

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	8263	7481	7872	8224	8615	8967	Sell	Sell	Neutral
Sensex	28288	25468	26878	28124	29534	30780	Sell	Sell	Neutral
Nifty Futures	8211	7472	7841	8186	8556	8901	Sell	Sell	Neutral
Bank Nifty	20084	17572	18828	19931	21187	22291	Sell	Sell	Neutral
CNX IT	11340	10636	10988	11343	11695	12050	Sell	Sell	Neutral
CNX Midcap	12065	11235	11650	12013	12428	12791	Sell	Sell	Sell
CNX Small Cap	3795	3576	3686	3781	3890	3985	Sell	Sell	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	28288.23	-581.28	-2.01
NIFTY	8263.45	-205.35	-2.42
MIDCAP	10694.34	-410.80	-3.70
SMLCAP	9721.90	-461.09	-4.53
BSEFMC	8954.91	-92.10	-1.02
AUTO	11711.98	-738.65	-5.93
POWER	1332.50	-16.00	-1.19
REALTY	1463.90	-42.07	-2.79
BSE IT	11390.23	-173.67	-1.50
BANKEK	22925.22	-598.41	-2.54
OILGAS	9358.03	-447.09	-4.56
METAL	5679.25	-438.85	-4.26

Currency Futures	Close	Pre. Pts	% Chg
27-Mar-20 USD-INR	75.10	0.69	0.92
27-Mar-20 EUR-INR	80.84	-0.92	-1.12
27-Mar-20 GBP-INR	87.04	-2.05	-2.30
27-Mar-20 JPY- INR	68.45	-0.80	-1.16

Advance/ Decline	Adv	Dec	Un Ch.
NSE	401	1514	107
BSE	549	1866	146

FII/DII Capital Mkt*	Buy	Sell	Net
FII	6766	11389	(4623)
DII	8693	4325	4367

*NOTE: - FII AND DII data figure is provisional

Market Commentary

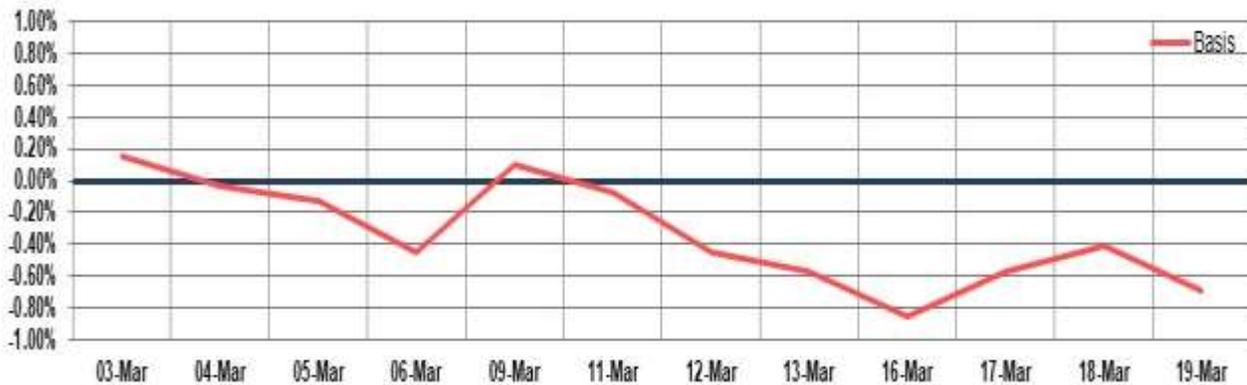
Bears kept their hold on the Dalal Street for the fourth straight day on Thursday, as Sensex and Nifty settled with losses of over 2% each. After a negative start of the day, indices remained lower for the most part of the session, as exporters body Federation of Indian Export Organisations (FIEO) said export sector has started feeling the pinch of the outbreak of coronavirus as international buyers are asking to hold back shipments. Adding more worries among market participants, the Finance Ministry's data report showed that total liabilities of the government increased to Rs 93.89 lakh crore at the end of December 2019, up 3.2 percent as compared to the previous quarter.

However, markets managed to stage recovery during late noon deals and settled off day's lows, after capital market regulator Securities and Exchange Board of India (SEBI) relaxed certain listing disclosure obligations due to coronavirus pandemic, giving the companies a bit of a breather to compile their results. It allows listed companies to defer the disclosure of fourth quarter and annual earnings by 45 days to June 30. Besides, in order to maintain financial stability in the system in the wake of coronavirus outbreak in the country, the Reserve Bank of India (RBI) has decided to inject liquidity of Rs 10,000 crore through open market operations (OMOs) on March 20.

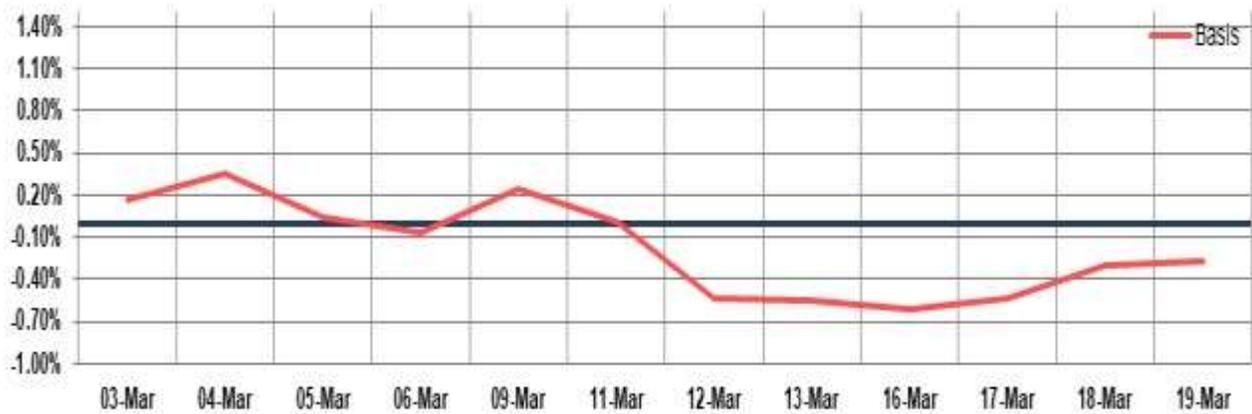
Market TO	Current	Previous	Net%
BSE CASH	3386	3365	1
NSE CASH	53587	58226	(8)
NSE FO	1807623	1010921	79

FII Derivatives	Buy	Sell	Net
Ind. Futures	11856	11811	45
Ind. Options	176210	174436	(562)
Stk. Futures	21653	21305	1096
Stk. Options	2079.93	2061.56	18

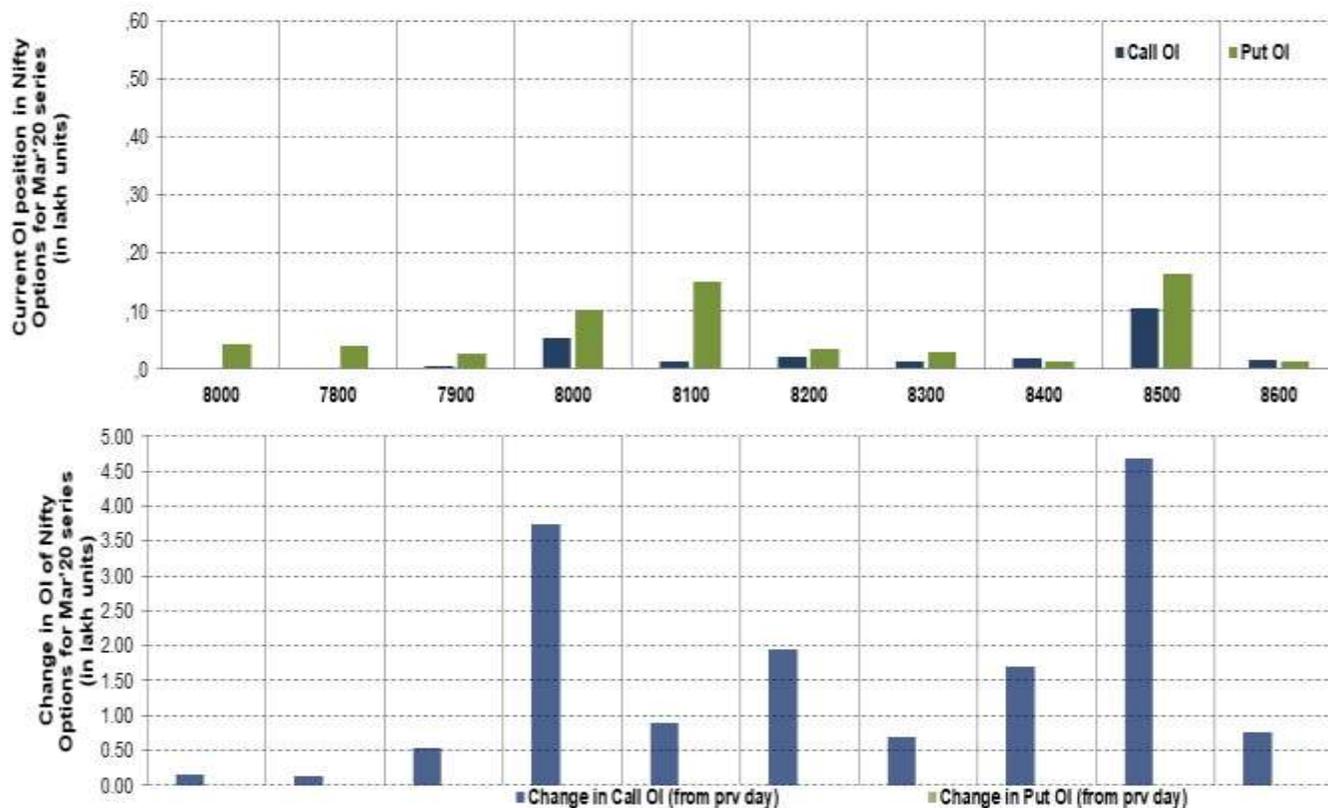
Nifty Futures



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 0.50 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 (1.04mn) and that for Puts was at 8,500 SP (1.64mn)

Nifty Technical & Indices Levels



Nifty Cash prices have settled at 8263.45 down by 2.42 percent from the previous close. On the upper side it has resistance of 8550 and 8770 levels, while lower side it has support of 7970 and 7750 levels. Intraday traders should be cautious and take position accordingly.

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