

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	8469	7947	8208	8668	8929	9388	Sell	Sell	Neutral
Sensex	28870	27039	27954	29528	30443	32017	Sell	Sell	Neutral
Nifty Futures	8442	7940	8191	8631	8882	9322	Sell	Sell	Neutral
Bank Nifty	20580	18855	19717	21131	21994	23407	Sell	Sell	Neutral
CNX IT	11753	11142	11448	11949	12255	12757	Sell	Sell	Neutral
CNX Midcap	12595	11772	12183	12871	13283	13971	Sell	Sell	Sell
CNX Small Cap	4019	3755	3887	4130	4262	4505	Sell	Sell	Sell

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	28869.51	-1710	-5.59
NIFTY	8468.80	-498.25	-5.56
MIDCAP	11105.14	-565.02	-4.84
SMLCAP	10182.99	-660.80	-6.09
BSEFMC	9047.01	-292.85	-3.14
AUTO	12450.63	-653.33	-4.99
POWER	1348.50	-94.28	-6.53
REALTY	1506.97	-97.74	-6.09
BSE IT	11563.90	-329.35	-2.77
BANKEK	23523.63	-1769	-6.99
OILGAS	9805.12	-333.58	-3.29
METAL	6118.10	-163.91	-2.61

Currency Futures	Close	Pre. Pts	% Chg
27-Mar-20 USD-INR	74.41	-0.01	-0.02
27-Mar-20 EUR-INR	81.68	-0.44	-0.54
27-Mar-20 GBP-INR	88.80	-1.46	-1.61
27-Mar-20 JPY- INR	69.22	-0.39	-0.56

Advance/ Decline	Adv	Dec	Un Ch.
NSE	248	1669	95
BSE	346	2045	141

FII/DII Capital Mkt*	Buy	Sell	Net
FII	6853	11939	(5085)
DII	11245	7609	3636

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

## Market Commentary

Meltdown continued in Indian equity markets on Wednesday, with Sensex and Nifty closing lower by over 5.55% each. The start of the day was on a positive note, as a research report by State Bank of India stated that a combination of monetary as well as fiscal policy measures are called for to salvage the economy from the collateral damage from the fallout of the spread of coronavirus disease-COVID-19. However, key indices soon turned negative, after S&P Global Ratings lowered India's economic growth forecast to 5.2% for 2020, saying the global economy is entering a recession amid the coronavirus pandemic.

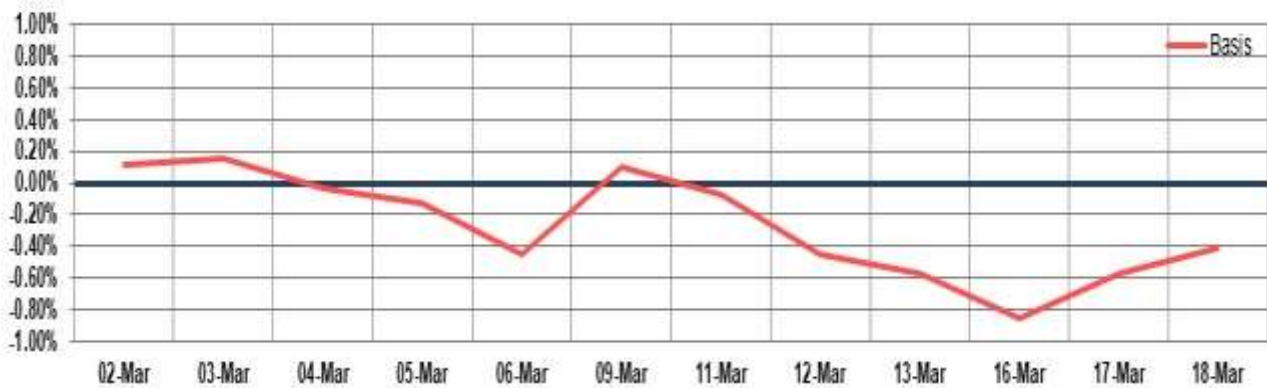
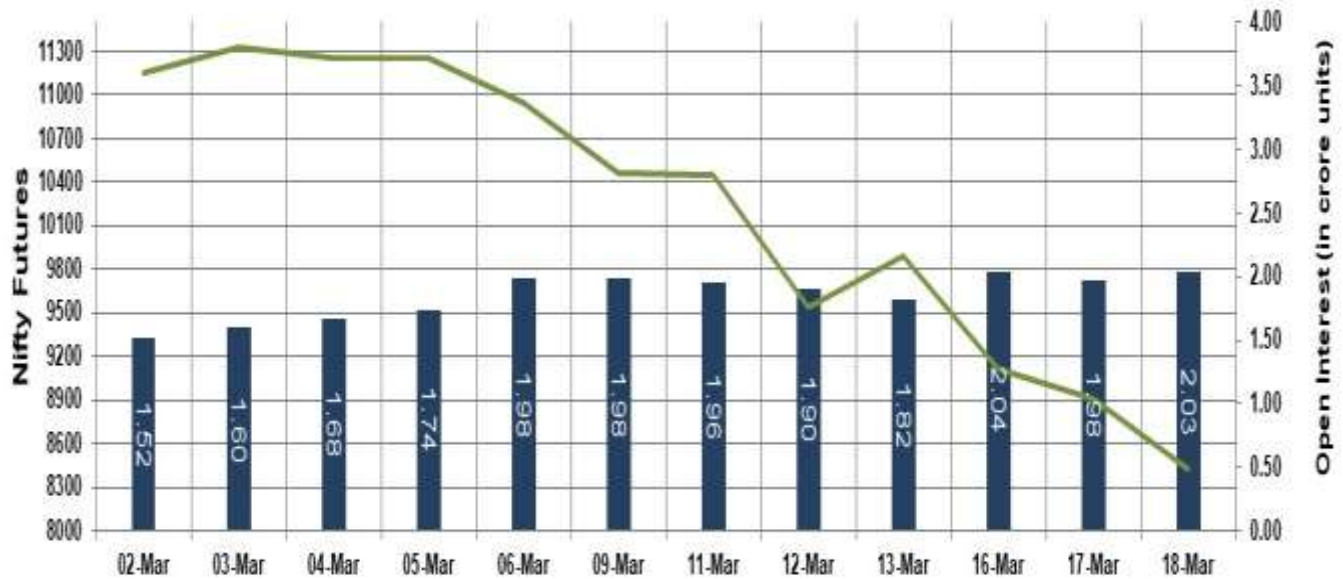
Bears hold their tight grip over the Dalal Street throughout the trading day, on the back of weak cues from the global markets. Market participants paid no heed towards Fitch Solutions' latest report stating that the Reserve Bank of India (RBI) is expected to cut key interest rates by 175 basis points (bps) during the fiscal year starting April 1, up from earlier estimate of 40 bps reduction, in order to combat the economic shock from the coronavirus outbreak. As per Fitch Solutions, India's real GDP growth is likely to pick up slightly to 5.4 per cent in 2020-21, from its estimate of 4.9 per cent in the current fiscal.

## Market Turnover & FII Derivative Data

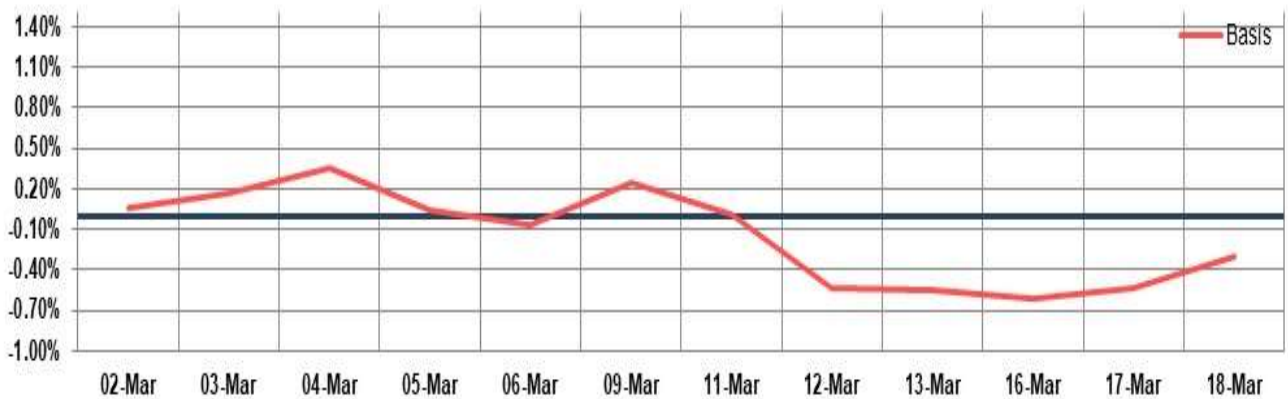
Market TO	Current	Previous	Net%
BSE CASH	3365	2667	26
NSE CASH	58226	50240	16
NSE FO	1010921	645831	57

FII Derivatives	Buy	Sell	Net
Ind. Futures	9108.99	8809.07	300
Ind. Options	176210	174436	(377)
Stk. Futures	21653	21305	1247
Stk. Options	2577.89	2564.26	14

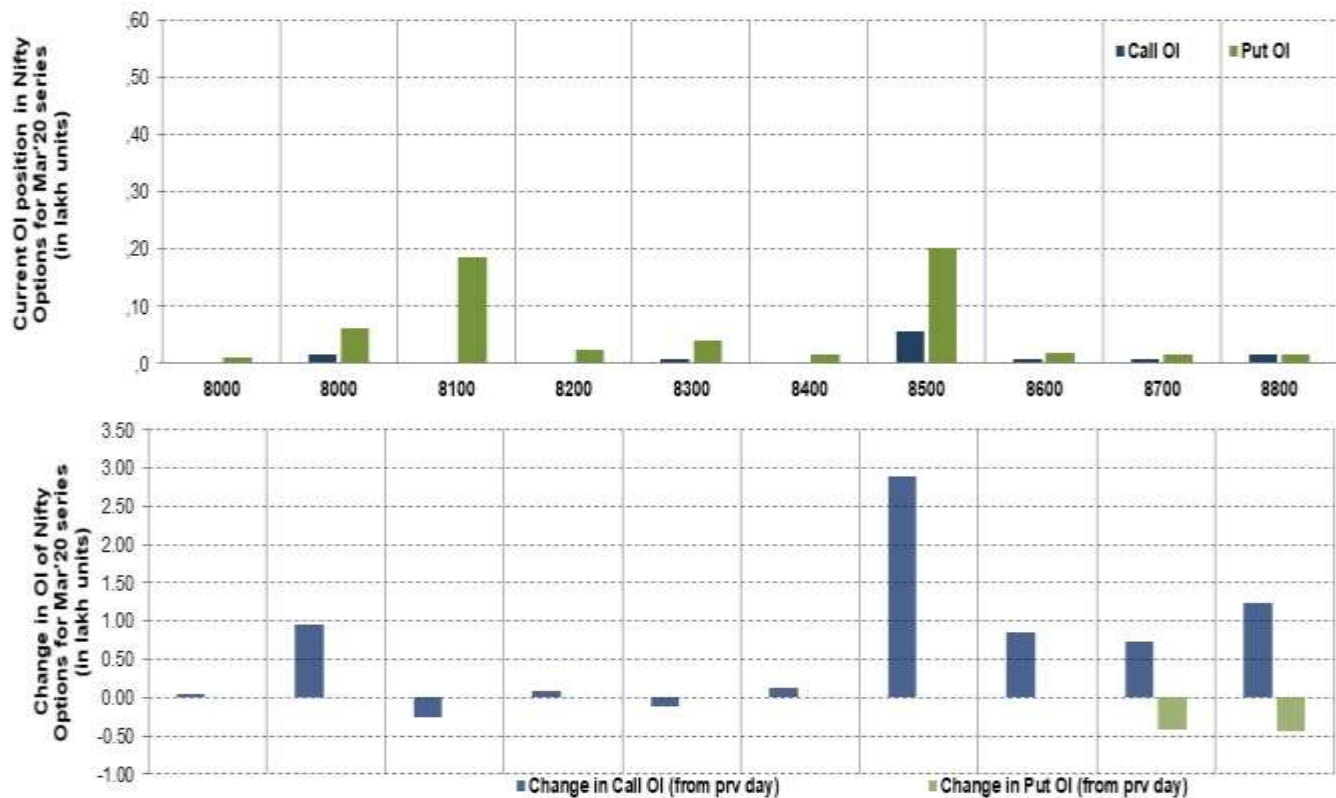
## Nifty Futures



## Bank Nifty Futures



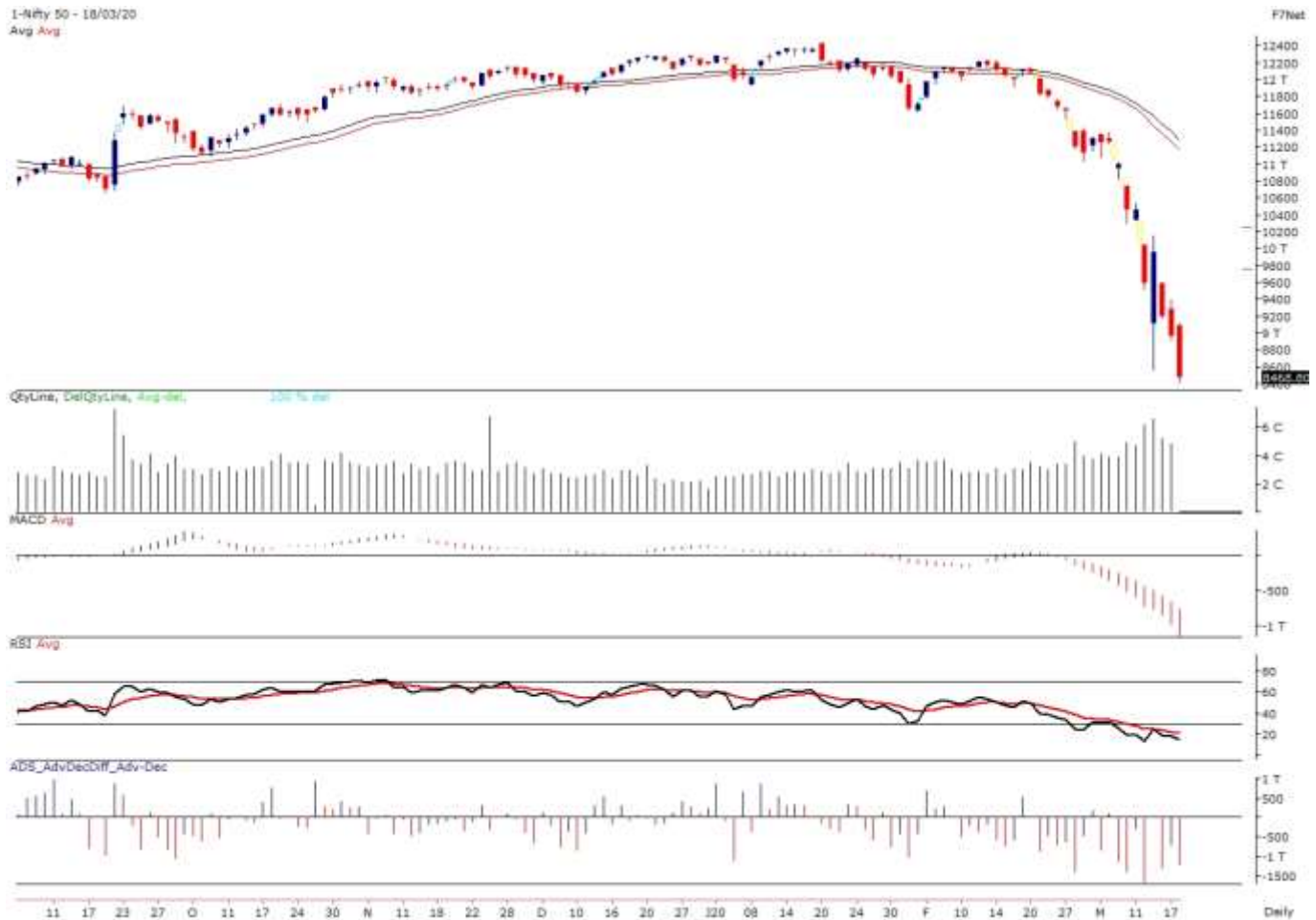
## Nifty Options



Note – Change in OI of Nifty Options refers to change from previous trading day  
 Source-NSE, SIHL Derivatives Research (Institutional Equities)

- Among Nifty calls 8,500SP from the Feb month expiry was the most active call with an addition of 0.30 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 8,500 SP (0.60mn) and that for Puts was at 8,500 SP (2.02mn)

## Nifty Technical & Indices Levels



Nifty Cash prices have settled at 8468.80 down by 5.56 percent from the previous close. On the upper side it has resistance of 8680 and 8850 levels, while lower side it has support of 8250 and 8010 levels. Intraday traders should be cautious and take position accordingly.

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