

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11570	11401	11485	11537	11622	11673	Buy	Buy	Neutral
Sensex	38546	37984	38265	38429	38710	38874	Buy	Buy	Neutral
Nifty Futures	11573	11404	11488	11533	11617	11662	Buy	Buy	Neutral
Bank Nifty	30421	29768	30094	30295	30621	30822	Buy	Buy	Neutral
CNX IT	15567	15297	15432	15534	15669	15771	Neutral	Neutral	Buy
CNX Midcap	18083	17846	17965	18048	18167	18250	Buy	Neutral	Neutral
CNX Small Cap	6654	6589	6621	6641	6673	6693	Buy	Neutral	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	38545.7	412.8	1.1
NIFTY	11570.0	125.0	1.1
MIDCAP	15328.2	160.5	1.1
SMLCAP	14918.3	140.0	1.0
BSEFMC	11757.9	146.7	1.3
AUTO	18598.3	44.1	0.2
POWER	2021.2	-3.6	-0.2
REALTY	2064.3	32.8	1.6
BSE IT	15226.8	217.2	1.5
BANKEK	34156.1	481.6	1.4
OILGAS	15139.4	81.8	0.5
METAL	11096.1	-38.6	-0.4

Currency Futures	Close	Pre. Pts	% Chg
26-Apr-19 EUR-INR	78.50	78.39	0.14
26-Apr-19 USD-INR	69.62	69.28	0.49
26-Apr-19 GBP-INR	91.59	91.69	-0.10
26-Apr-19 JPY-INR	63.27	63.02	0.39

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1171	637	110
BSE	1670	973	176

FII/DII Capital Mkt*	Buy	Sell	Net
FII	10169	6575	3594
DII	7066	9146	(2080)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity benchmarks ended Thursday's trading session over a percent higher ahead of March F&O expiry, with Sensex and Nifty reclaiming their crucial psychological levels of 38,500 and 11,550, respectively. The markets made a positive start to trade firmly throughout the session, buoyed by the India Meteorological Department director general, K.J. Ramesh's statement that India's monsoon is likely to be a robust and healthy one this year provided there is not a surprise El Nino phenomenon. Adding some optimism, the Global Food Policy Report said that India has taken various measures to bolster the rural economy but the efficacy of the schemes would depend upon their implementation. The report further said the prospects for rural development are encouraging in the current year and hoped that the general elections will increase attention to rural areas where the majority of voters live. Some comfort also came with a private report stating that bullish positions in the Indian rupee firmed over the past two weeks, ahead of general election, while long positions in the yuan unwound on concerns over slowing domestic demand and uncertainty around Sino-US trade talks.

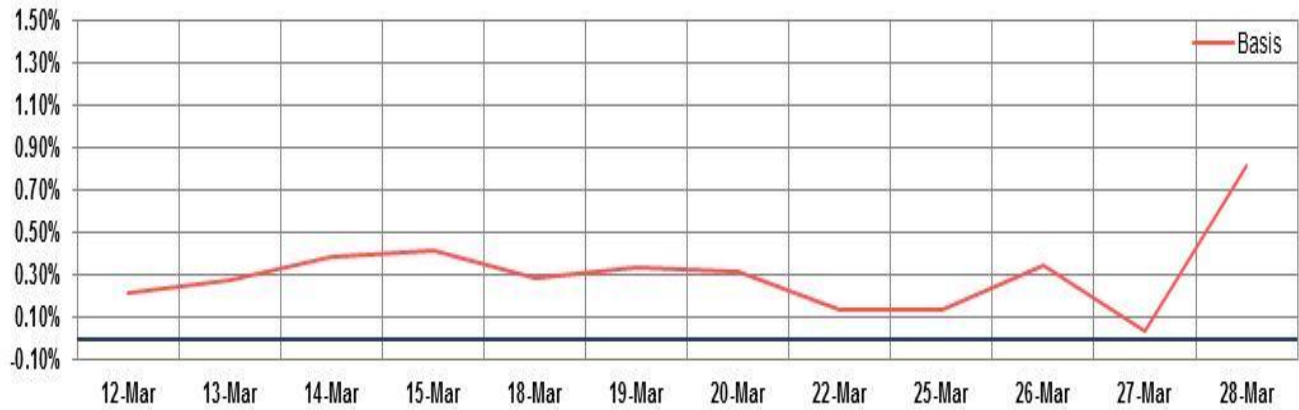
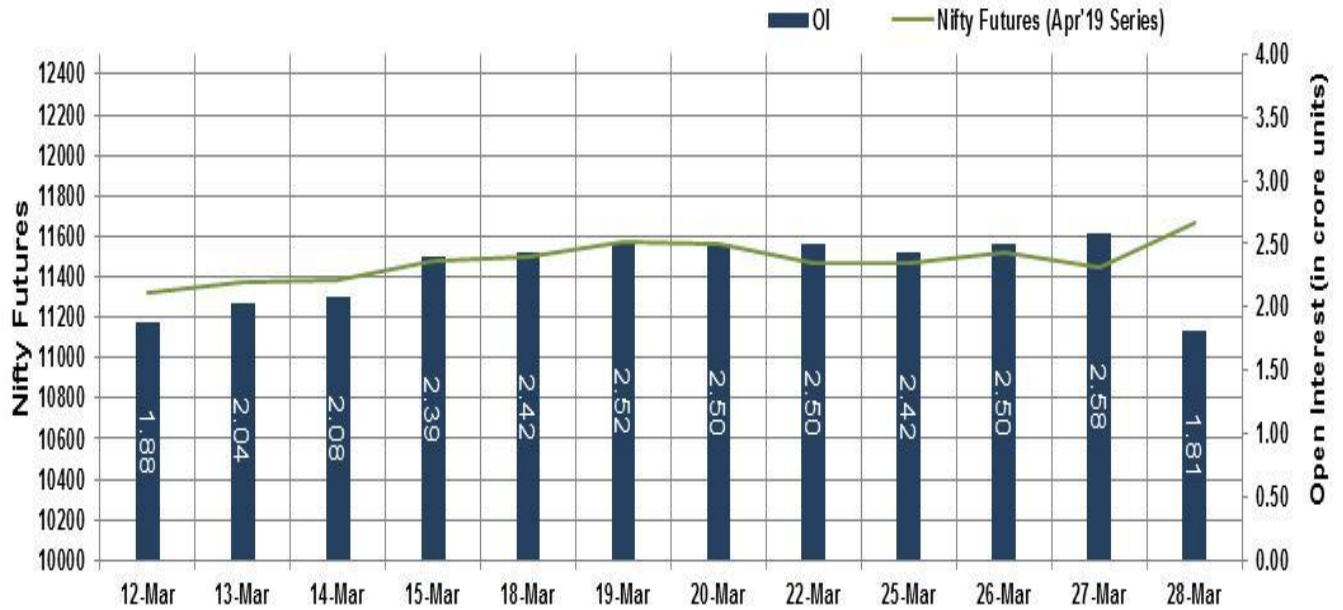
On the global front, European markets were trading in green, as Estonia's industrial production growth improved in February, after slowing in the previous two months. The figures from Statistics Estonia showed that industrial production climbed a working-day adjusted 4.4 percent year-on-year in February, following a 4.1 percent rise in January. In December, the production grew 5.5 percent. Asian markets ended mostly lower, with US recession concerns, Brexit-related uncertainty, and caution ahead of fresh US-China trade talks likely to keep investors nervous.

Market Turnover & FII Derivative Data

Market TO	Current	Previous	Net%
BSE CASH	2953	4204	(30)
NSE CASH	48179	37993	27
NSE FO	2275907	1720337	32

FII Derivatives	Buy	Sell	Net
Ind. Futures	10176	8361	1815
Ind. Options	311655	308573	3082
Stk. Futures	26539	25169	1370
Stk. Options	4117	3904	213

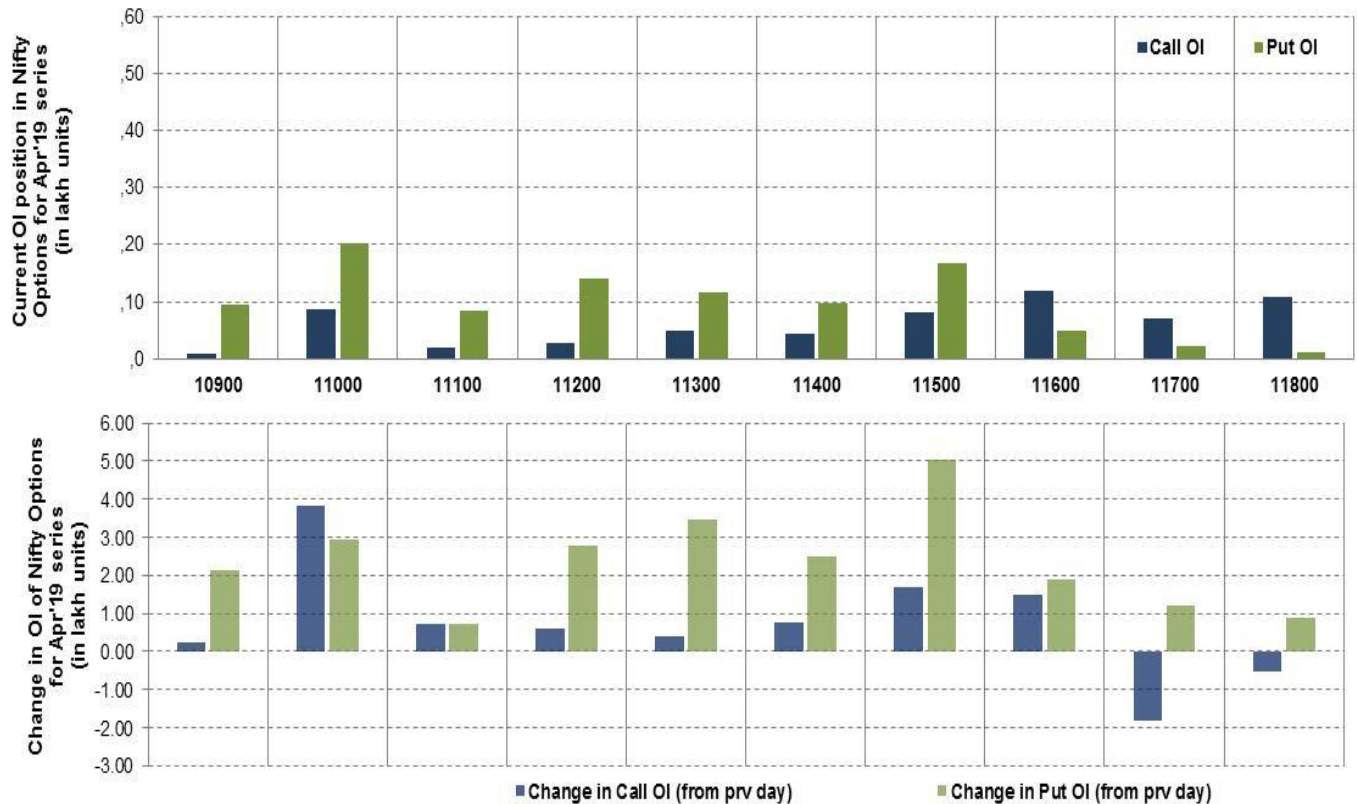
Nifty Futures



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 Apr month expiry was the most active call with an addition of 0.15 million in open interest.
- Among Nifty puts, 11,000 SP from the Apr month expiry was the most active put with an addition of 0.29 million open interests.
- The maximum OI outstanding for Calls was at 11,600 SP (1.19mn) and that for Puts was at 11,000 SP (2.02mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 28/03/19
 Avg Avg



Nifty Cash prices have settled at 11570 up by 1.09 percent from the previous close. On the upper side it has resistance of 11650 and 11700 levels, while lower side it has support of 11500 and 11450 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
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
Short-Covering ↓ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
GSFC	2,025,700	108,100	-94.66	102.30	2.66
SRF	288,500	15,000	-94.80	2461.45	1.02
UBL	698600	21000	-96.99	1369.00	0.86
WOCKPHARMA	821700	23400	-97.15	432.35	0.44
Fresh Shorts ↑ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
GODREJIND	193,500	22,500	-88.37	537.00	-1.03
RAMCOCEM	400,000	33,600	-91.60	708.25	-0.41
VGUARD	1,431,000	111,000	-92.24	221.10	-0.72
TORNTPOWER	1,023,000	57,000	-94.43	249.30	-1.42

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