

Daily Derivatives & Market Report

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Index Trend Analysis

| Pivot(Daily) | Close | S2 | S1 | Pivot | R1 | R2 | Daily | Weekly | Monthly |
|---------------|-------|-------|-------|-------|-------|-------|---------|---------|---------|
| Nifty | 11251 | 10955 | 11103 | 11230 | 11378 | 11504 | Sell | Neutral | Neutral |
| Sensex | 38409 | 37403 | 37906 | 38349 | 38852 | 39295 | Sell | Neutral | Neutral |
| Nifty Futures | 11247 | 10939 | 11093 | 11215 | 11370 | 11492 | Sell | Neutral | Neutral |
| Bank Nifty | 28654 | 27536 | 28095 | 28684 | 29243 | 29833 | Sell | Neutral | Neutral |
| CNX IT | 15864 | 15492 | 15678 | 15799 | 15985 | 16106 | Neutral | Neutral | Neutral |
| CNX Midcap | 16746 | 16180 | 16463 | 16774 | 17057 | 17367 | Sell | Neutral | Sell |
| CNX Small Cap | 5577 | 5369 | 5473 | 5602 | 5705 | 5834 | Sell | Neutral | Sell |

Market Summary

| Domestic Indices | Close | Points | % Chg |
|------------------|----------|---------|-------|
| SENSEX | 38409.48 | -214.22 | -0.55 |
| NIFTY | 11251.00 | -52.30 | -0.46 |
| MIDCAP | 14256.63 | -237.01 | -1.61 |
| SMLCAP | 13552.43 | -221.20 | -1.61 |
| BSEFMC | 10919.74 | -84.46 | -0.77 |
| AUTO | 15643.93 | -102.37 | -0.65 |
| POWER | 1768.26 | -3.79 | -0.21 |
| REALTY | 2133.49 | -25.27 | -1.17 |
| BSE IT | 15537.06 | 203.26 | 1.33 |
| BANKEK | 32938.64 | -577.31 | -1.72 |
| OILGAS | 12652.67 | -94.65 | -0.74 |
| METAL | 8474.96 | -54.63 | -0.64 |

| Currency Futures | Close | Pre. Pts | % Chg |
|--------------------|-------|----------|-------|
| 27-Mar-20 USD-INR | 73.46 | -0.04 | -0.05 |
| 27-Mar-20 EUR-INR | 81.97 | 0.20 | 0.24 |
| 27-Mar-20 GBP-INR | 93.93 | -0.04 | -0.04 |
| 27-Mar-20 JPY- INR | 68.37 | 0.24 | 0.34 |

| Advance/ Decline | Adv | Dec | Un Ch. |
|------------------|-----|------|--------|
| NSE | 506 | 1381 | 79 |
| BSE | 639 | 1758 | 137 |

| FII/DII Capital Mkt* | Buy | Sell | Net |
|----------------------|------|------|-------|
| FII | 8229 | 9107 | (878) |
| DII | 5860 | 5095 | 764 |

*NOTE: - FII AND DII data figure is provisional

Market Commentary

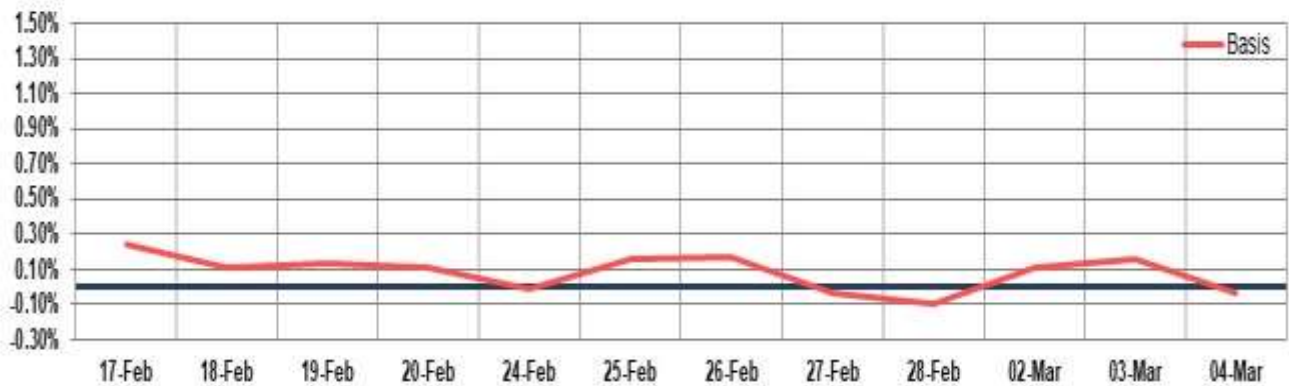
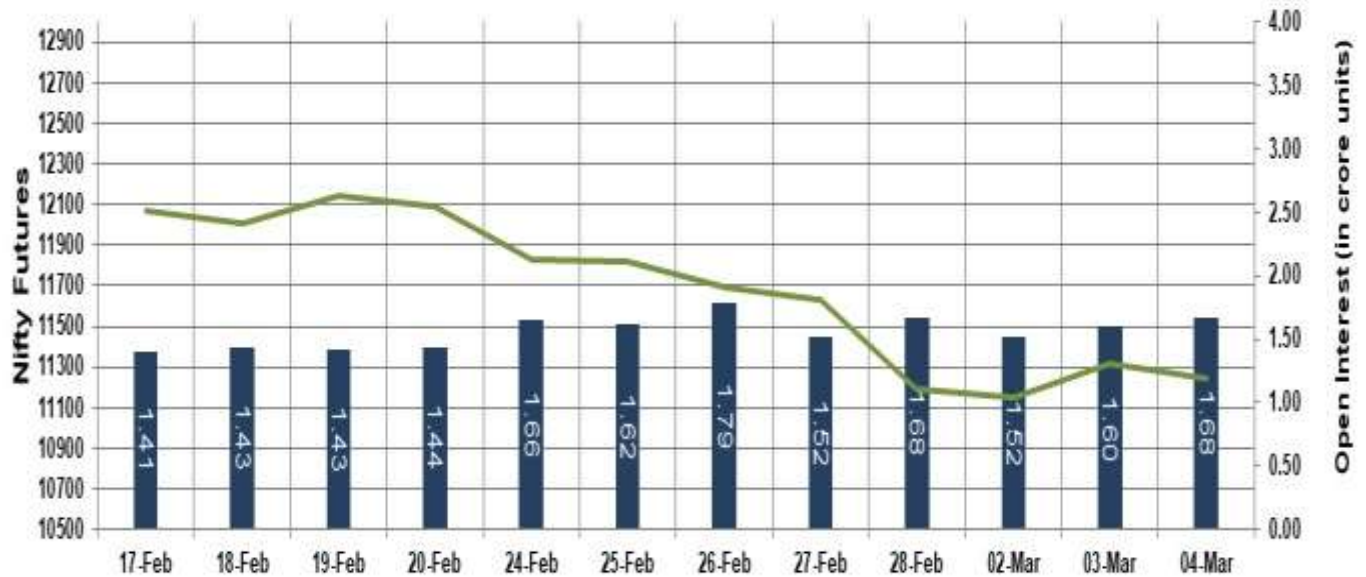
Wednesday turned out to be a disappointing day of trade for Indian equity benchmarks with frontline gauges resuming their southward journey after a day of halt and settled with a cut of over half a percent. Markets started the session on quiet note as traders remained cautious with the government data showing that foreign direct investment (FDI) into India dipped marginally by 1.4% to \$10.67 billion (about Rs 76,800 crore) during October-December period of 2019-20. Inflow of FDI during October-December of 2018-19 stood at \$10.82 billion. Meanwhile, the government has collected over Rs 7.52 lakh crore as direct taxes till January 31 of the current fiscal. Key gauges lost some more ground as traders shrugged off report that the Indian services sector growth jumped to over 7-year high in the month of February 2020, with rise new export orders and strengthening business confidence.

The market participants even overlooked Minister of State for Agriculture Kailash Chaudhary's statement that the government's target of doubling of farmers' income by the year 2022 will definitely be achieved. He also said that a number of schemes have been launched by the government towards fulfilling this goal. In late trade, markets suddenly collapsed like house of card as coronavirus cases increased in India. Union Health Minister Harsh Vardhan said the number of confirmed cases in India have risen to 28 and the government is readying an action plan.

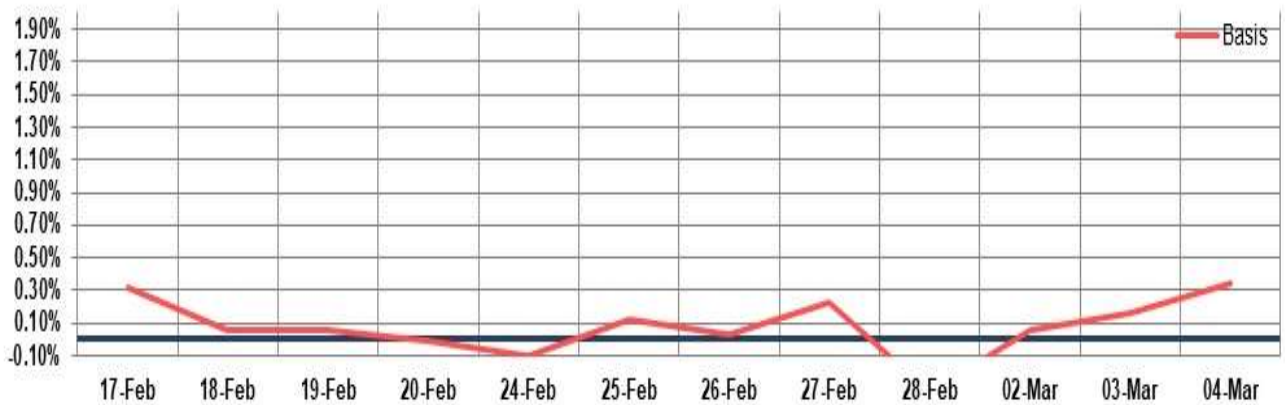
| Market TO | Current | Previous | Net% |
|-----------|---------|----------|------|
| BSE CASH | 2632 | 2407 | 9 |
| NSE CASH | 47220 | 43646 | 8 |
| NSE FO | 1940552 | 1398523 | 39 |

| FII Derivatives | Buy | Sell | Net |
|-----------------|---------|---------|--------|
| Ind. Futures | 5808.68 | 7362.36 | (1554) |
| Ind. Options | 176210 | 174436 | 916 |
| Stk. Futures | 21653 | 21305 | 583 |
| Stk. Options | 3476.90 | 3401.62 | 75 |

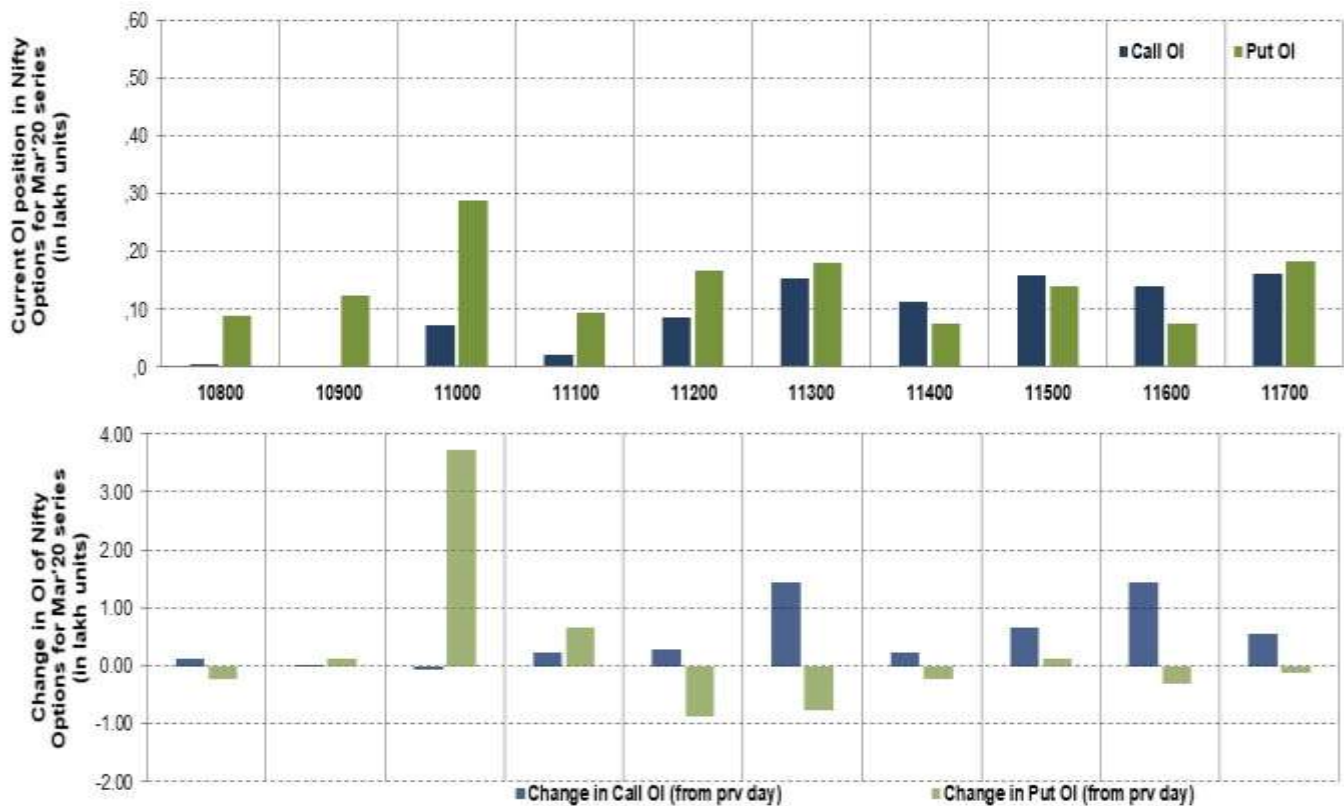
Nifty Futures



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 11,700 SP from the Feb month expiry was the most active call with an addition of 0.05 million in open interest.
- Among Nifty puts, 11,000 SP from the Feb month expiry was the most active put with an addition of 0.40 million open interests.
- The maximum OI outstanding for Calls was at 11,700 SP (1.62mn) and that for Puts was at 11,000 SP (2.90mn)

Nifty Technical & Indices Levels



Nifty Cash prices have settled at 11251.00 down by 0.46 percent from the previous close. On the upper side it has resistance of 11310 and 11420 levels, while lower side it has support of 11190 and 11080 levels. Intraday traders should be cautious and take position accordingly.

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