

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11633	11484	11559	11611	11686	11738	Sell	Neutral	Buy
Sensex	39746	39181	39463	39706	39988	40230	Sell	Neutral	Buy
Nifty Futures	11632	11487	11560	11613	11685	11738	Sell	Neutral	Buy
Bank Nifty	30187	29767	29977	30124	30335	30482	Sell	Neutral	Neutral
CNX IT	16124	15940	16032	16145	16237	16350	Neutral	Buy	Buy
CNX Midcap	17370	17074	17222	17371	17519	17668	Sell	Buy	Neutral
CNX Small Cap	5912	5788	5850	5923	5985	6059	Sell	Buy	Neutral

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	39745.6	-143.3	-0.36
NIFTY	11633.3	-45.20	-0.39
MIDCAP	15072.2	-98.45	-0.65
SMLCAP	14209.5	-119.5	-0.83
BSEFMC	11224.3	-14.10	-0.13
AUTO	16179.5	-94.04	-0.58
POWER	1770.5	-6.27	-0.35
REALTY	2198.7	-46.86	-2.09
BSE IT	15878.1	-144.7	-0.90
BANKEX	34681.5	-107.2	-0.31
OILGAS	13013.8	-166.56	-1.26
METAL	8862.0	-84.51	-0.94

Currency Futures	Close	Pre. Pts	% Chg
27-Mar-20 USD-INR	71.77	-0.11	-0.16
27-Mar-20 EUR-INR	78.62	0.19	0.25
27-Mar-20 GBP-INR	92.43	-0.61	-0.66
27-Mar-20 JPY- INR	65.27	0.09	0.14

Advance/ Decline	Adv	Dec	Un Ch.
NSE	588	1234	127
BSE	849	1578	162

FII/DII Capital Mkt*	Buy	Sell	Net
FII	5548	8676	(3127)
DII	6696	3198	3498

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

## Market Commentary

Weakness persisted over the Dalal Street for the 5th straight day on Thursday, amid rising fears of the coronavirus outbreak. After a negative start, indices remained lackluster throughout the day, amid a private report that the Gross Domestic Product (GDP) growth will stay flat at 4.5 per cent in the October-December 2019. It also said that India faces the risk of getting impacted by coronavirus epidemic economically because of its high reliance on Chinese imports for various goods. Traders also remained cautious with reports that foreign institutional investors sold equities worth Rs 3,336.60 crore on February 26, however domestic institutional investors bought shares worth Rs 2,785.67 crore on the same day.

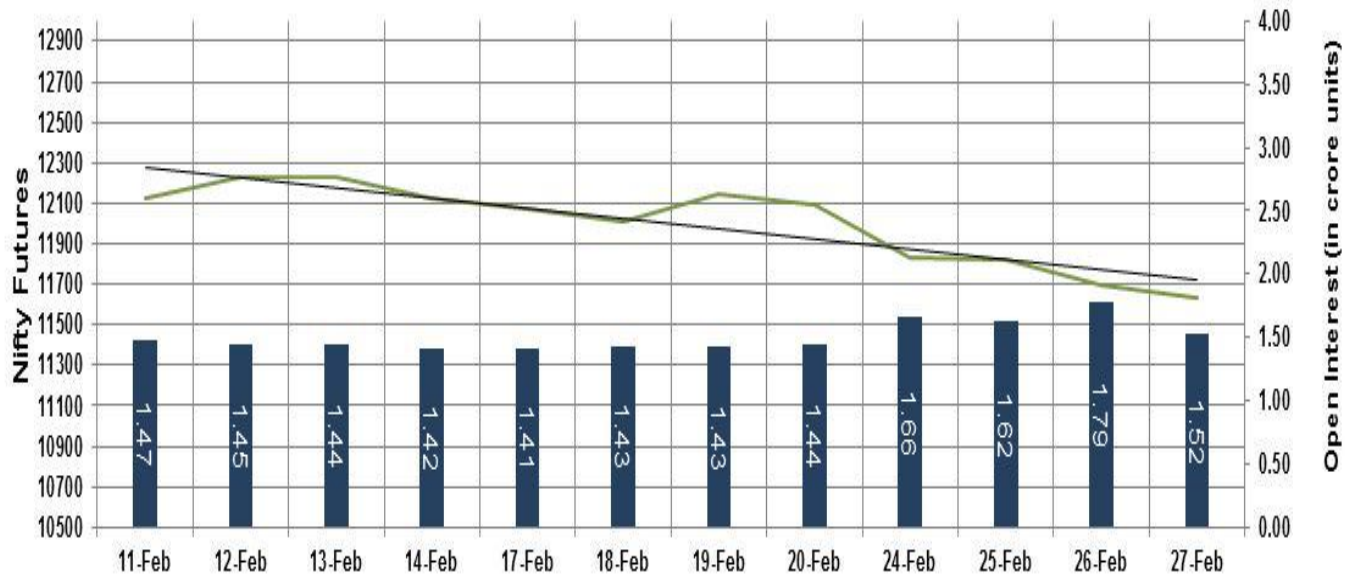
On the global front, European markets were trading in a negative territory, after Finland's consumer confidence decreased at a softer pace in February. The survey data from Statistics Finland showed that the consumer sentiment index rose to -4.5 in February from -4.6 in January. In December, the score was -4.2. Asian markets ended mostly lower, as Hong Kong unveiled a record high budget deficit for the next fiscal year as the government plans to implement counter-cyclical measures of a massive scale of over HK\$120 billion to kickstart the economy that sunk into recession after political unrest, and whose outlook is further damped by the coronavirus outbreak.

## Market Turnover & FII Derivative Data

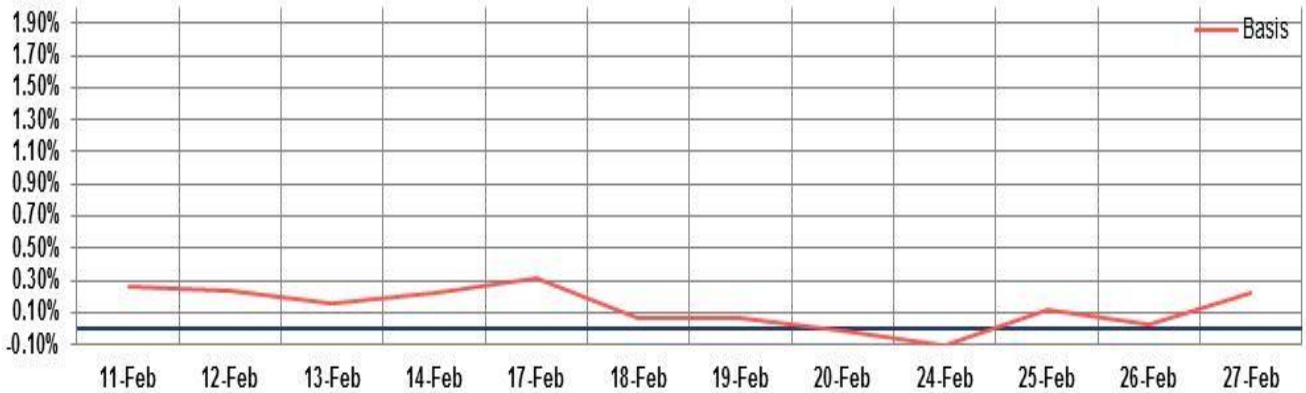
Market TO	Current	Previous	Net%
BSE CASH	2373	2191	8
NSE CASH	40313	40632	(1)
NSE FO	3432313	1906810	80

FII Derivatives	Buy	Sell	Net
Ind. Futures	7137.36	9337.91	(2201)
Ind. Options	176210	174436	6882
Stk. Futures	21653	21305	726
Stk. Options	1815.54	1719.14	96

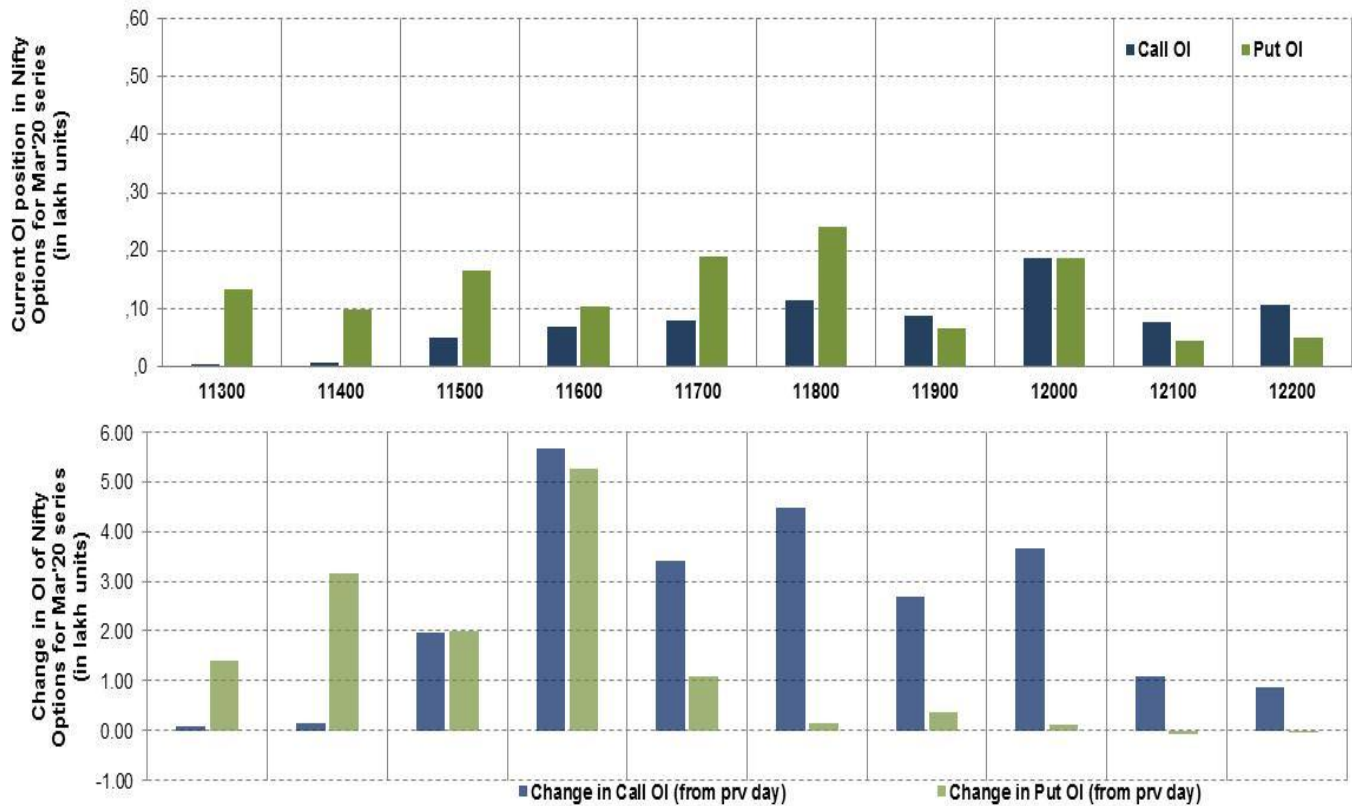
# Nifty Futures



## 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 12,000 SP from the Mar month expiry was the most active call with an addition of 0.36 million in open interest.
- Among Nifty puts, 11,800 SP from the Mar month expiry was the most active put with an addition of 0.01 million open interests.
- The maximum OI outstanding for Calls was at 12,000 SP (1.85mn) and that for Puts was at 11,800 SP (2.39mn)

## Nifty Technical & Indices Levels

1-Nifty 50 - 27/02/20

Avg Avg



Nifty Cash prices have settled at 11633.3 down by 0.39 percent from the previous close. On the upper side it has resistance of 11700 and 11750 levels, while lower side it has support of 11550 and 11500 levels. Intraday traders should be cautious and take position accordingly.

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