

# Daily Derivatives & Market Report

## CONTENTS

Page No.	Particulars
2	Market Summary
3	Nifty Futures – Derivatives Snap
4	Bank Nifty Futures – Derivatives Snap
5	Activity in Nifty Options
6	What do Nifty Technical suggest
7	Derivative Analysis
8	Disclaimer

## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	8967	8607	8787	9095	9275	9584	Sell	Sell	Neutral
Sensex	30579	29354	29967	31007	31620	32660	Sell	Sell	Neutral
Nifty Futures	8900	8530	8715	9036	9221	9543	Sell	Sell	Neutral
Bank Nifty	22155	21088	21622	22536	23069	23983	Sell	Sell	Neutral
CNX IT	12099	11581	11840	12259	12518	12936	Sell	Sell	Neutral
CNX Midcap	13350	12939	13144	13519	13725	14100	Sell	Sell	Sell
CNX Small Cap	4288	4164	4226	4341	4403	4519	Sell	Sell	Sell

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	30579.09	-810.98	-2.58
NIFTY	8967.05	-230.35	-2.50
MIDCAP	11670.16	-218.45	-1.84
SMLCAP	10843.79	-251.40	-2.27
BSEFMC	9339.86	114.20	1.24
AUTO	13103.96	-62.60	-0.48
POWER	1442.78	-7.02	-0.48
REALTY	1603.1	-41.78	-2.54
BSE IT	11893.25	-362.02	-2.95
BANKEK	25292.85	-1181	-4.46
OILGAS	10138.70	-106.19	-1.04
METAL	6282.01	-65.35	-1.03

Currency Futures	Close	Pre. Pts	% Chg
27-Mar-20 USD-INR	74.40	-0.06	-0.08
27-Mar-20 EUR-INR	82.17	-0.96	-1.15
27-Mar-20 GBP-INR	90.39	-1.22	-1.33
27-Mar-20 JPY- INR	69.71	-0.50	-0.72

Advance/ Decline	Adv	Dec	Un Ch.
NSE	583	1309	98
BSE	751	1677	167

FII/DII Capital Mkt*	Buy	Sell	Net
FII	6655	10700	(4045)
DII	7632	4210	3422

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

## Market Commentary

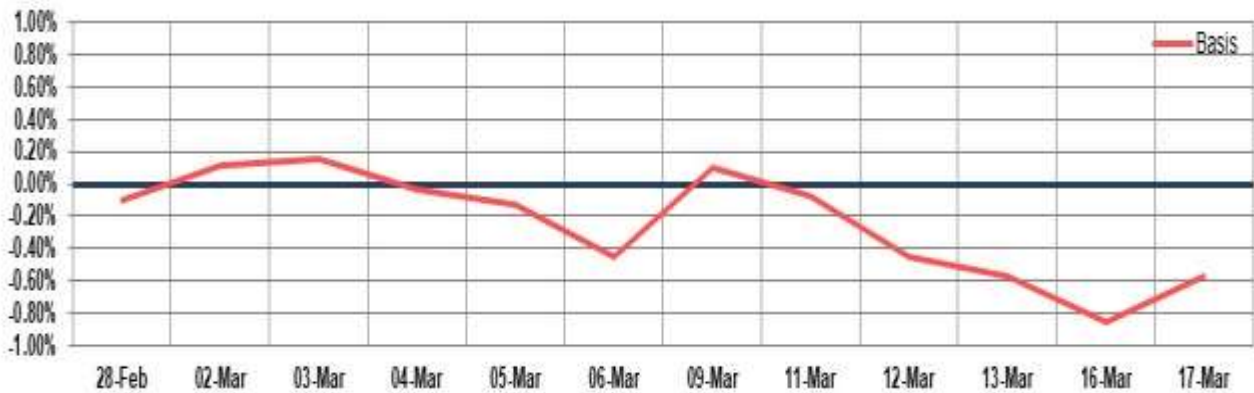
Dalal Street got hit by another day of steep losses on Tuesday, as Sensex & Nifty settled down by around 2.5% each. Markets started on a cautious note, amid Care Ratings' report that corporate India is expecting a 0.5% hit on economic growth in FY2020-21 if the coronavirus pandemic lasts longer, pushing up fiscal deficit and creating more bad loans for the bank. But, indices soon staged recovery to remain in green for the most part of the session, aided with RBI Governor Shaktikanta Das' statement that RBI has many provisions to provide cushion to the sagging economy, however, that will completely depend on the circumstances. The RBI has announced two key measures that the central bank will take to improve the liquidity condition of the Indian economy and financial markets.

But, key benchmarks failed to hold their gains in last hour of the trade and ended in red terrain, on the back of weak cues from the global markets. Traders remained worried with Minister of State for Finance Anurag Thakur's statement that India's near-term macroeconomic outlook is vulnerable to disruption of trade with China on account of coronavirus outbreak. The coronavirus outbreak, first in China and now having being confirmed in more than 100 countries, has emerged as a key risk to human health as well as global growth outlook through numerous channels like trade, production and supply chain disruptions as well as decline in demand.

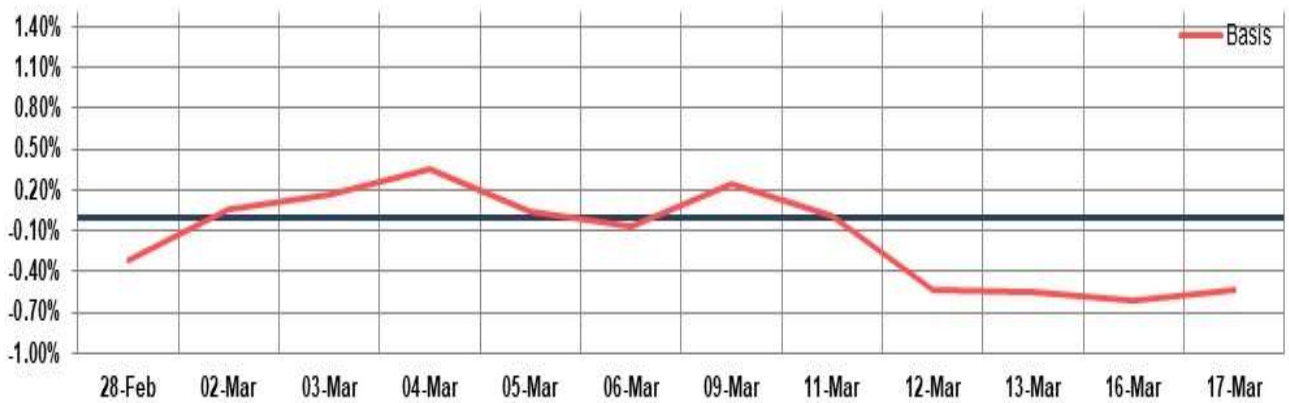
Market TO	Current	Previous	Net%
BSE CASH	2900	2667	9
NSE CASH	45296	50240	(10)
NSE FO	795772	645831	23

FII Derivatives	Buy	Sell	Net
Ind. Futures	8822.51	7963.05	859
Ind. Options	176210	174436	(282)
Stk. Futures	21653	21305	1354
Stk. Options	2247.63	2347.20	(100)

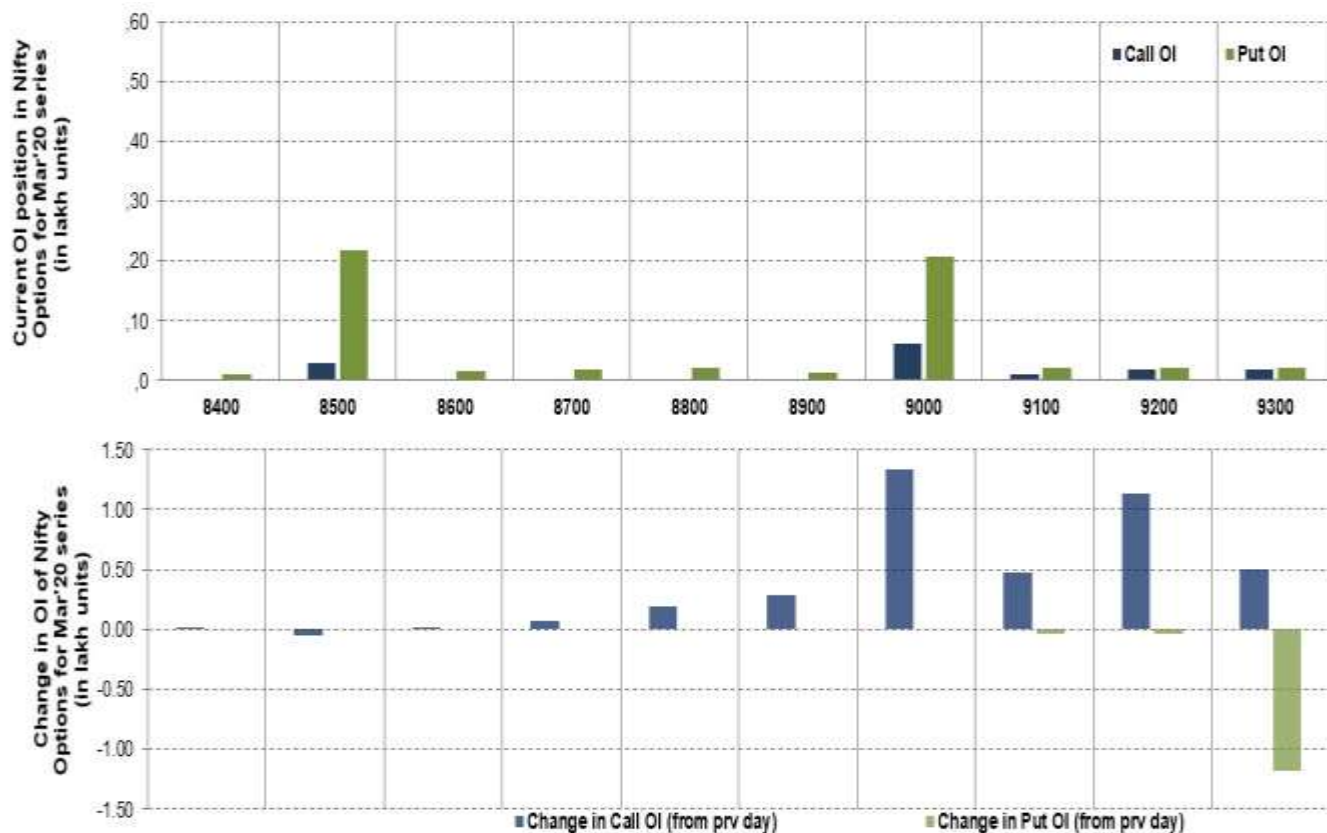
# Nifty Futures



## 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 9,000SP from the Feb month expiry was the most active call with an addition of 0.13 million in open interest.
- Among Nifty puts 8,500P from the Feb month expiry was the most active put with an addition of 0.01 million open interests.
- The maximum OI outstanding for Calls was at 9,000 SP (0.62mn) and that for Puts was at 8,500 SP (2.20mn)

## Nifty Technical & Indices Levels



Nifty Cash prices have settled at 8967.05 down by 2.50 percent from the previous close. On the upper side it has resistance of 9220 and 9396 levels, while lower side it has support of 8770 and 8510 levels. Intraday traders should be cautious and take position accordingly.

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