

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11133	10804	10968	11201	11365	11597	Sell	Neutral	Neutral
Sensex	38144	37041	37592	38338	38889	39635	Sell	Neutral	Neutral
Nifty Futures	11145	10802	10974	11196	11368	11590	Sell	Neutral	Neutral
Bank Nifty	28868	27858	28363	29077	29582	30297	Sell	Neutral	Neutral
CNX IT	15428	15059	15243	15483	15667	15907	Sell	Neutral	Neutral
CNX Midcap	16672	16205	16439	16807	17040	17408	Sell	Neutral	Sell
CNX Small Cap	5607	5423	5515	5663	5755	5903	Sell	Neutral	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	38144.0	-153.27	-0.40
NIFTY	11132.7	-69.0	-0.62
MIDCAP	14504.4	-95.59	-0.65
SMLCAP	13603.9	-105.05	-0.77
BSEFMC	10916.2	-47.64	-0.43
AUTO	15434.5	-133.9	-0.86
POWER	1704.0	-12.75	-0.74
REALTY	2123.94	0.03	0.00
BSE IT	15145.6	159.45	1.06
BANKEX	33117.3	-298.9	-0.89
OILGAS	12370.3	-249.69	-1.98
METAL	8071.6	-169.01	-2.05

Currency Futures	Close	Pre. Pts	% Chg
27-Mar-20 USD-INR	72.68	0.28	0.39
27-Mar-20 EUR-INR	80.35	0.40	0.51
27-Mar-20 GBP-INR	92.97	-0.37	-0.40
27-Mar-20 JPY- INR	67.45	0.78	1.17

Advance/ Decline	Adv	Dec	Un Ch.
NSE	669	1178	140
BSE	946	1508	162

FII/DII Capital Mkt*	Buy	Sell	Net
FII	6376	7731	(1355)
DII	5097	3959	1139

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity benchmarks ended lower on Monday for the seventh straight day, as detection of fresh coronavirus cases in the country spooked domestic investors. After a firm start, indices remained in green for the most part of the session, as the government collected Rs 1.05 lakh crore as Goods and Services Tax (GST) revenue in February, up 8% over the same month last year. Adding some relief among market participants, the growth of India's eight core sectors improved to 2.2% in January 2020 against 1.5% in the same month last year, helped by expansion in the production of coal, refinery products and electricity.

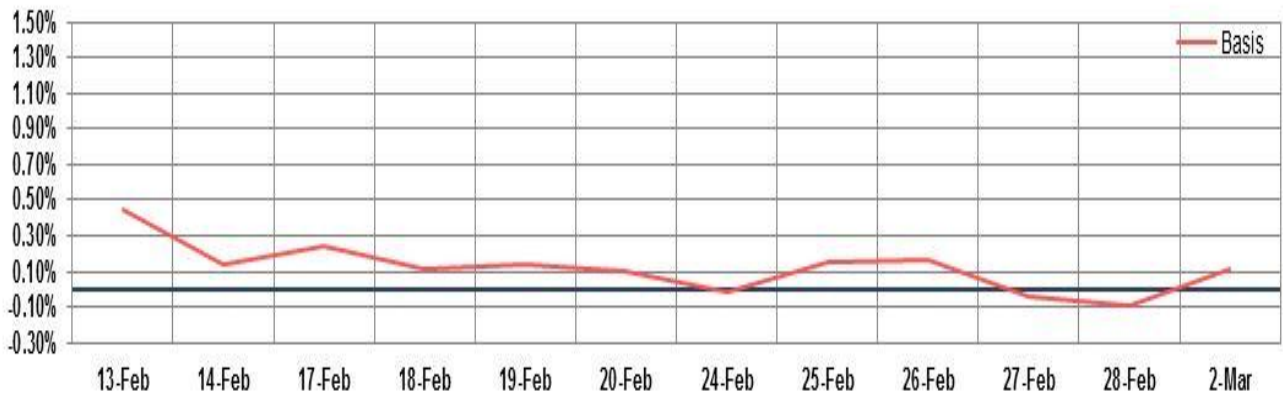
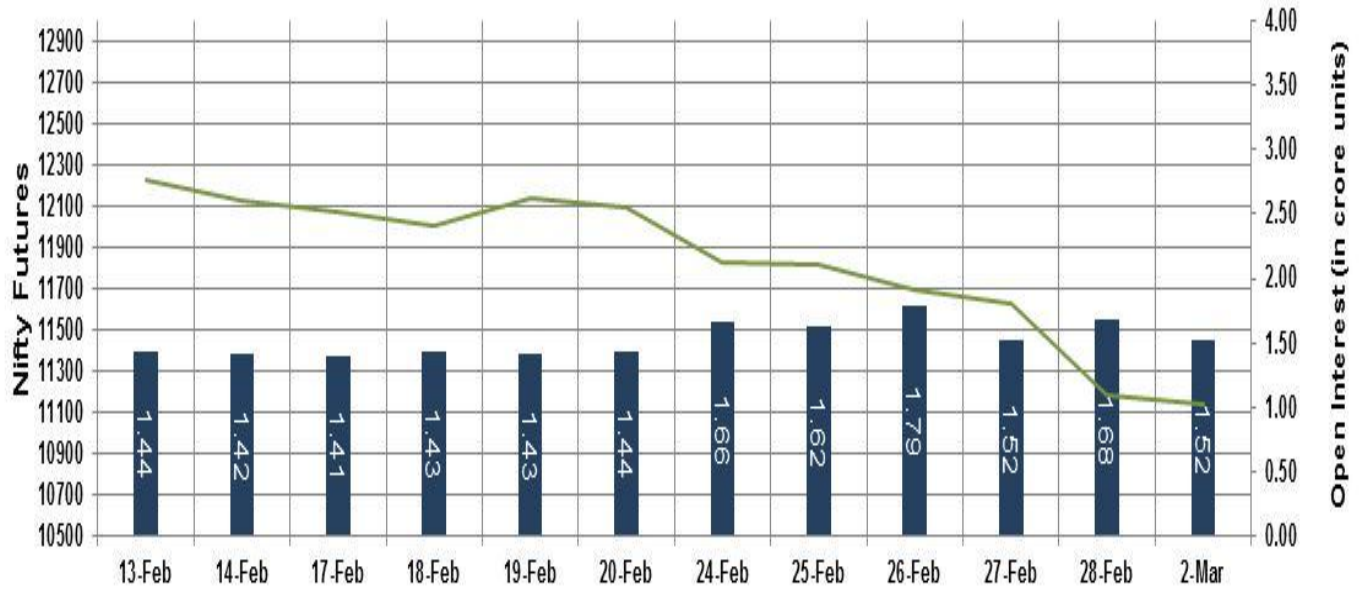
On the global front, European markets were trading in green, as Spain's manufacturing sector returned to expansion territory in February after contracting for eight straight months. The survey data from IHS Markit showed that the manufacturing Purchasing Managers' Index rose to a 10-month high of 50.4 from 48.5 in January. Asian markets ended mixed, despite Indonesia's manufacturing conditions improved for the first time in eight months in February. The survey data from IHS Markit showed that the manufacturing Purchasing Managers' Index rose to 51.9 from 49.3 in January. A score above 50 indicates expansion.

Market Turnover & FII Derivative Data

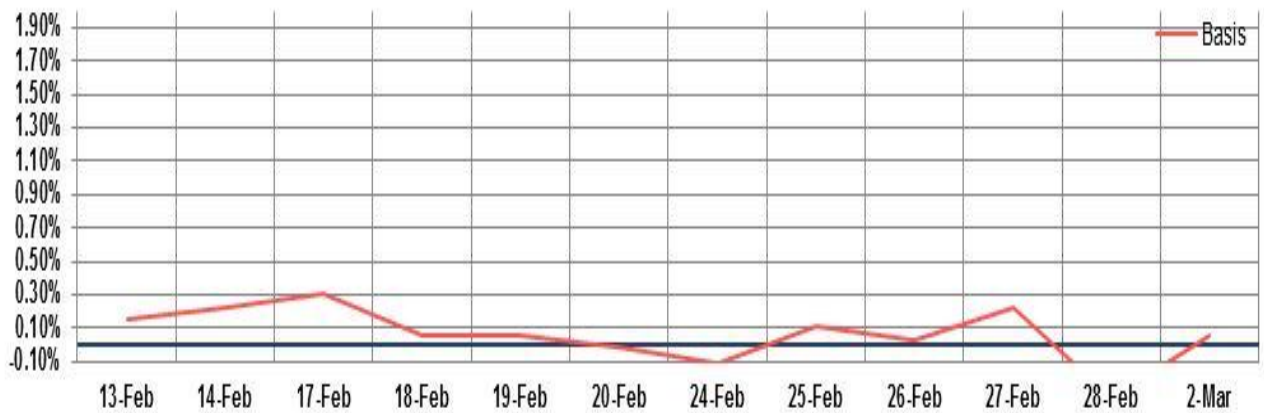
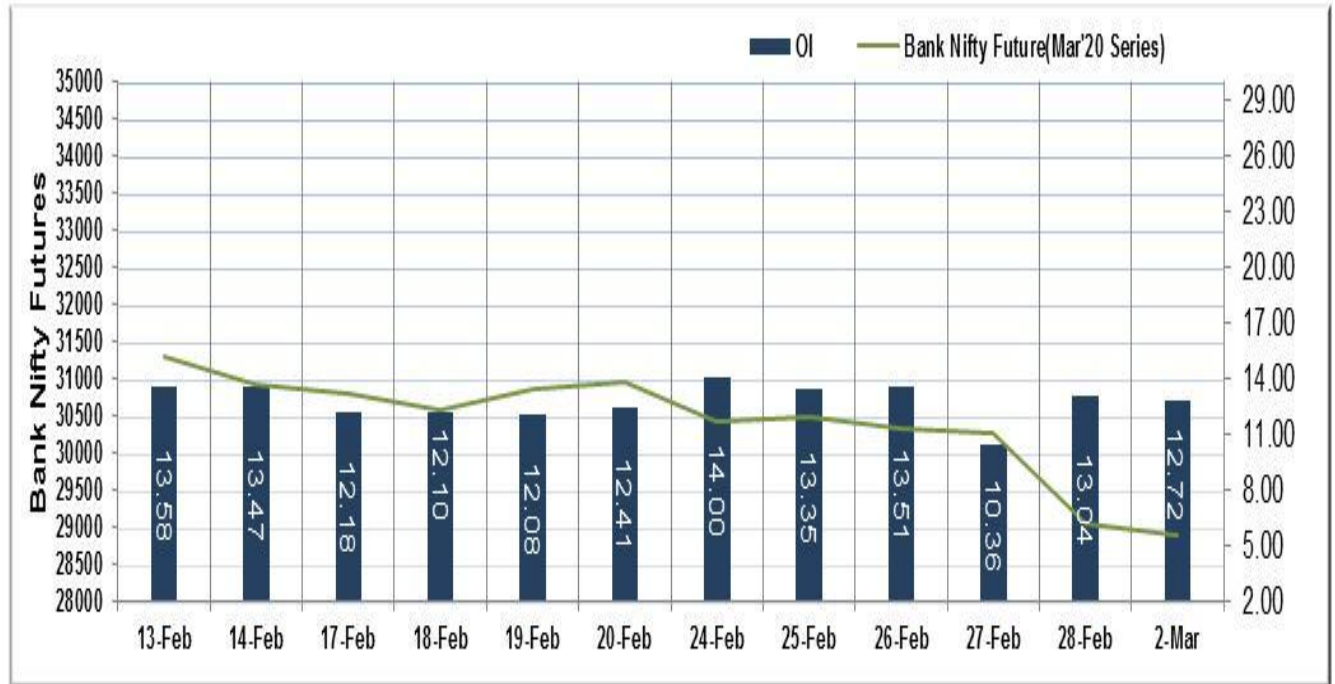
Market TO	Current	Previous	Net%
BSE CASH	2472	8354	(70)
NSE CASH	45857	57379	(20)
NSE FO	1216934	1004045	21

FII Derivatives	Buy	Sell	Net
Ind. Futures	9994.99	6836.26	3159
Ind. Options	176210	174436	4217
Stk. Futures	21653	21305	820
Stk. Options	4660.15	4628.10	32

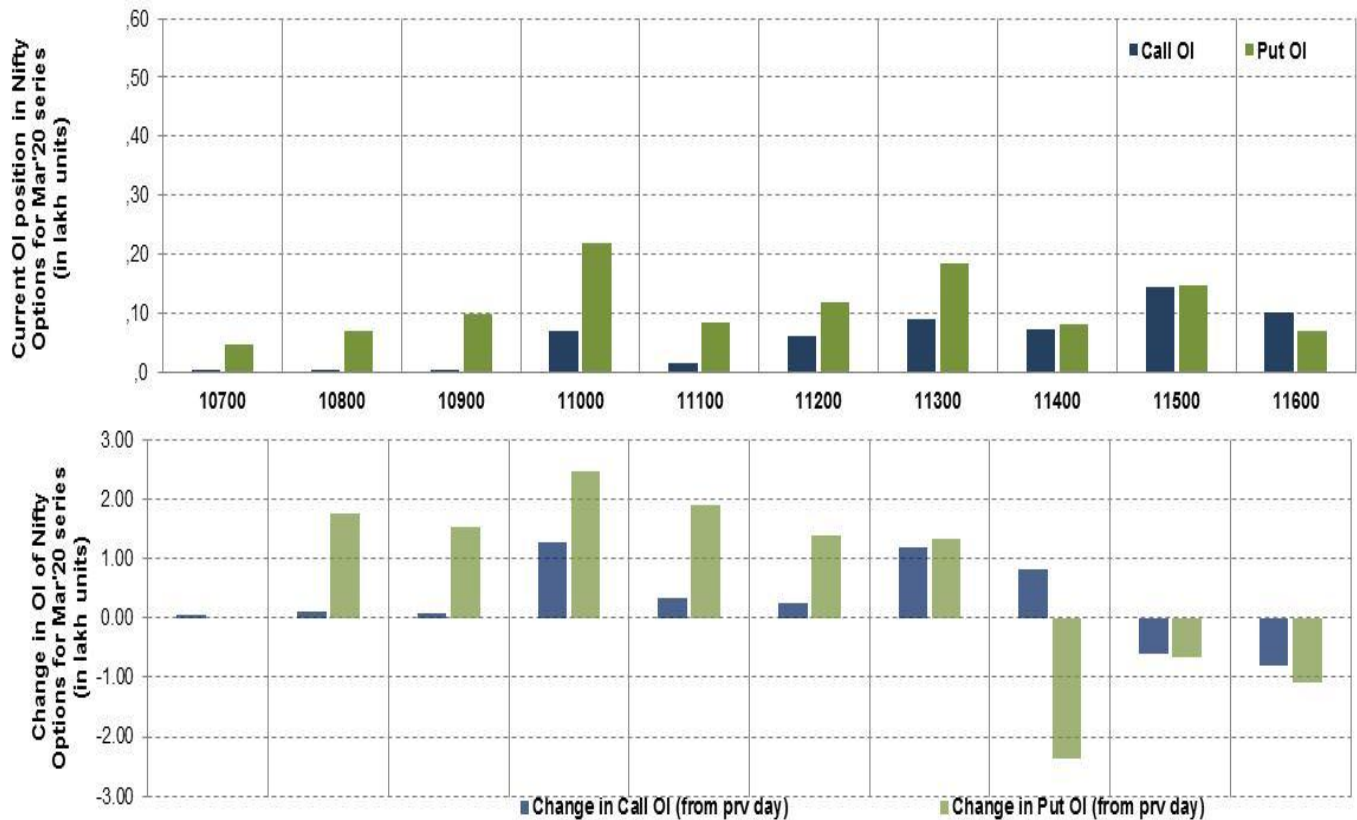
Nifty Futures



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 0.06 million in open interest.
- Among Nifty puts, 11,000 SP from the Mar month expiry was the most active put with an addition of 0.24 million open interests.
- The maximum OI outstanding for Calls was at 11,500 SP (1.44mn) and that for Puts was at 11,000 SP (2.18mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 02/03/20

Avg Avg



Nifty Cash prices have settled at 11132.75 down by 0.62 percent from the previous close. On the upper side it has resistance of 11250 and 11350 levels, while lower side it has support of 11000 and 10850 levels. Intraday traders should be cautious and take position accordingly.

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