

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	8318	7474	7896	8136	8558	8798	Neutral	Sell	Neutral
Sensex	28536	25465	27000	27895	29431	30326	Sell	Sell	Neutral
Nifty Futures	8355	7411	7883	8153	8625	8895	Sell	Sell	Neutral
Bank Nifty	18481	15848	17164	17952	19269	20057	Sell	Sell	Neutral
CNX IT	12233	11278	11756	12135	12613	12992	Neutral	Sell	Neutral
CNX Midcap	11482	10673	11077	11291	11695	11908	Sell	Sell	Sell
CNX Small Cap	3442	3201	3321	3389	3509	3577	Sell	Sell	Sell

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	28535.78	1861.75	6.98
NIFTY	8317.85	516.80	6.62
MIDCAP	10211.57	348.15	3.53
SMLCAP	9129.58	252.00	2.84
BSEFMC	9124.39	181.16	2.03
AUTO	11251.96	558.29	5.22
POWER	1321.68	26.00	2.01
REALTY	1356.10	34.96	2.65
BSE IT	12296.03	315.13	2.63
BANKEX	21321.71	1691.39	8.62
OILGAS	9290.95	319.31	3.56
METAL	5568.97	133.27	2.45

Currency Futures	Close	Pre. Pts	% Chg
27-Mar-20 USD-INR	76.16	-	-
27-Mar-20 EUR-INR	82.75	-	-
27-Mar-20 GBP-INR	89.59	-	-
27-Mar-20 JPY- INR	68.72	-	-

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1068	717	117
BSE	1186	1023	147

FII/DII Capital Mkt*	Buy	Sell	Net
FII	9310	11204	(1893)
DII	5303	4565	738

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

## Market Commentary

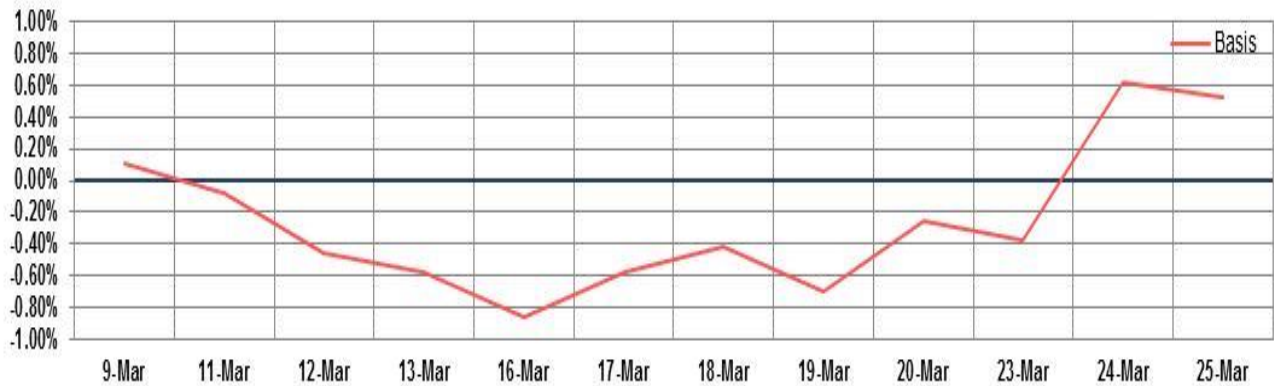
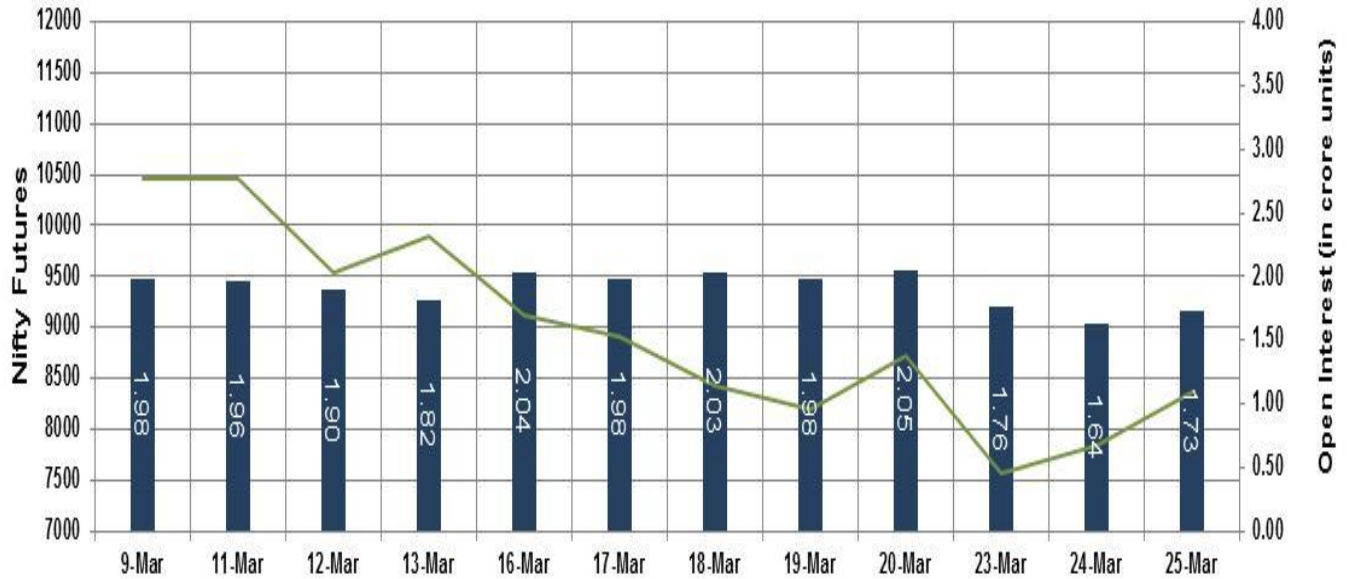
Indian equity benchmarks ended Wednesday's trade on high note that marked a second straight day of gain for the markets, tracking bullish trend from global key indices as authorities world over stepped up efforts to fight the pandemic. Sensex ended above 28,500 Mark, while Nifty reclaimed 8,300 Mark. Key indices witnessed a fluctuating trade in the morning session, as Prime Minister Narendra Modi announced a complete lockdown of the country for 21 days to curb the spread of the deadly coronavirus pandemic that will have a bearing on businesses across the country. However, markets changed their gear in afternoon session and gained steadily, taking support Finance Minister Nirmala Sitharaman's statement where she extended the deadline for filing tax returns by three months beyond March 31.

Markets continued their strong bullish momentum in late trade, as Securities and Exchange Board of India (SEBI) in its latest data showed that investments through participatory notes (P-notes) in the domestic capital market rose to Rs 68,862 crore at the end of February 2020, making it the second consecutive monthly increase. Domestic sentiments were also buoyed with Union Food Minister Ram Vilas Paswan's statement that the government is monitoring the availability of essential commodities in the market amid nationwide lockdown for next 21 days to check the spread of coronavirus outbreak. He also warned manufacturers and traders against profiteering during this period.

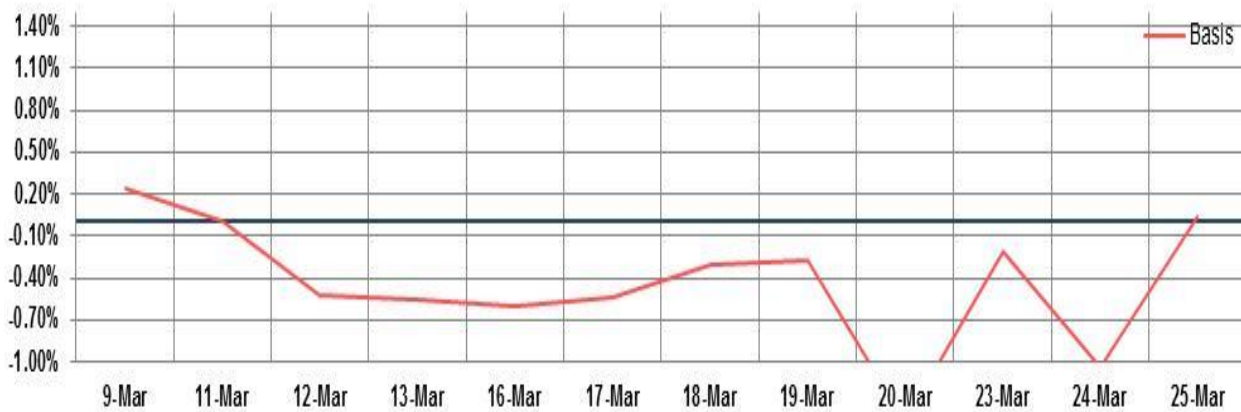
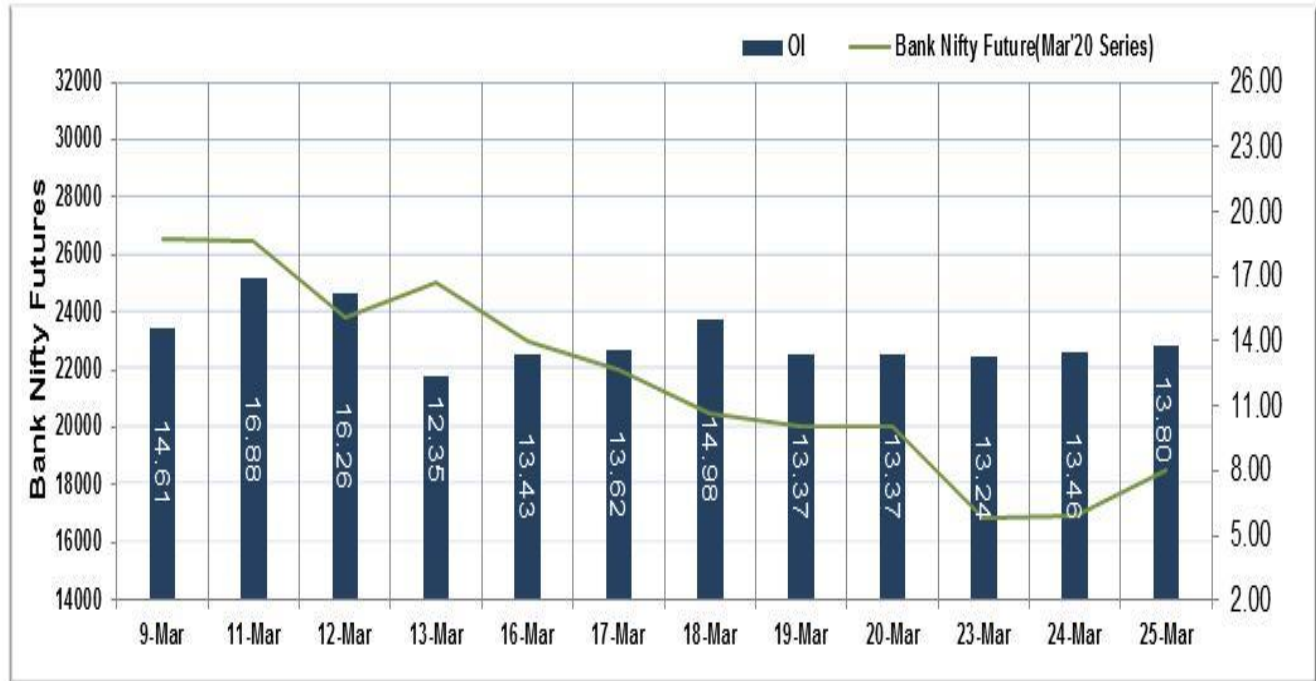
Market TO	Current	Previous	Net%
BSE CASH	13558	2132	536
NSE CASH	41151	40778	1
NSE FO	681477	550875	24

FII Derivatives	Buy	Sell	Net
Ind. Futures	5726.67	5771.94	(45)
Ind. Options	176210	174436	579
Stk. Futures	21653	21305	547
Stk. Options	742.34	683.57	59

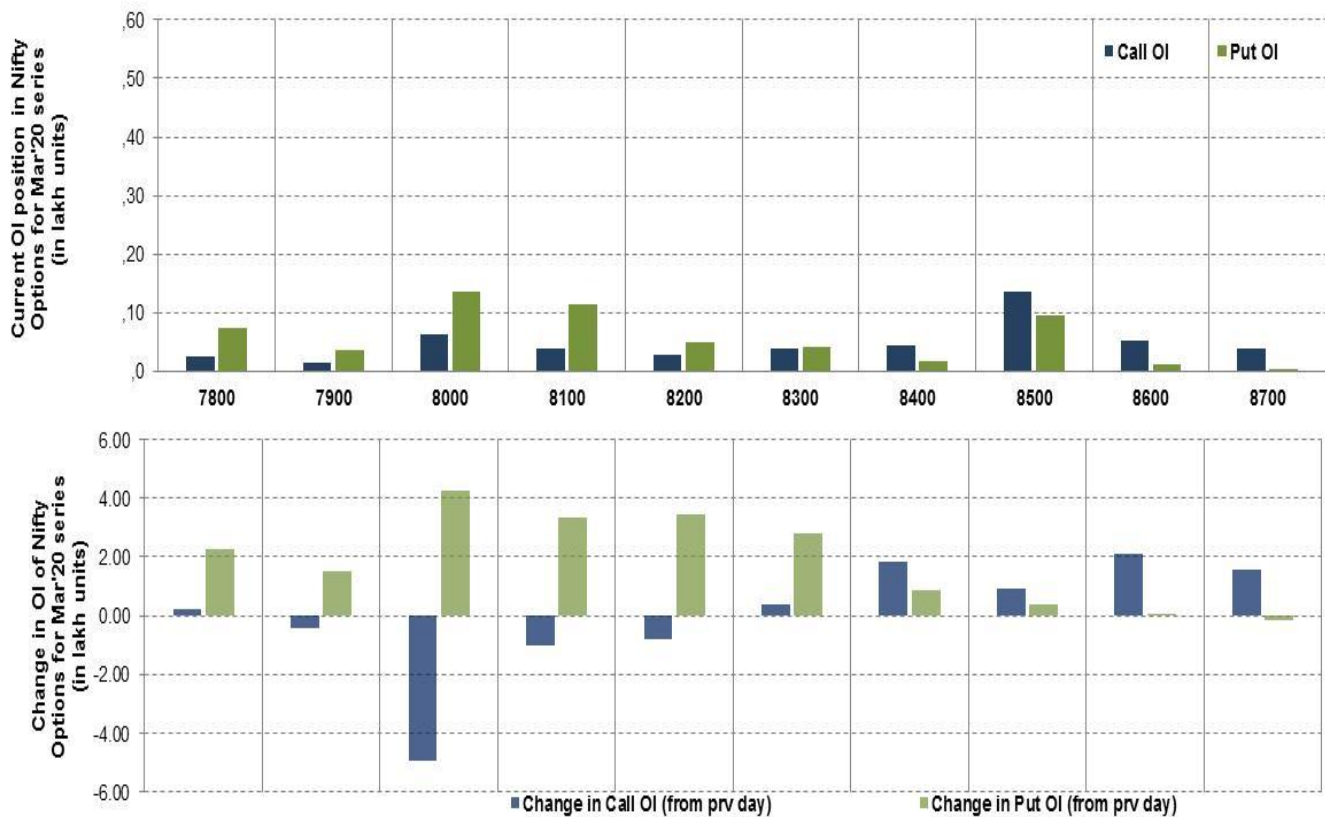
# Nifty Futures



## Bank Nifty Futures



## Nifty Options

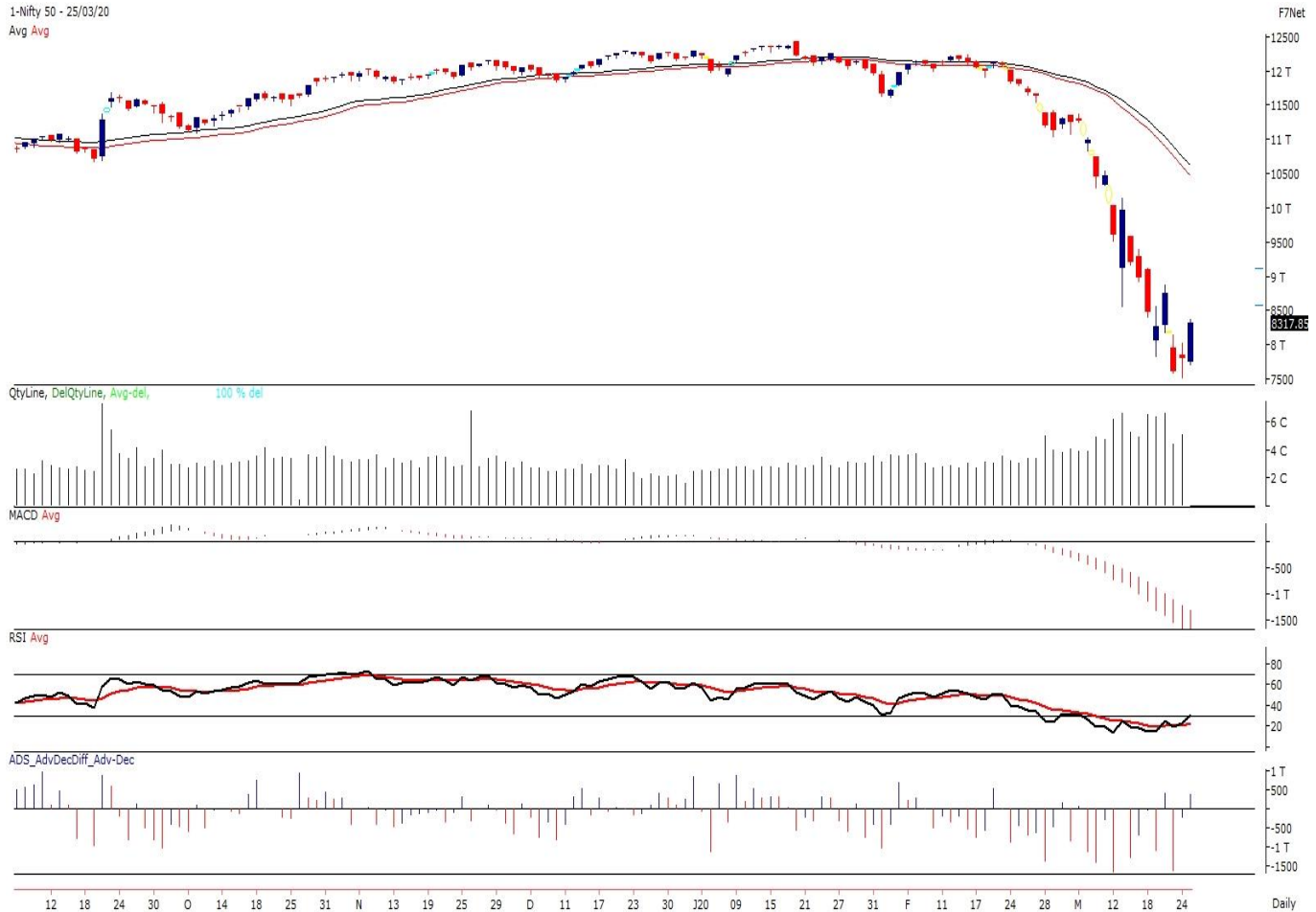


Note – Change in OI of Nifty Options refers to change from previous trading day  
 Source-NSE, SIHL Derivatives Research (Institutional Equities)

- Among Nifty calls 8,500SP from the March month expiry was the most active call with an addition of 0.10 million in open interest.
- Among Nifty puts 8,000P from the March month expiry was the most active put with an addition of 0.43 million open interests.
- The maximum OI outstanding for Calls was at 8,500 SP (1.40mn) and that for Puts was at 8,000 SP (1.40mn)

## Nifty Technical & Indices Levels

1-Nifty 50 - 25/03/20  
Avg Avg



Nifty Cash prices have settled at 8317.85 up by 6.62 percent from the previous close. On the upper side it has resistance of 8590 and 8770 levels, while lower side it has support of 8110 and 7950 levels. Intraday traders should be cautious and take position accordingly.

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