

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	9197	8884	9041	9322	9478	9759	Sell	Sell	Neutral
Sensex	31390	30096	30743	31923	32570	33750	Sell	Sell	Neutral
Nifty Futures	9096	8725	8910	9240	9426	9755	Sell	Sell	Neutral
Bank Nifty	23101	22329	22715	23395	23781	24460	Sell	Sell	Neutral
CNX IT	12451	11905	12178	12628	12902	13352	Sell	Sell	Neutral
CNX Midcap	13695	13324	13510	13845	14030	14365	Sell	Sell	Sell
CNX Small Cap	4419	4318	4369	4451	4501	4584	Sell	Sell	Sell

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	31390.07	-2713	-7.96
NIFTY	9197.40	-757.80	-7.61
MIDCAP	11888.61	-750.13	-5.94
SMLCAP	11095.19	-666.03	-5.66
BSEFMC	9255.66	-555.96	-5.68
AUTO	13166.56	-793.65	-5.69
POWER	1449.80	-101.35	-6.53
REALTY	1645.49	-147.46	-8.22
BSE IT	12255.27	-1040	-7.82
BANKEK	26474.02	-2416	-8.36
OILGAS	10244.89	-593.86	-5.48
METAL	6347.36	-651.14	-9.30

Currency Futures	Close	Pre. Pts	% Chg
27-Mar-20 USD-INR	74.44	0.31	0.42
27-Mar-20 EUR-INR	83.10	0.40	0.48
27-Mar-20 GBP-INR	91.60	-1.56	-1.68
27-Mar-20 JPY- INR	70.24	0.61	0.88

Advance/ Decline	Adv	Dec	Un Ch.
NSE	308	1631	86
BSE	411	2047	160

FII/DII Capital Mkt*	Buy	Sell	Net
FII	6909	10719	(3810)
DII	43906	8198	5584

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

## Market Commentary

Bears made a strong comeback over the Dalal Street on Monday, with the Sensex and Nifty ending the session lower by around 8 percent each. The start of the day was weak, amid CRISIL's report that credit pressures have intensified on India Inc as the coronavirus spread deepens in India and across the globe. It warned that Airlines, hotels, malls, multiplexes and restaurants will be the worst hit businesses. Traders also got worried, with a report that foreign portfolio investors (FPIs) have withdrawn a whopping Rs 37,976 crore on a net basis from the Indian markets in March so far amid the coronavirus pandemic triggering fears of a global recession.

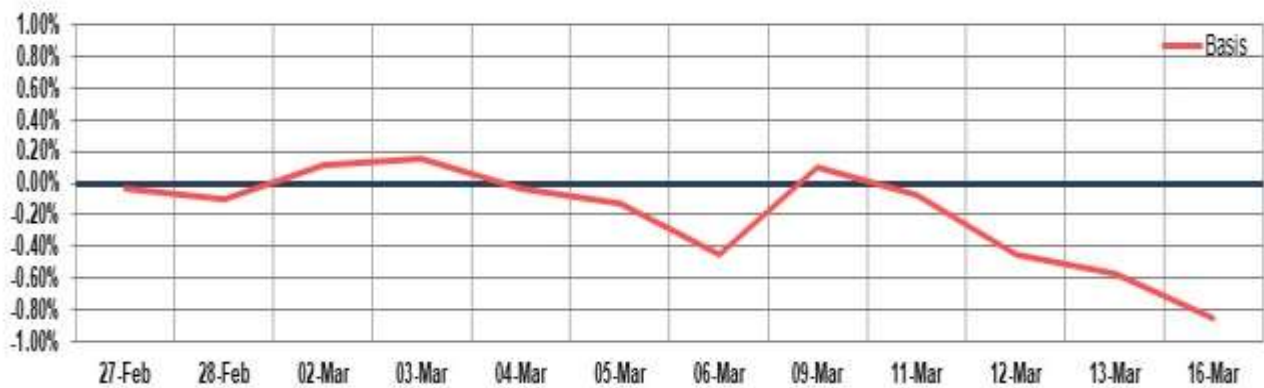
Weakness persisted over key equity markets throughout the trading day, even after India's Wholesale price index (WPI) inflation eased sharply to 2.26 percent for the month of February, 2020 as compared to 3.1 percent for the previous month and 2.93 percent during the corresponding month of the previous year. Market participants overlooked the Commerce Ministry's data report showing that India's exports rose for the first time in seven months in February growing by 2.91 percent to \$27.65 billion. Besides, imports too grew by 2.48 percent to \$37.5 billion, leaving a trade deficit of \$9.85 billion as against \$9.72 billion in February 2019.

## Market Turnover & FII Derivative Data

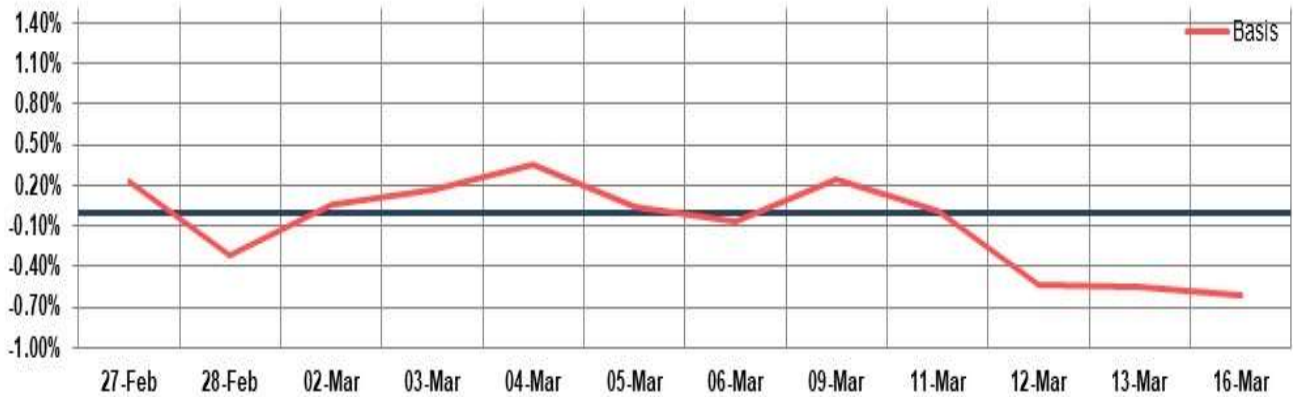
Market TO	Current	Previous	Net%
BSE CASH	2667	4101	(35)
NSE CASH	50240	65782	(24)
NSE FO	645831	807417	(20)

FII Derivatives	Buy	Sell	Net
Ind. Futures	9795.93	9141.44	654
Ind. Options	176210	174436	(1302)
Stk. Futures	21653	21305	(1109)
Stk. Options	2114.04	2014.79	99

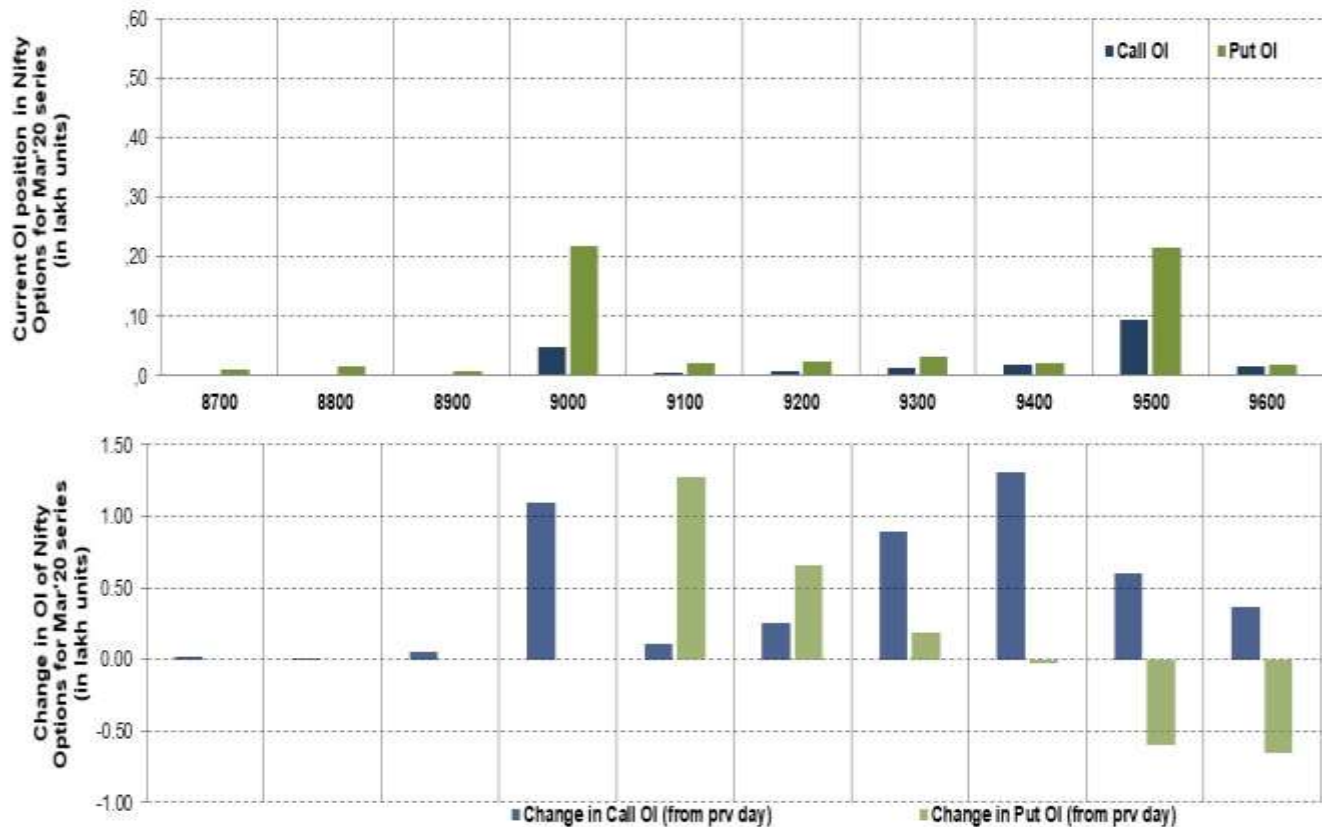
## Nifty Futures



## 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 9,500SP from the Feb month expiry was the most active call with an addition of 0.10 million in open interest.
- Among Nifty puts 9,000P from the Feb month expiry was the most active put with a reduction of 0.01million open interests.
- The maximum OI outstanding for Calls was at 9,500 SP (0.94mn) and that for Puts was at 9,000 SP (2.20mn)

## Nifty Technical & Indices Levels



Nifty Cash prices have settled at 9197.40 down by 7.61 percent from the previous close. On the upper side it has resistance of 9330 and 9520 levels, while lower side it has support of 8900 and 8600 levels. Intraday traders should be cautious and take position accordingly.

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