

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	7801	7257	7529	7783	8055	8309	Sell	Sell	Neutral
Sensex	26674	24768	25721	26592	27545	28416	Sell	Sell	Neutral
Nifty Futures	7910	7333	7621	7815	8104	8297	Sell	Sell	Neutral
Bank Nifty	17107	15297	16202	17022	17927	18747	Sell	Sell	Neutral
CNX IT	11865	10798	11332	11693	12226	12587	Sell	Sell	Neutral
CNX Midcap	11110	10431	10771	11090	11429	11748	Sell	Sell	Sell
CNX Small Cap	3340	3047	3193	3349	3496	3652	Sell	Sell	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	26674.03	692.79	2.67
NIFTY	7801.05	190.80	2.51
MIDCAP	9863.42	151.98	1.56
SMLCAP	8877.58	4.75	0.05
BSEFMC	8943.23	271.05	3.13
AUTO	10693.67	150.27	1.43
POWER	1295.68	5.03	0.39
REALTY	1321.14	-27.11	-2.01
BSE IT	11980.90	778.20	6.95
BANKEX	19630.32	274.90	1.42
OILGAS	8971.64	26.68	0.30
METAL	5435.70	36.44	0.67

Currency Futures	Close	Pre. Pts	% Chg
27-Mar-20 USD-INR	76.16	-0.01	-0.02
27-Mar-20 EUR-INR	82.75	1.20	1.47
27-Mar-20 GBP-INR	89.59	1.45	1.64
27-Mar-20 JPY- INR	68.72	-0.14	-0.20

Advance/ Decline	Adv	Dec	Un Ch.
NSE	780	1046	96
BSE	890	1369	167

FII/DII Capital Mkt*	Buy	Sell	Net
FII	7408	9561	(2153)
DII	5860	4307	1554

*NOTE: - FII AND DII data figure is provisional

Market Commentary

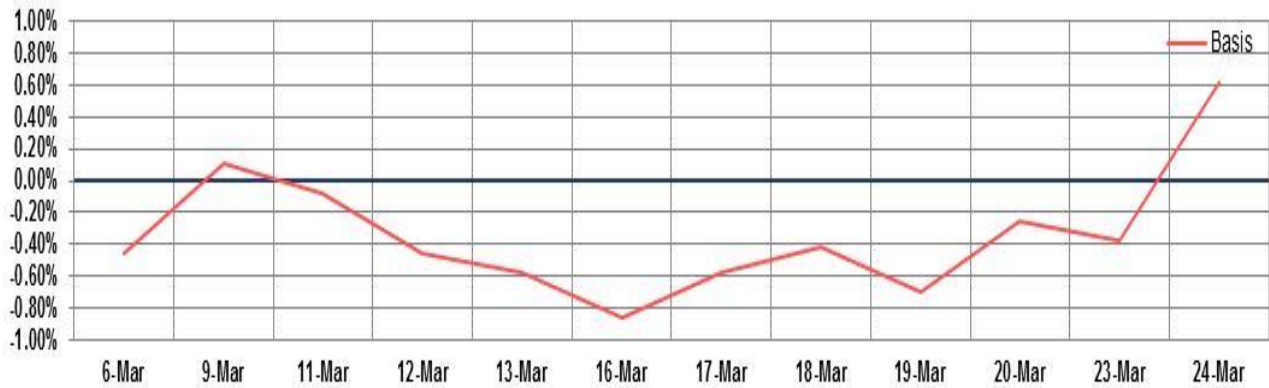
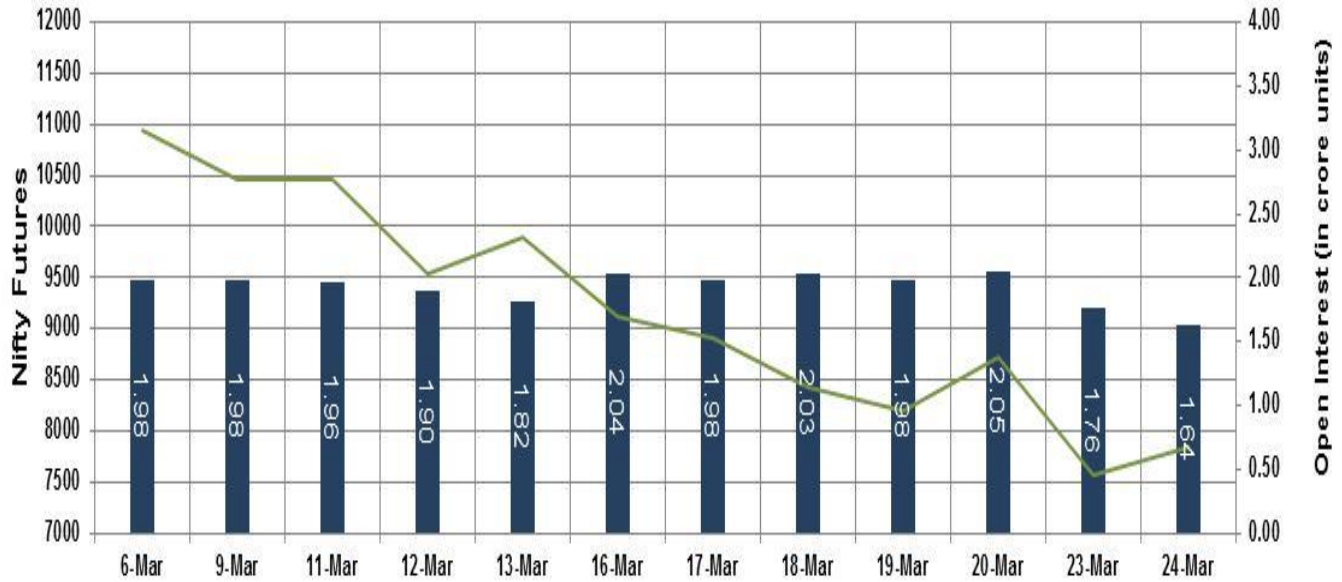
Indian equity markets staged a strong comeback after the biggest fall in history a day prior and ended Tuesday's session with healthy gains of over two and half percent, on the back of sustained buying across sectors. The gains in the markets were in line with the gains seen in other Asian markets and European indices. Key indices made gap-up opening, as in a bid to provide additional liquidity to the system hit by the coronavirus outbreak, the Reserve Bank of India (RBI) decided to inject Rs 1 lakh crore and assured such move further also if required. The first tranche of term repo worth Rs 50,000 crore was conducted on March 23, while the second tranche of the same amount will be conducted on March 24.

However, selling proved short-lived as markets bounced back into the green in late morning deals, as the government raised the threshold that would trigger insolvency proceedings to Rs 1 crore from current Rs 1 lakh to help small companies facing the threat of defaults due to coronavirus-related lockdown. Buying further crept in after Finance Minister Nirmala Sitharaman stated that the government is preparing an economic package which will be announced soon in a bid to tackle the economic fallout affecting the Indian economy due to coronavirus pandemic. She also said the last date for filing Income Tax return for the year 2018-19 has been extended from March 31 to June 30, 2020.

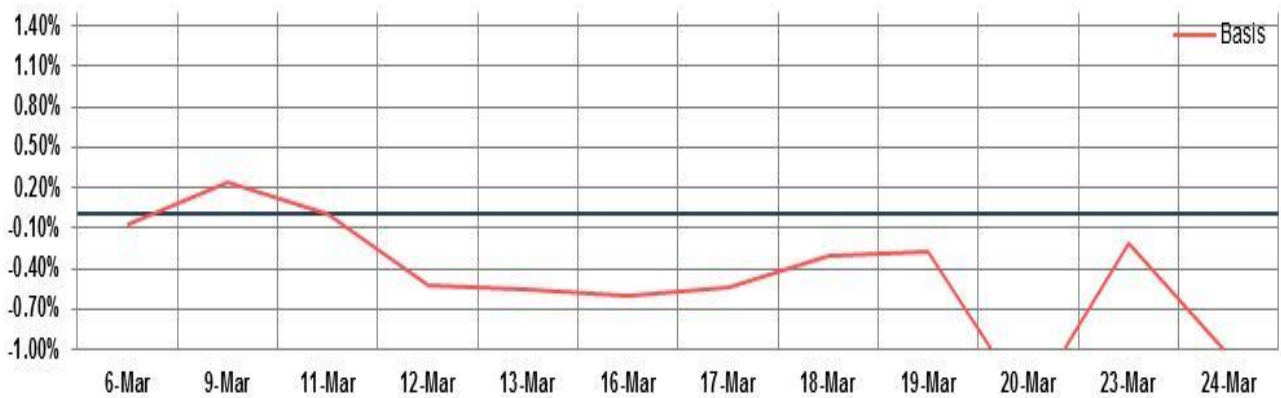
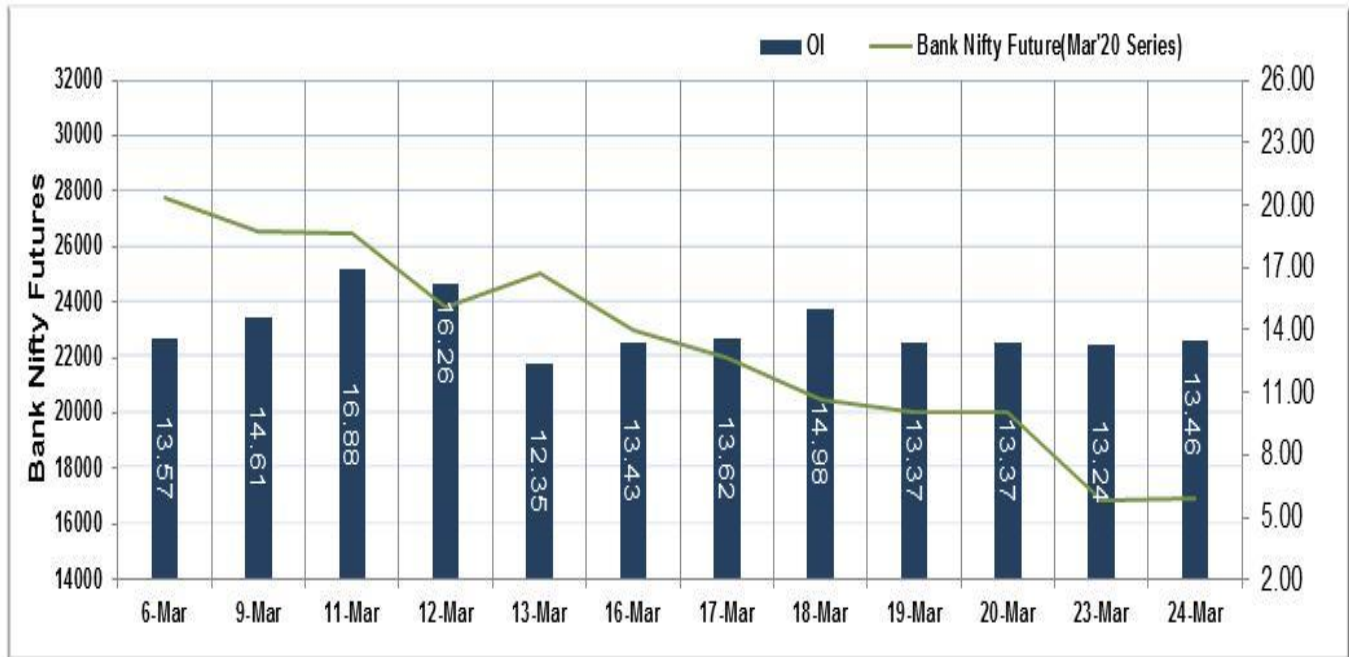
Market TO	Current	Previous	Net%
BSE CASH	2132	2068	3
NSE CASH	40778	34869	17
NSE FO	550875	416818	32

FII Derivatives	Buy	Sell	Net
Ind. Futures	12346	9149.32	3197
Ind. Options	176210	174436	176
Stk. Futures	21653	21305	(1156)
Stk. Options	726.21	844.93	(119)

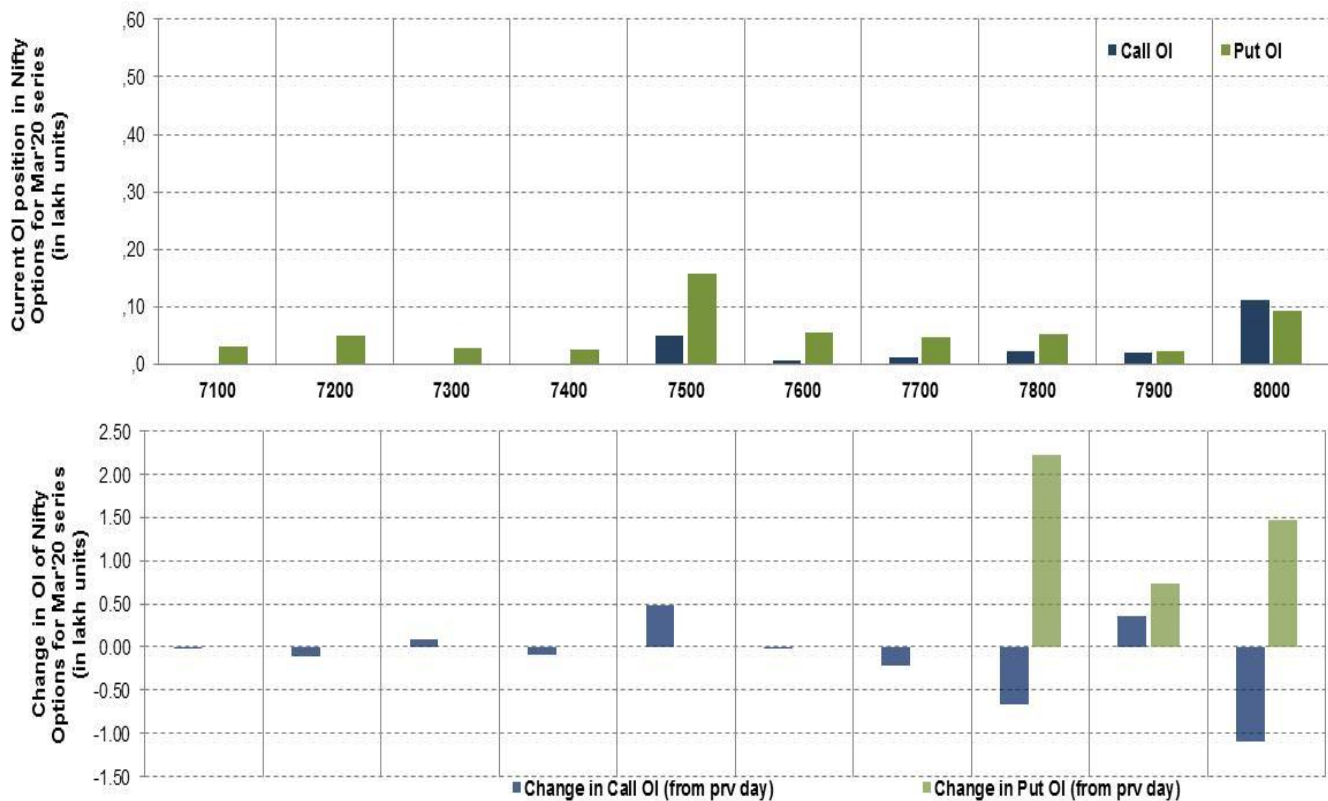
Nifty Futures



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 a reduction of 0.11 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 (1.13mn) and that for Puts was at 7,500 SP (1.60mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 24/03/20
Avg Avg



Nifty Cash prices have settled at 7801.05 up by 2.51 percent from the previous close. On the upper side it has resistance of 8110 and 8340 levels, while lower side it has support of 7500 and 7310 levels. Intraday traders should be cautious and take position accordingly.

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