

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	8745	7897	8321	8602	9026	9307	Sell	Sell	Neutral
Sensex	29916	26937	28426	29422	30912	31908	Sell	Sell	Neutral
Nifty Futures	8738	7850	8294	8574	9018	9299	Sell	Sell	Neutral
Bank Nifty	20318	18510	19414	20169	21073	21829	Sell	Sell	Neutral
CNX IT	12363	10799	11581	12146	12928	13493	Neutral	Sell	Neutral
CNX Midcap	12661	11714	12188	12473	12947	13233	Sell	Sell	Sell
CNX Small Cap	3885	3682	3783	3872	3974	4063	Sell	Sell	Sell

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	29915.96	1628	5.75
NIFTY	8745.45	482.00	5.83
MIDCAP	11141.38	447.04	4.18
SMLCAP	10113.36	391.46	4.03
BSEFMC	9681.25	726.34	8.11
AUTO	12168.36	456.38	3.90
POWER	1398.37	65.87	4.94
REALTY	1508.14	44.24	3.02
BSE IT	12342.56	952.33	8.36
BANKEX	23265.67	340.45	1.49
OILGAS	10205.07	847.04	9.05
METAL	6131.20	451.95	7.96

Currency Futures	Close	Pre. Pts	% Chg
27-Mar-20 USD-INR	75.24	0.04	0.06
27-Mar-20 EUR-INR	80.62	-0.60	-0.74
27-Mar-20 GBP-INR	88.46	1.26	1.44
27-Mar-20 JPY- INR	68.32	-0.36	-0.52

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1157	719	99
BSE	1426	1031	148

FII/DII Capital Mkt*	Buy	Sell	Net
FII	9551	12897	(3346)
DII	8229	5798	2431

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

## Market Commentary

Indian equity markets took breather on Friday after four days of selloff, with Sensex and Nifty ending higher by around 6% each. Indices made a cautious start of the day, as CRISIL slashed the country's economic growth forecast by 50 Basis points (bps) to 5.2 percent for fiscal year 2020-21 (FY21) as against earlier forecast of 5.7 percent expansion as the longer Covid-driven shutdowns will further roil the already weak economy. But, markets soon staged recovery, after Prime Minister Narendra Modi's announcement of setting up of a 'COVID-19 Economic Response Task Force' to decide on relief package for sectors hit by the coronavirus outbreak.

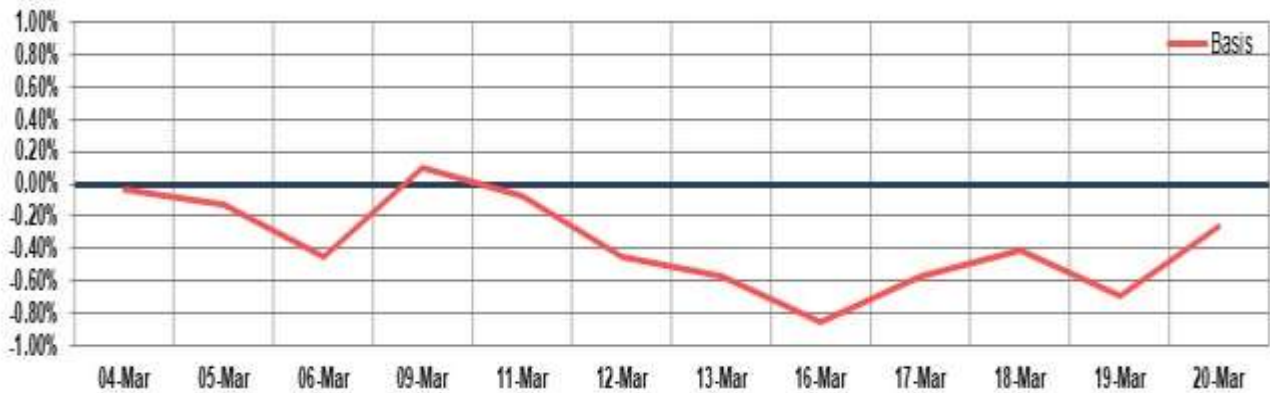
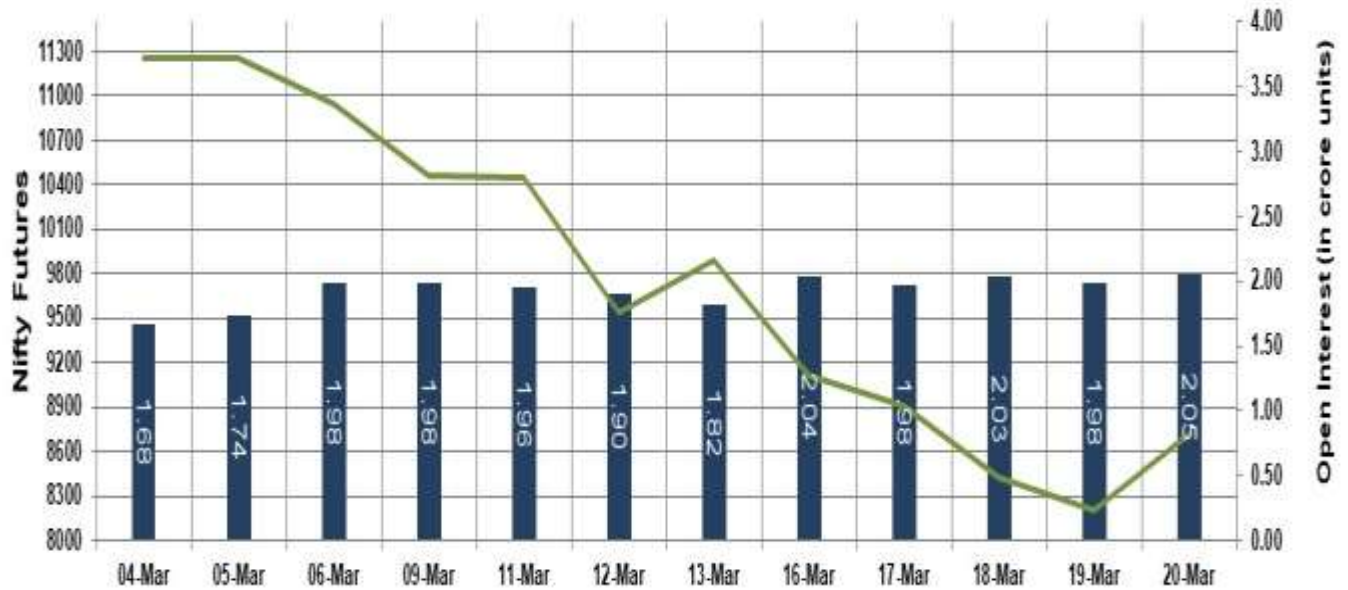
Key Indices extended their gains in late afternoon deals, tracking firm global markets. Market participants were seen taking a note of the Federation of Indian Chambers of Commerce and Industry's (FICCI) statement that there is an urgent need to take immediate steps to contain the spread of coronavirus and address key pain areas of the industry which can help in minimising its impact on Indian economy and businesses. The street overlooked a report that Fitch Ratings cut India growth forecast to 5.1 per cent for FY 2020-21, saying supply chain disruptions in the wake of coronavirus outbreak are likely to hit investment and exports.

## Market Turnover & FII Derivative Data

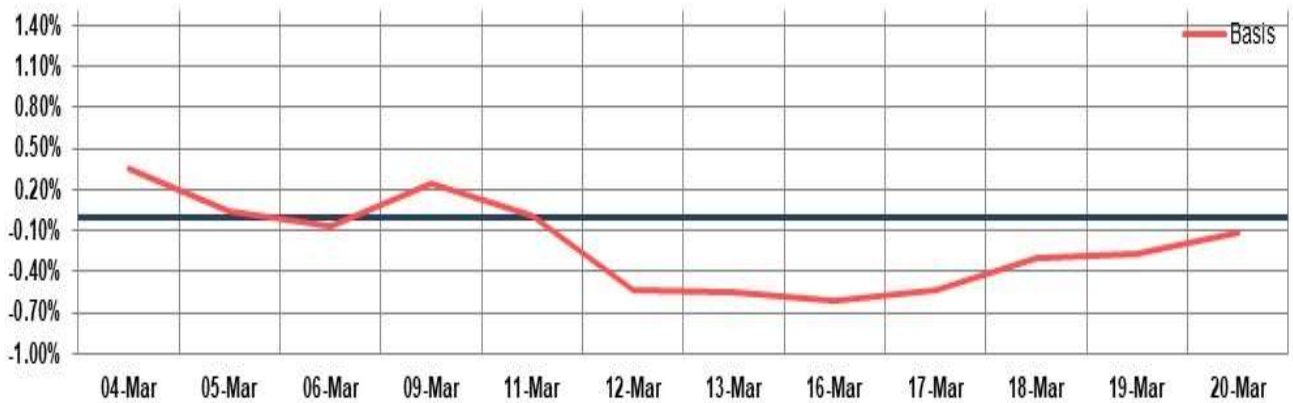
Market TO	Current	Previous	Net%
BSE CASH	3244	3386	(4)
NSE CASH	57640	53587	8
NSE FO	677811	1807623	(63)

FII Derivatives	Buy	Sell	Net
Ind. Futures	12102	9674.62	2428
Ind. Options	176210	174436	813
Stk. Futures	21653	21305	(1051)
Stk. Options	2414.52	2443.98	(29)

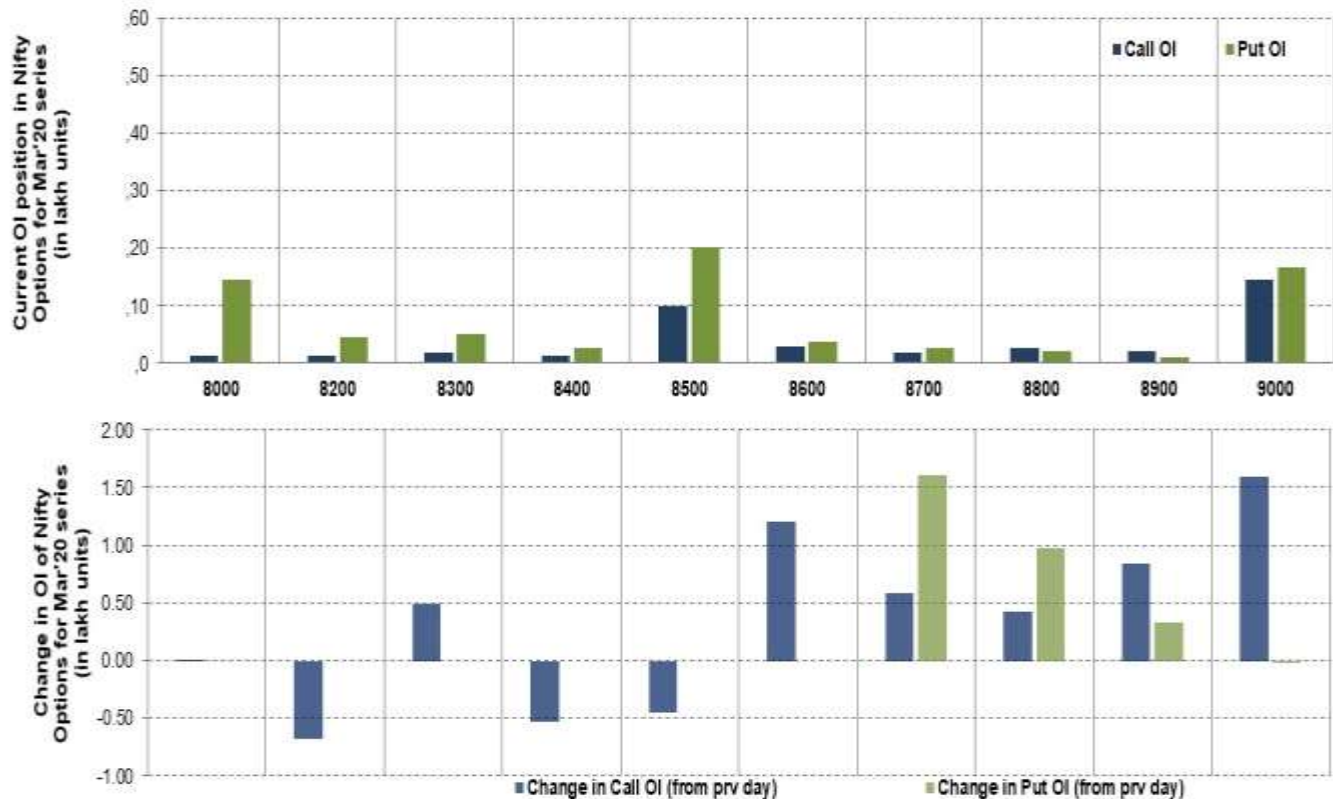
# Nifty Futures



## Bank Nifty Futures



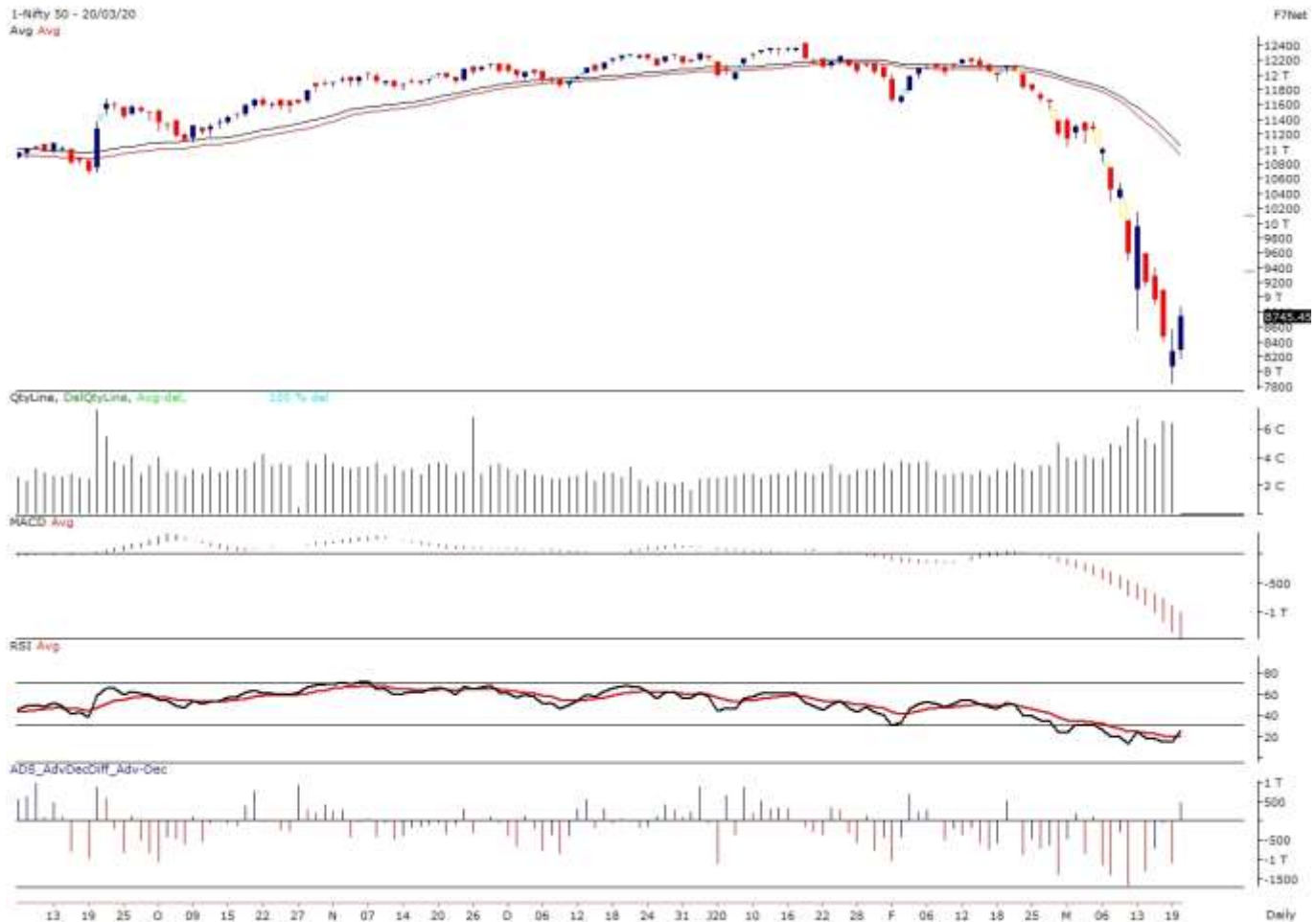
## Nifty Options



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 0.16 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 (1.45mn) and that for Puts was at 8,500 SP (2.01mn)

## Nifty Technical & Indices Levels



Nifty Cash prices have settled at 8745.45 up by 5.83 percent from the previous close. On the upper side it has resistance of 8900 and 9220 levels, while lower side it has support of 8550 and 8330 levels. Intraday traders should be cautious and take position accordingly.



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