

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10458	10235	10347	10446	10558	10657	Sell	Neutral	Neutral
Sensex	35697	34901	35299	35660	36059	36420	Sell	Neutral	Neutral
Nifty Futures	10455	10257	10356	10434	10534	10612	Sell	Neutral	Neutral
Bank Nifty	26488	25947	26217	26504	26775	27062	Sell	Sell	Neutral
CNX IT	14681	14153	14417	14620	14885	15088	Sell	Neutral	Neutral
CNX Midcap	15495	15194	15344	15590	15741	15987	Sell	Neutral	Sell
CNX Small Cap	5164	5056	5110	5180	5234	5304	Sell	Neutral	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	35697.40	62.45	0.18
NIFTY	10458.40	6.95	0.07
MIDCAP	13433.14	-120.93	-0.89
SMLCAP	12725.15	-45.40	-0.36
BSEFMC	10488.93	21.79	0.21
AUTO	14822.66	-139.99	-0.94
POWER	1643.62	-0.32	-0.02
REALTY	1932.85	-40.11	-2.03
BSE IT	14331.00	-223.05	-1.53
BANKEK	30453.91	69.74	0.23
OILGAS	11384.06	-219.17	-1.89
METAL	7297.19	-120.61	-1.63

Currency Futures	Close	Pre. Pts	% Chg
27-Mar-20 USD-INR	73.85	-0.47	-0.64
27-Mar-20 EUR-INR	83.73	-1.15	-1.36
27-Mar-20 GBP-INR	95.44	-1.77	-1.83
27-Mar-20 JPY- INR	70.40	-2.29	-3.15

Advance/ Decline	Adv	Dec	Un Ch.
NSE	786	1091	119
BSE	1025	1454	164

FII/DII Capital Mkt*	Buy	Sell	Net
FII	9721	13237	(3515)
DII	7346	4510	2835

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity bourses ended slightly higher in highly volatile session on Wednesday. After a weak start, indices altered between green & red terrain, as Moody's Investors Service cut its growth forecast for India to 5.3% for 2020 from 5.4% estimated earlier, as it expects the coronavirus outbreak to dampen domestic demand globally. In noon deals, markets added gains and remained higher till the end of the session, aided with the Reserve Bank of India's (RBI) statement that it has received Rs 48,856 crore of bids in the fourth long-term reverse repo operation (LTROs) conducted for an amount of Rs 25,000 crore with a 3-year tenor.

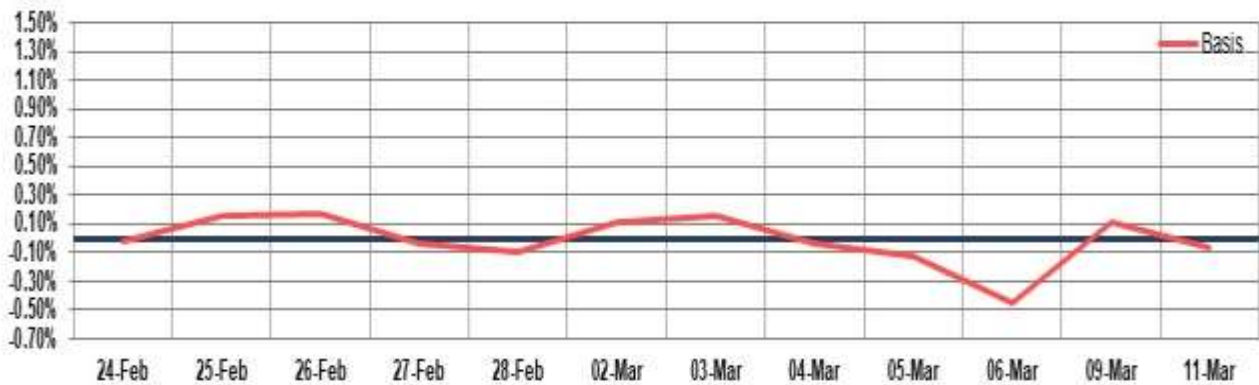
But, in dying hours of trade, most of gains got trimmed, after Commerce and Industry Minister Piyush Goyal said that the shutdown of factories in China due to the coronavirus outbreak may affect Indian industries like pharmaceutical, electronics and automobile which import components and raw materials from the neighbouring country. Besides, the UN's trade and development agency said that the coronavirus outbreak could cost the global economy up to \$2 trillion this year, warning that shock from the epidemic will cause a recession in some countries and depress global annual growth to below 2.5 percent.

Market Turnover & FII Derivative Data

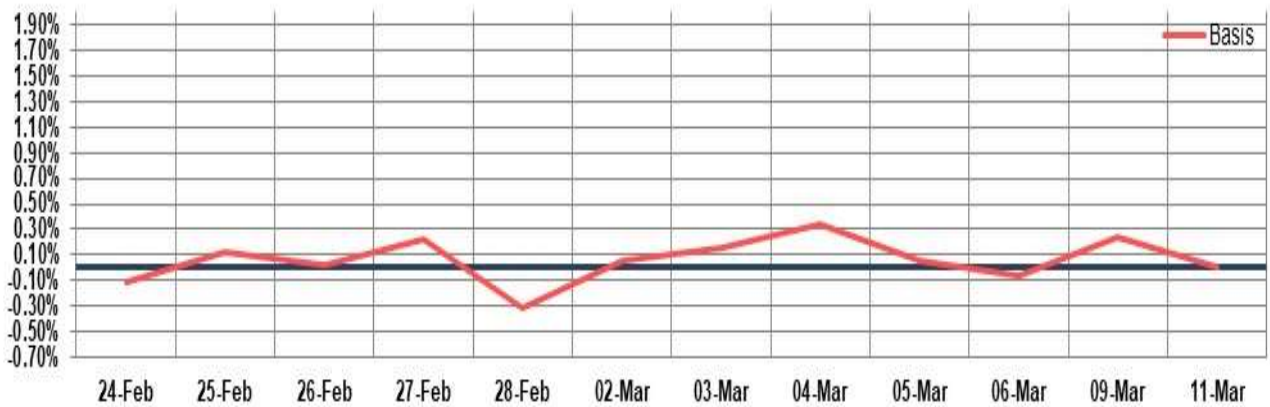
Market TO	Current	Previous	Net%
BSE CASH	3669	2660	38
NSE CASH	50318	53188	(5)
NSE FO	1425247	1170648	22

FII Derivatives	Buy	Sell	Net
Ind. Futures	8974.08	7757.97	1216
Ind. Options	176210	174436	(424)
Stk. Futures	21653	21305	429
Stk. Options	4164.41	4205.96	(42)

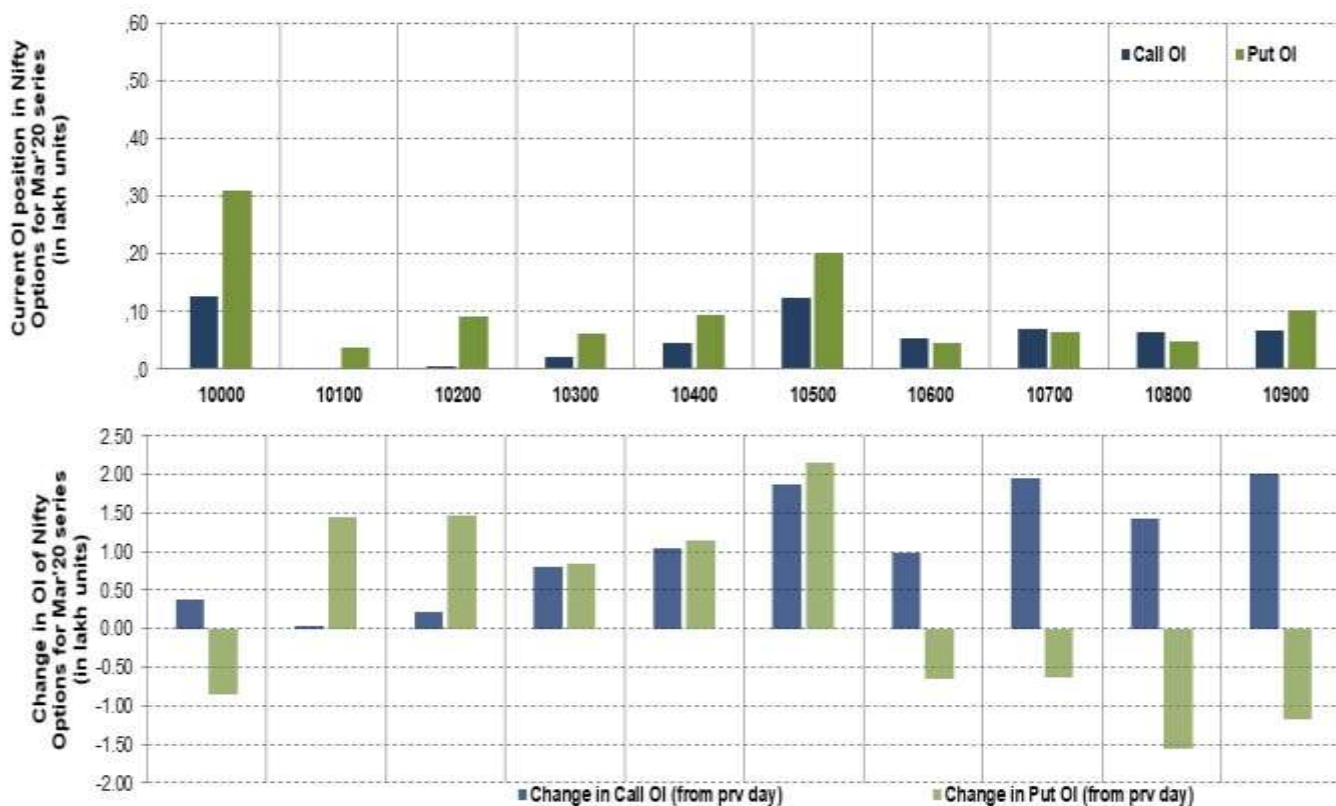
Nifty Futures



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 10000 SP from the Feb month expiry was the most active call with an addition of 0.04 million in open interest.
- Among Nifty puts, 10,000 SP from the Feb month expiry was the most active put with a reduction of 0.10 million open interests.
- The maximum OI outstanding for Calls was at 10,000 SP (1.30mn) and that for Puts was at 10,000 SP (3.mn)

Nifty Technical & Indices Levels



Nifty Cash prices have settled at 10458.40 marginally up by 0.07 percent from the previous close. On the upper side it has resistance of 10520 and 10600 levels, while lower side it has support of 10390 and 10280 levels. Intraday traders should be cautious and take position accordingly.

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