

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	7610	7209	7409	7784	7985	8360	Sell	Sell	Neutral
Sensex	25981	24568	25274	26588	27294	28608	Sell	Sell	Neutral
Nifty Futures	7580	7135	7358	7773	7996	8411	Sell	Sell	Neutral
Bank Nifty	16918	15430	16174	17535	18279	19639	Sell	Sell	Neutral
CNX IT	11180	10803	10991	11297	11485	11791	Sell	Sell	Neutral
CNX Midcap	10991	10367	10679	11277	11589	12188	Sell	Sell	Sell
CNX Small Cap	3373	3213	3293	3448	3528	3684	Sell	Sell	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	25981.24	-3935	-13.15
NIFTY	7610.25	-1135	-12.98
MIDCAP	9711.44	-1430	-12.83
SMLCAP	8872.83	-1240	-12.27
BSEFMC	8672.18	-1009	-10.42
AUTO	10543.40	-1625	-13.35
POWER	1290.65	-107.72	-7.70
REALTY	1348.25	-159.89	-10.60
BSE IT	11202.70	-1140	-9.24
BANKEX	19355.42	-3910	-16.81
OILGAS	8944.96	-1260	-12.35
METAL	5399.26	-731.94	-11.94

Currency Futures	Close	Pre. Pts	% Chg
27-Mar-20 USD-INR	76.40	1.20	1.59
27-Mar-20 EUR-INR	81.58	0.96	1.19
27-Mar-20 GBP-INR	87.98	-0.57	-0.65
27-Mar-20 JPY- INR	68.81	0.47	0.69

Advance/ Decline	Adv	Dec	Un Ch.
NSE	106	1777	73
BSE	214	2058	129

FII/DII Capital Mkt*	Buy	Sell	Net
FII	5702	8691	(2989)
DII	6897	5815	1082

*NOTE: - FII AND DII data figure is provisional

Market Commentary

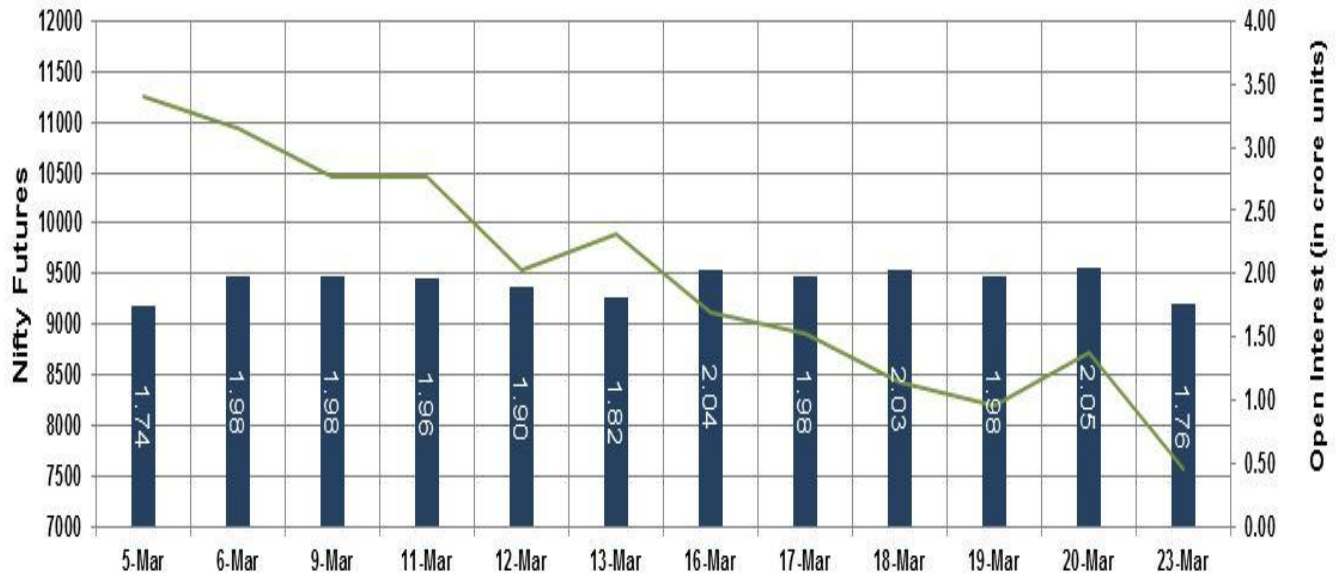
Indian markets saw worst fall on Monday's trading session, with the losses of around 13 per cent each. Domestic indices made gap-down opening as the governments of world struggled to contain the fast spreading novel coronavirus (COVID-19). In India, various state governments announced lockdown in nearly 80 districts across the country as the total number of confirmed Covid-19 cases inched towards 400. Soon, Sensex hit lower circuit with losses of 10% in the first hour of session, following which the trade was suspended for a period of 45 minutes. After the trade resumed, indices witnessed well turned-out recovery. Traders took note of report that RBI will inject liquidity of Rs 30,000 crore through open market operations (OMOs) on March 24 and March 30 to maintain financial stability in the system in the wake of the coronavirus outbreak.

But, markets extended their losses in the noon deals and ended deeply in red, after S&P Global Ratings cut its estimate for India's GDP growth in the fiscal starting April 1 to 5.2 per cent from its earlier estimate of 6.5 per cent, as it saw the outbreak of coronavirus costing economies around the globe. The street overlooked the retirement fund body, Employees' Provident Fund Organisation's (EPFO) latest 'Provisional Estimate of Net Payroll' data report showing that India created 10,45,379 new jobs in the month of January 2020 as against revised figure of 9,12,217 in

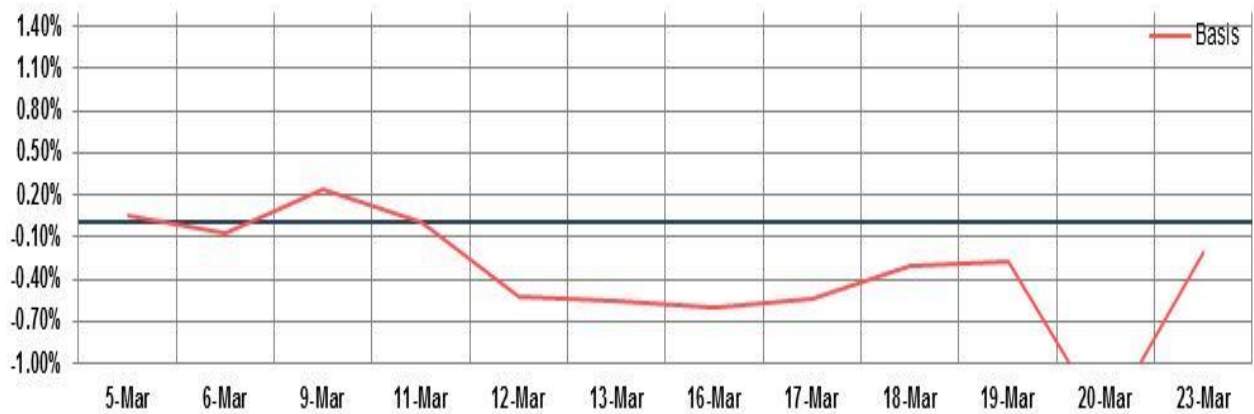
Market TO	Current	Previous	Net%
BSE CASH	2068	3244	(36)
NSE CASH	34869	57640	(40)
NSE FO	416818	677811	(39)

FII Derivatives	Buy	Sell	Net
Ind. Futures	6732.84	5996.17	737
Ind. Options	176210	174436	(452)
Stk. Futures	21653	21305	(763)
Stk. Options	736.65	711.55	25

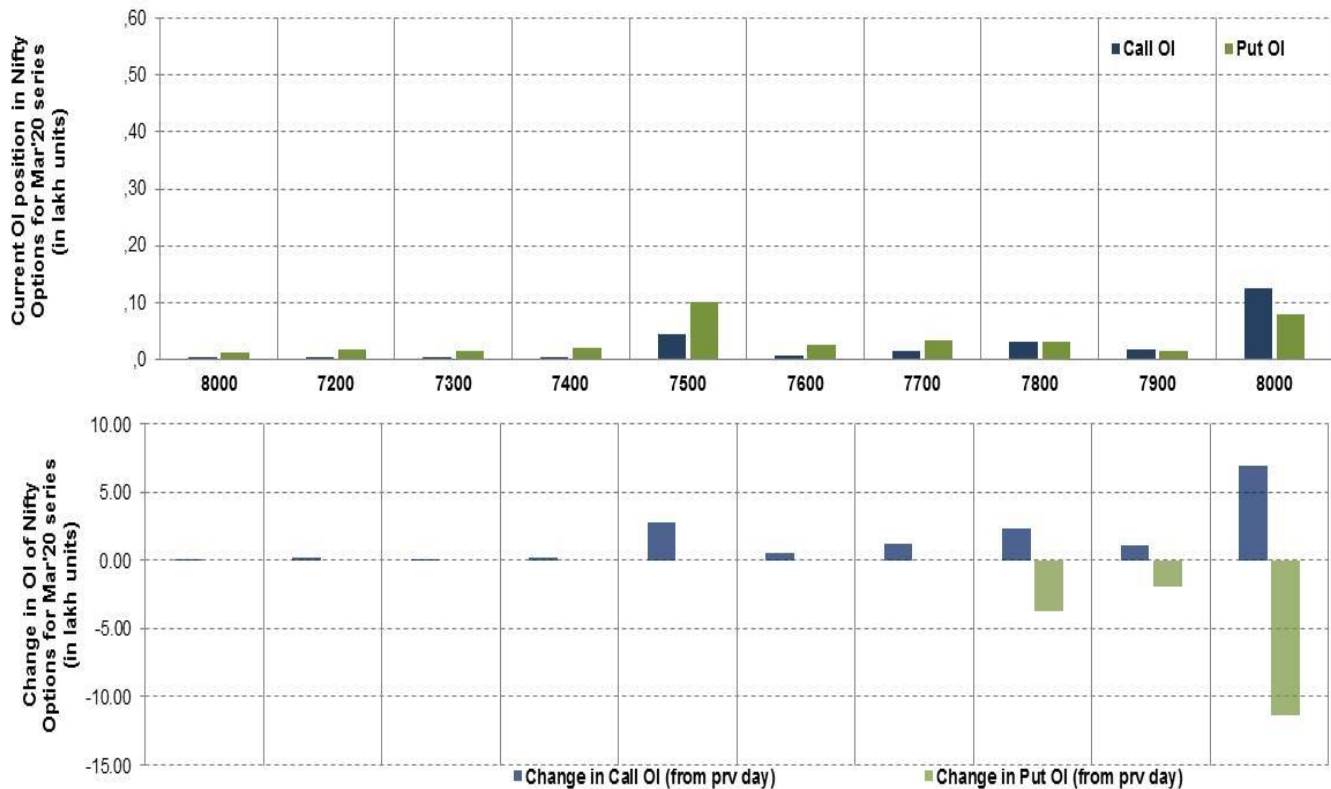
Nifty Futures



Bank Nifty Futures



Nifty Options

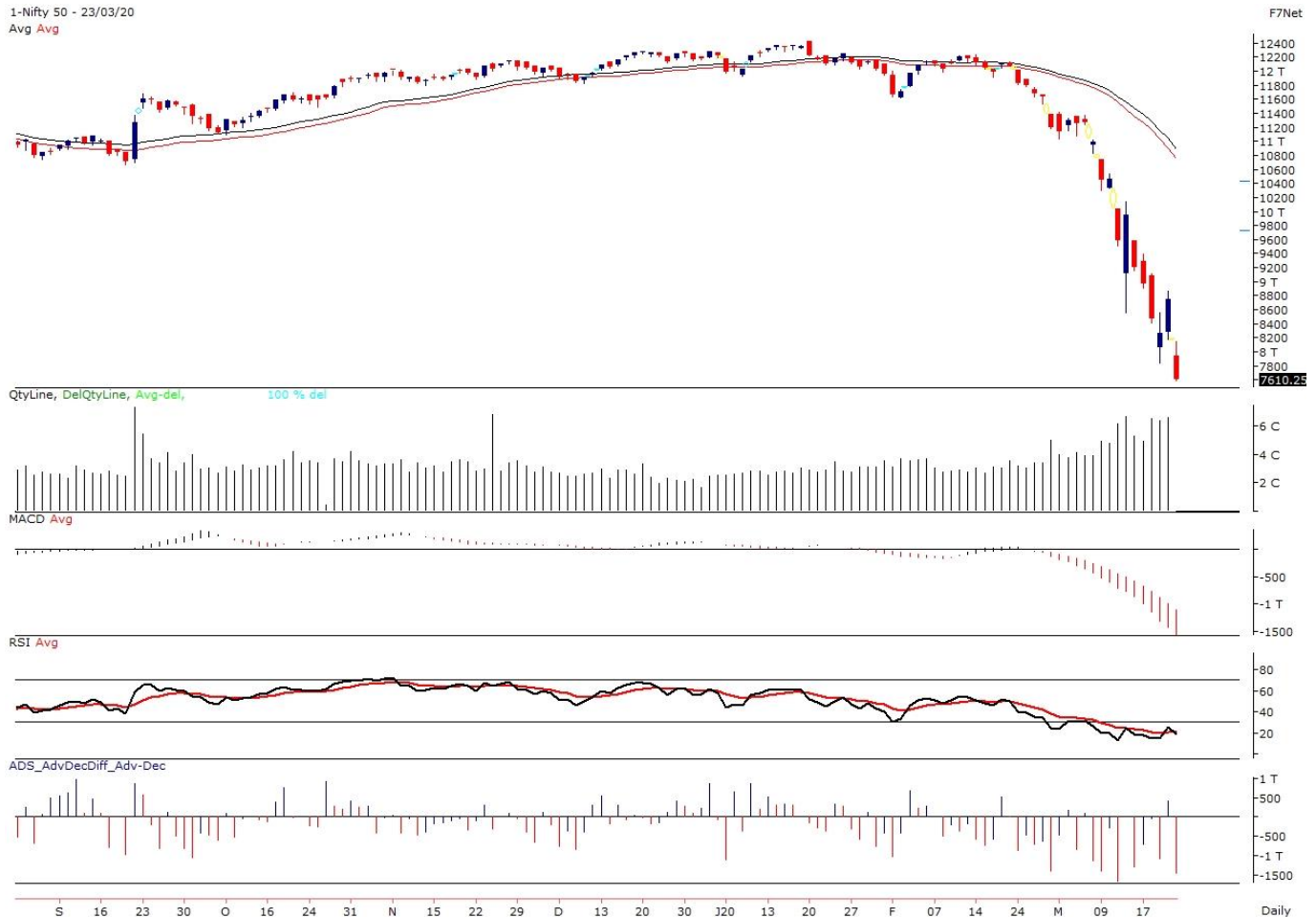


Note – Change in OI of Nifty Options refers to change from previous trading day
 Source-NSE, SIHL Derivatives Research (Institutional Equities)

- Among Nifty calls 8,000SP from the March month expiry was the most active call with an addition of 0.70 million in open interest.
- Among Nifty puts 7,500P from the March month expiry was the most active put with an addition of 0.01 million open interests.
- The maximum OI outstanding for Calls was at 8,000 SP (1.24mn) and that for Puts was at 7,500 SP (1.01mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 23/03/20
Avg Avg



Nifty Cash prices have settled at 7610.25 down by 12.98 percent from the previous close. On the upper side it has resistance of 7960 and 8210 levels, while lower side it has support of 7300 and 7110 levels. Intraday traders should be cautious and take position accordingly.

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