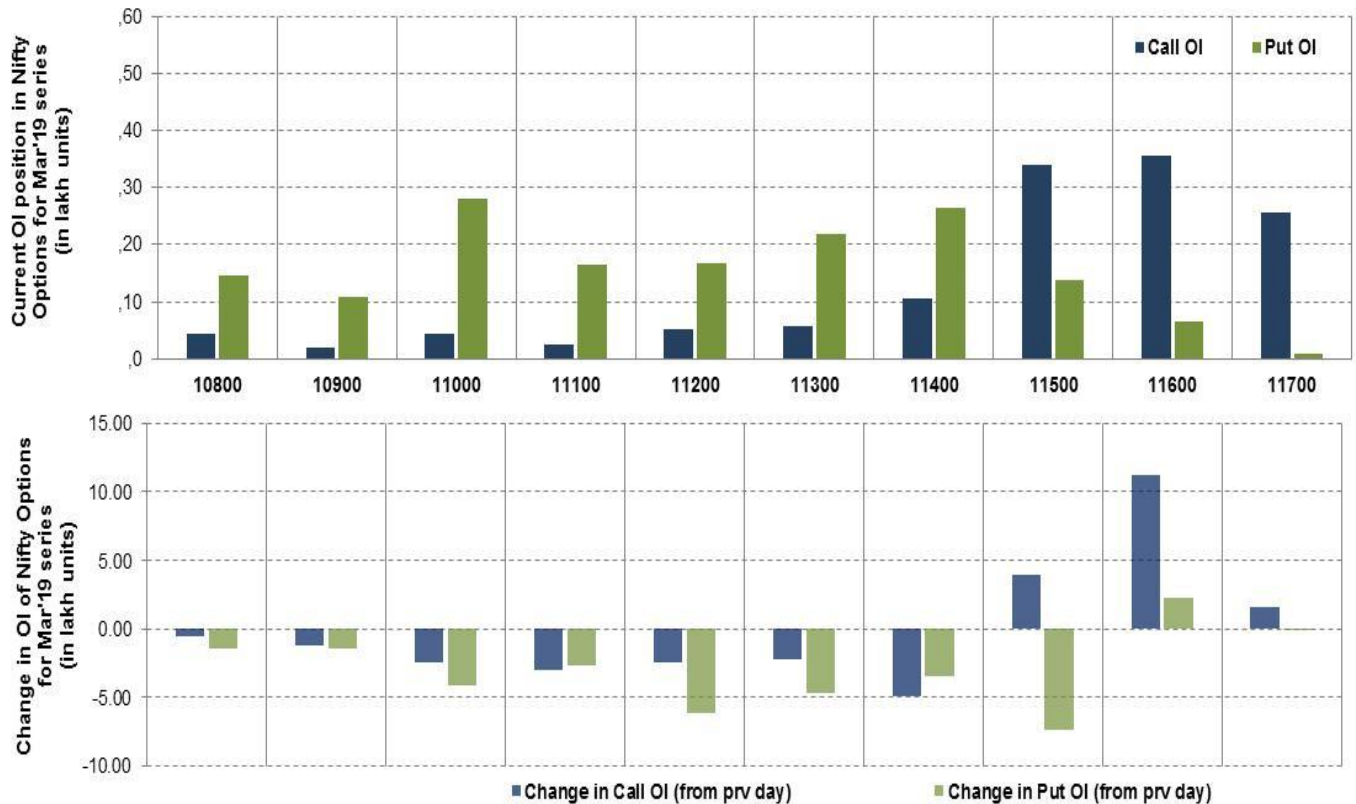
# Nifty Futures



## 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 11,600 SP from the Mar month expiry was the most active call with an addition of 1.12 million in open interest.
- Among Nifty puts, 11,000 SP from the Mar month expiry was the most active put with a reduction of 0.41 million open interests.
- The maximum OI outstanding for Calls was at 11,600 SP (3.56mn) and that for Puts was at 11,000 SP (2.80mn)

## Nifty Technical & Indices Levels

1-Nifty 50 - 27/03/19  
Avg Avg



Nifty Cash prices have settled at 11445.05 down by 0.33 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					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
EQUITAS	8,384,000	12,588,000	50.14	134.00	1.44
TITAN	5,209,500	7,708,500	47.97	1117.00	0.08
LICHSGFIN	3,632,200	5,014,900	38.07	533.85	0.40
MGL	327,000	444,000	35.78	1016.85	1.92
Short-Covering ↓ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
BALKRISIND	780,800	678,400	-13.11	960.45	0.41
DCBBANK	1,831,500	1,462,500	-20.15	202.30	1.15
ICICIPRULI	8,635,500	6,754,500	-21.78	345.00	7.63
RELCAPITAL	4,366,500	3,367,500	-22.88	201.80	0.80
Fresh Shorts ↑ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
TORNTPHARM	384,000	536,500	39.71	1888.60	-0.13
GODREJCP	2,845,800	3,916,800	37.63	692.00	-0.25
DABUR	4,358,750	5,990,000	37.42	411.40	-3.47
MOTHERSUMI	18,621,900	25,464,750	36.75	142.95	-1.65
Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
JUSTDIAL	1,863,400	1,426,600	-23.44	597.55	-1.18
BEML	754,600	557,900	-26.07	959.50	-1.60
ADANIENT	12,076,000	7,972,000	-33.98	138.95	-0.07
CEATLTD	495,200	300,800	-39.26	1077.70	-1.98

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