

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10989	10743	10866	10951	11074	11158	Sell	Neutral	Neutral
Sensex	37577	36709	37143	37445	37879	38181	Sell	Neutral	Neutral
Nifty Futures	10928	10750	10839	10919	11008	11088	Sell	Neutral	Neutral
Bank Nifty	27801	26785	27293	27670	28178	28555	Sell	Sell	Neutral
CNX IT	15664	15345	15504	15602	15761	15859	Sell	Neutral	Neutral
CNX Midcap	16375	15818	16097	16249	16528	16680	Sell	Neutral	Sell
CNX Small Cap	5441	5272	5356	5406	5490	5540	Sell	Neutral	Sell

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	37576.62	-893.99	-2.32
NIFTY	10989.45	-279.55	-2.48
MIDCAP	14227.49	-343.57	-2.36
SMLCAP	13329.78	-261.50	-1.92
BSEFMC	10806.23	-214.94	-1.95
AUTO	15530.98	-138.47	-0.88
POWER	1721.13	-44.03	-2.49
REALTY	2044.81	-65.29	-3.09
BSE IT	15384.16	-216.16	-1.39
BANKEK	31988.36	-1147	-3.46
OILGAS	12242.32	-324.29	-2.58
METAL	8029.73	-369.98	-4.40

Currency Futures	Close	Pre. Pts	% Chg
27-Mar-20 USD-INR	74.00	0.47	0.64
27-Mar-20 EUR-INR	83.85	1.74	2.12
27-Mar-20 GBP-INR	96.25	1.34	1.42
27-Mar-20 JPY- INR	70.25	1.50	2.18

Advance/ Decline	Adv	Dec	Un Ch.
NSE	376	1531	79
BSE	496	1959	119

FII/DII Capital Mkt*	Buy	Sell	Net
FII	6746	10340	(3595)
DII	6861	4318	2544

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

## Market Commentary

Indian equity bourses witnessed huge losses on last trading day of the week, with Senses & Nifty ending lower by over 2%. After weak start, indices remained in red, impacted with S&P Global Ratings' report that a fast spreading coronavirus outbreak could knock \$211 billion off the combined economies of the Asia-Pacific, with Japan, Hong Kong, Singapore and Australia among the most exposed. Adding worries over the street, the Reserve Bank of India superseded the board of Yes Bank and imposed a 30-day moratorium on it in the absence of a credible revival plan amid a serious deterioration in its financial health.

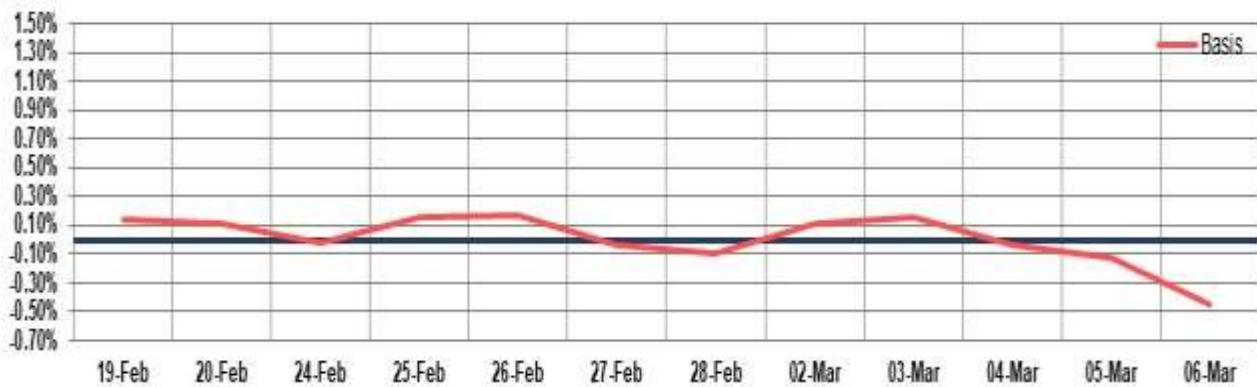
Weakness persisted during the whole trading day, after domestic rating agency CRISIL said that the troubled non-bank lenders' segment is defying caution and growing the riskier unsecured loans portfolio at a pace of 25 per cent in the current fiscal. It also said that a rising propensity for personal loans and attractive risk-adjusted returns are the possible reasons driving the non-banking finance companies (NBFC) to grow on such loans. Traders overlooked Reserve Bank governor Shaktikanta Das' assurance that the central bank will take every measure needed to secure the economy against the challenges arising from the coronavirus epidemic.

## Market Turnover & FII Derivative Data

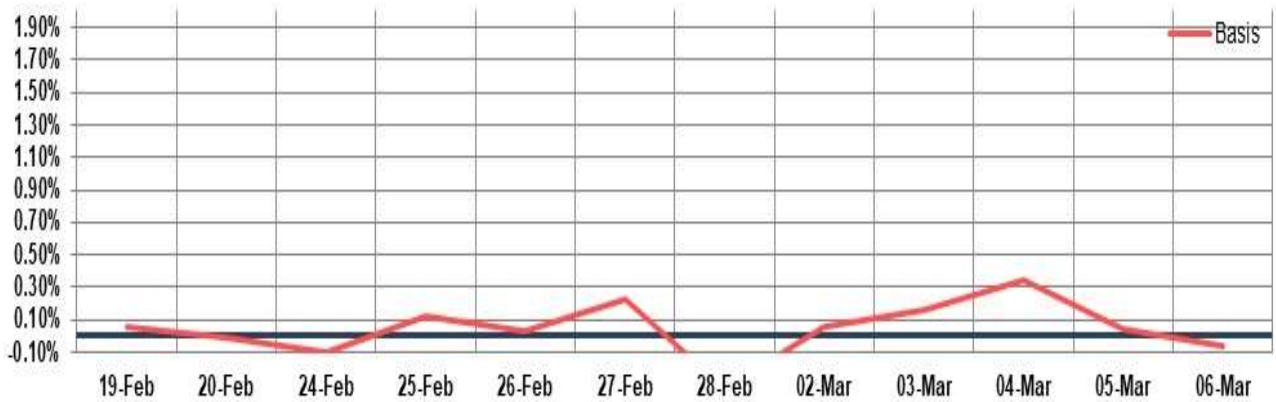
Market TO	Current	Previous	Net%
BSE CASH	2913	2396	22
NSE CASH	43798	44607	(2)
NSE FO	844569	3712514	(77)

FII Derivatives	Buy	Sell	Net
Ind. Futures	6752.45	9734.74	(2982)
Ind. Options	176210	174436	1190
Stk. Futures	21653	21305	763
Stk. Options	5524.58	5636.10	(112)

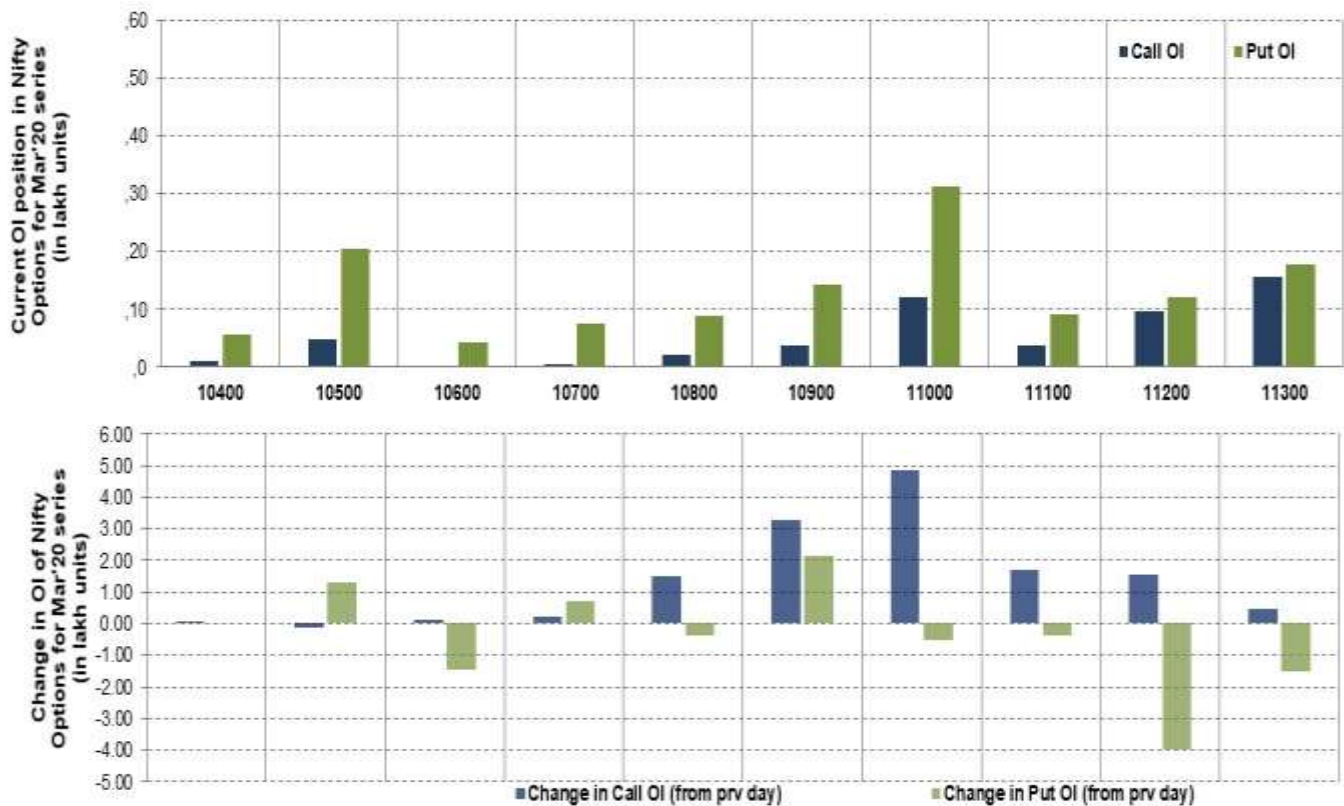
## Nifty Futures



# 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 11,300 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 a reduction of 0.05 million open interests.
- The maximum OI outstanding for Calls was at 11,300 SP (1.55mn) and that for Puts was at 11,000 SP (3.13mn)

## Nifty Technical & Indices Levels



Nifty Cash prices have settled at 10989.45 down by 2.48 percent from the previous close. On the upper side it has resistance of 11040 and 11120 levels, while lower side it has support of 10900 and 10820 levels. Intraday traders should be cautious and take position accordingly.

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