

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	9590	9180	9385	9713	9918	10246	Sell	Neutral	Neutral
Sensex	32778	31269	32023	33248	34003	35227	Sell	Neutral	Neutral
Nifty Futures	9580	9054	9317	9676	9939	10298	Sell	Neutral	Neutral
Bank Nifty	23971	22557	23264	24244	24951	25930	Sell	Sell	Neutral
CNX IT	13385	12731	13058	13645	13972	14559	Sell	Neutral	Neutral
CNX Midcap	14243	13635	13939	14410	14714	15185	Sell	Neutral	Sell
CNX Small Cap	4671	4433	4552	4740	4859	5047	Sell	Neutral	Sell

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	32778.14	-2919	-8.18
NIFTY	9590.15	-868.25	-8.30
MIDCAP	12380.36	-1053	-7.84
SMLCAP	11614.89	-1110	-8.72
BSEFMC	9754.26	-734.67	-7.00
AUTO	13633.29	-1189	-8.02
POWER	1505.09	-138.53	-8.43
REALTY	1749.32	-183.53	-9.50
BSE IT	13119.06	-1212	-8.46
BANKEK	27598.40	-2855	-9.38
OILGAS	10265.63	-1118	-9.82
METAL	6611.91	-685.28	-9.39

Currency Futures	Close	Pre. Pts	% Chg
27-Mar-20 USD-INR	74.45	0.64	0.87
27-Mar-20 EUR-INR	83.54	-0.10	-0.12
27-Mar-20 GBP-INR	94.73	-0.64	-0.67
27-Mar-20 JPY- INR	71.68	1.38	1.97

Advance/ Decline	Adv	Dec	Un Ch.
NSE	138	1831	75
BSE	201	2265	107

FII/DII Capital Mkt*	Buy	Sell	Net
FII	9161	12636	(3475)
DII	12340	8422	3918

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

## Market Commentary

Indian equity benchmarks witnessed bloodbath on Thursday as coronavirus woes deteriorated sentiments after the World Health Organization (WHO) declared coronavirus as a global pandemic. After a lackluster opening of the day, key indices remained under pressure, on the back of Department-Related Parliamentary Standing Committee on Commerce's statement that the FDI equity inflow in manufacturing is declining and the sector's share in the total FDI inflow in 2018-19 was around 23% which is very low. It said the low inflow of FDI in the manufacturing sector defeats the very purpose of Make in India scheme.

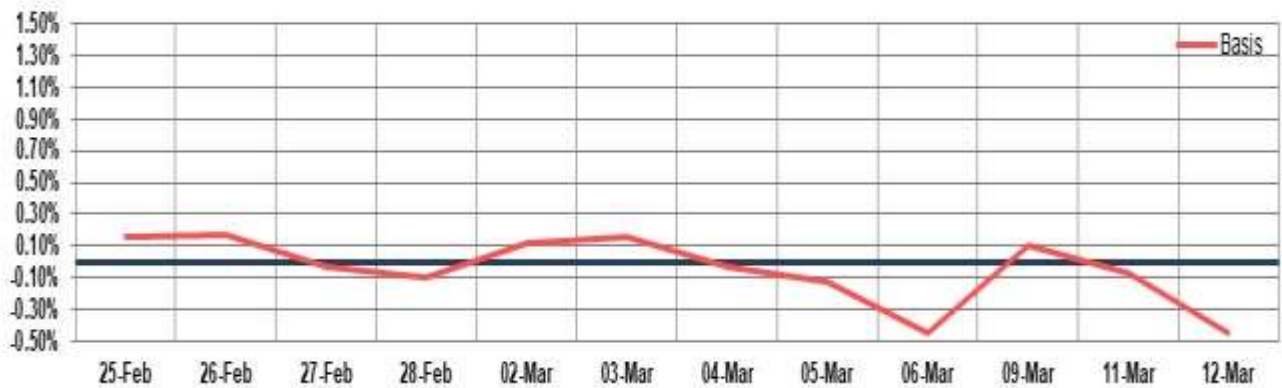
Bears held their tight grip over the Dalal Street throughout the trading session, tracking negative global markets. Markets participants remained pessimistic, amid a private report stating that only 15% of business executives worldwide have confidence in their company's own top leadership to successfully manage disruption - including unexpected events like pandemics, technological advances, shifting demographics and climate change. This lack of confidence is striking since 95% of executives also believe that managing disruption well is now critical for companies to succeed in turbulent times.

## Market Turnover & FII Derivative Data

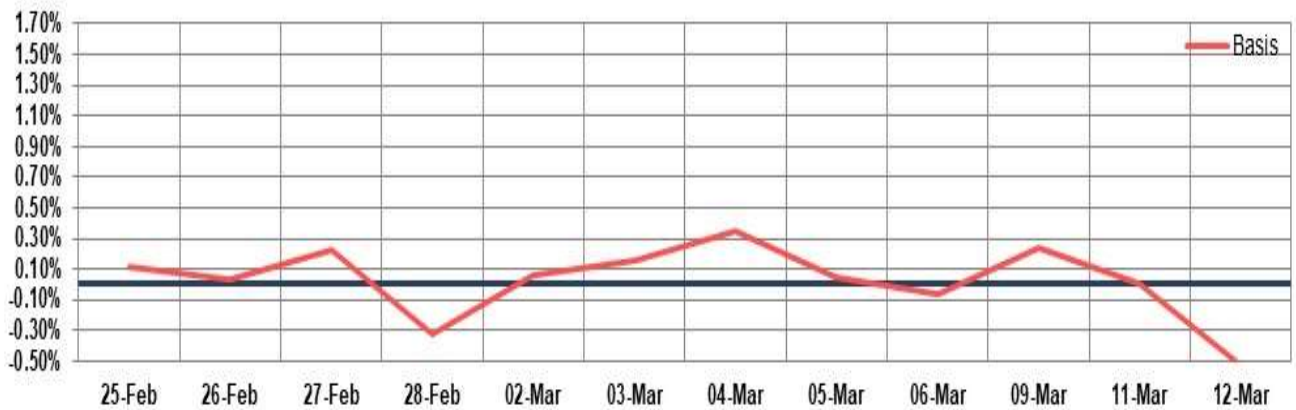
Market TO	Current	Previous	Net%
BSE CASH	3288	3669	(10)
NSE CASH	61394	50318	22
NSE FO	2632978	1425247	85

FII Derivatives	Buy	Sell	Net
Ind. Futures	12633	12647	(14)
Ind. Options	176210	174436	141
Stk. Futures	21653	21305	868
Stk. Options	6630.51	6746.85	(116)

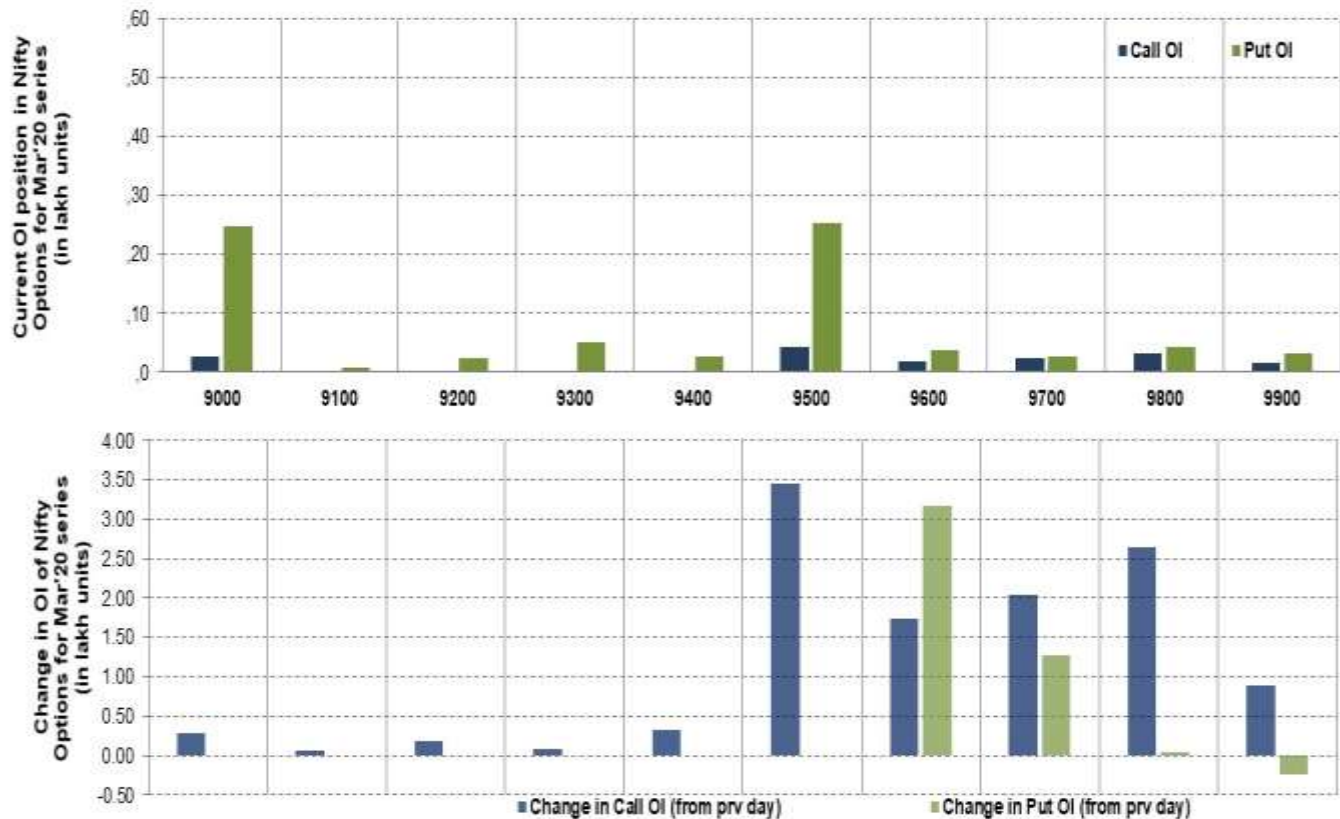
## Nifty Futures



## 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 9,500 SP from the Feb month expiry was the most active call with an addition of 0.40 million in open interest.
- Among Nifty puts 9,600P from the Feb month expiry was the most active put with an addition of 0.32 million open interests.
- The maximum OI outstanding for Calls was at 9,500 SP (0.50mn) and that for Puts was at 9,600 SP (0.40mn)

## Nifty Technical & Indices Levels



Nifty Cash prices have settled at 9590.15 down up by 8.30 percent from the previous close. On the upper side it has resistance of 9682 and 9770 levels, while lower side it has support of 9450 and 9370 levels. Intraday traders should be cautious and take position accordingly.



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