

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11269	11156	11213	11301	11357	11446	Sell	Neutral	Neutral
Sensex	38471	38081	38276	38582	38777	39083	Sell	Neutral	Neutral
Nifty Futures	11245	11134	11190	11286	11341	11437	Sell	Neutral	Neutral
Bank Nifty	28815	28230	28523	28828	29121	29427	Sell	Neutral	Neutral
CNX IT	15871	15645	15758	15954	16068	16264	Neutral	Neutral	Neutral
CNX Midcap	16770	16488	16629	16769	16910	17049	Sell	Neutral	Sell
CNX Small Cap	5583	5507	5545	5589	5627	5672	Sell	Neutral	Sell

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	38470.61	61.13	0.16
NIFTY	11269.00	18.00	0.16
MIDCAP	14571.06	44.43	0.31
SMLCAP	13591.28	38.85	0.29
BSEFMC	11021.17	101.43	0.93
AUTO	15669.45	25.52	0.16
POWER	1765.16	-3.10	-0.18
REALTY	2110.10	-23.39	-1.10
BSE IT	15600.32	63.26	0.41
BANKEK	33135.22	196.58	0.60
OILGAS	12566.61	-86.06	-0.68
METAL	8399.71	-75.25	-0.89

Currency Futures	Close	Pre. Pts	% Chg
27-Mar-20 USD-INR	73.54	0.01	0.02
27-Mar-20 EUR-INR	82.11	0.14	0.17
27-Mar-20 GBP-INR	94.82	0.87	0.93
27-Mar-20 JPY- INR	68.65	0.26	0.38

Advance/ Decline	Adv	Dec	Un Ch.
NSE	963	870	118
BSE	1195	1217	174

FII/DII Capital Mkt*	Buy	Sell	Net
FII	5980	8457	(2477)
DII	5056	2545	2511

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

## Market Commentary

Indian equity bourses off day's high on Thursday and settled the session marginally higher. After a firm start, indices traded in green, aided with Reserve Bank of India (RBI) governor's statement that he's ready to act to shield the economy from the coronavirus and reiterated there's room to cut interest rates if needed. He added that for India, options include a rate cut and supporting the market through liquidity measures. Gains extended in noon deals, after Finance Minister Nirmala Sitharaman said that the government is working intensively to ensure meaningful intervention, if needed, to deal with the impact of unfolding coronavirus crisis on the country.

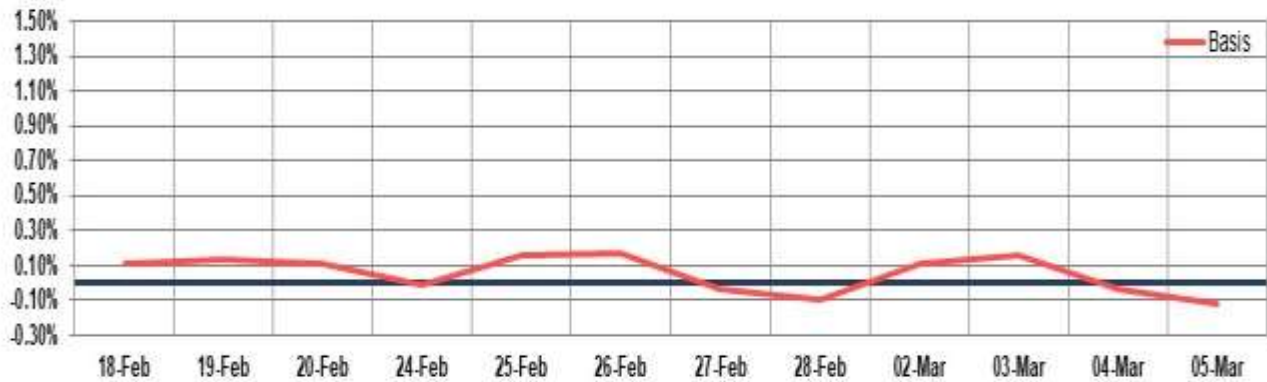
But, in the last leg of the trading session, key benchmarks pared most of their gains, as domestic sentiments got hit after, United Nations Conference on Trade and Development (UNCTAD) in its latest report said that the trade impact of the coronavirus epidemic for India is estimated to be about 348 million dollars and the country figures among the top 15 economies most affected as slowdown of manufacturing in China disrupts world trade. Adding more worries among traders, IMF chief Kristalina Georgieva said that the new coronavirus epidemic poses a serious threat and will slow growth in the world economy to below the 2.9 per cent posted last year.

## Market Turnover & FII Derivative Data

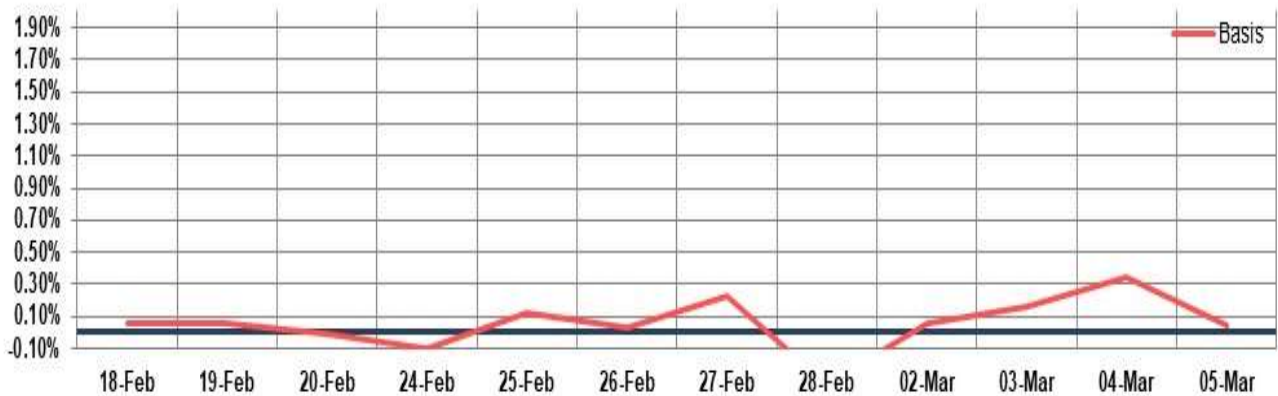
Market TO	Current	Previous	Net%
BSE CASH	2396	2632	(9)
NSE CASH	44607	47220	(6)
NSE FO	3712514	1940552	91

FII Derivatives	Buy	Sell	Net
Ind. Futures	7369.63	7711.36	(342)
Ind. Options	176210	174436	2627
Stk. Futures	21653	21305	1038
Stk. Options	4770.72	4675.33	95

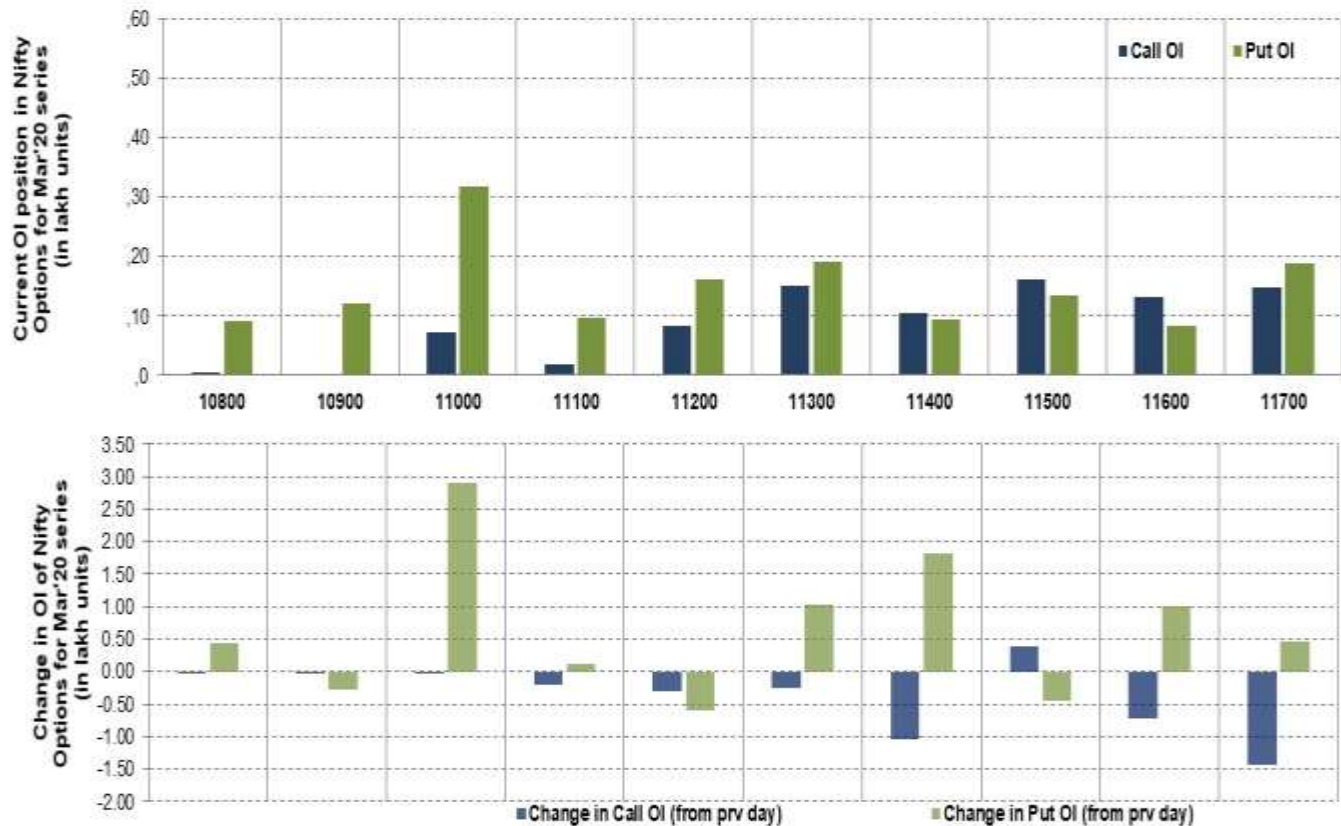
## Nifty Futures



## 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 Feb month expiry was the most active call with an addition of 0.04 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. million open interests.
- The maximum OI outstanding for Calls was at 11,500 SP (1.62mn) and that for Puts was at 11,000 SP (3.20mn)

## Nifty Technical & Indices Levels



Nifty Cash prices have settled at 11269.00 up by 0.16 percent from the previous close. On the upper side it has resistance of 11330 and 11450 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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