

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	8641	8121	8381	8565	8825	9009	Neutral	Sell	Neutral
Sensex	29947	28004	28975	29538	30509	31071	Neutral	Sell	Neutral
Nifty Futures	8642	8105	8373	8562	8830	9018	Neutral	Sell	Neutral
Bank Nifty	19614	17418	18516	19463	20561	21507	Neutral	Sell	Neutral
CNX IT	12536	12086	12311	12531	12756	12976	Neutral	Sell	Neutral
CNX Midcap	11839	11151	11495	11776	12119	12400	Neutral	Sell	Sell
CNX Small Cap	3551	3369	3460	3553	3644	3737	Sell	Sell	Sell

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	29946.77	1410.99	4.94
NIFTY	8641.45	323.60	3.89
MIDCAP	10568.19	356.62	3.49
SMLCAP	9470.45	340.87	3.73
BSEFMC	9660.92	536.53	5.88
AUTO	11494.27	242.31	2.15
POWER	1362.50	40.82	3.09
REALTY	1438.89	82.79	6.11
BSE IT	12766.76	470.73	3.83
BANKEX	22747.08	1425.37	6.69
OILGAS	9481.76	190.81	2.05
METAL	5578.52	9.55	0.17

Currency Futures	Close	Pre. Pts	% Chg
27-Mar-20 USD-INR	75.10	-1.07	-1.40
27-Mar-20 EUR-INR	82.52	-0.34	-0.41
27-Mar-20 GBP-INR	89.92	0.19	0.21
27-Mar-20 JPY- INR	68.51	-0.36	-0.53

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1265	545	115
BSE	1490	794	165

FII/DII Capital Mkt*	Buy	Sell	Net
FII	9423	9908	(485)
DII	4961	5731	(770)

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

## Market Commentary

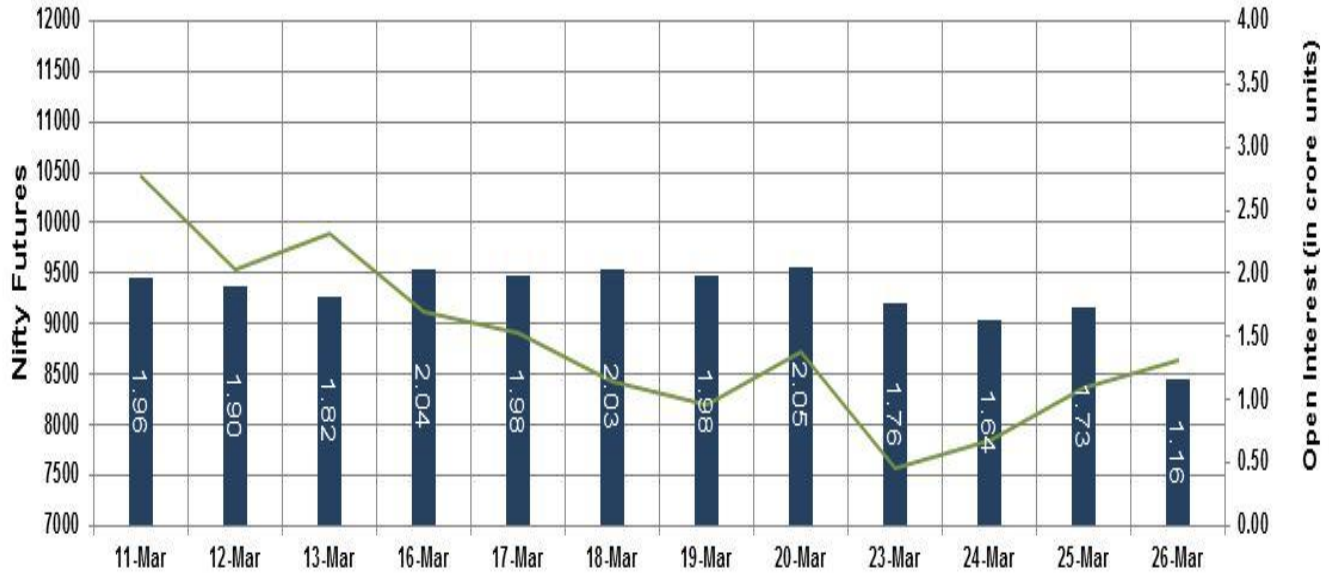
Indian equity markets traded with volatility throughout the session but in green terrain and finally ended with solid gains on Thursday, as Finance Minister Nirmala Sitharaman announced Rs 1.7 lakh crore 'PM Gareeb Kalyan' scheme to cushion the impact of the lockdown in wake of COVID-19 pandemic. This was the third consecutive day of rise for the domestic markets, settling just shy of their crucial 8,650 (Nifty) and 29,950 (Sensex) levels. Markets made optimistic start and traded higher, as the Department for Promotion of Industry and Internal Trade (DPIIT) has set up a control room to monitor in real-time the status of transportation and delivery of essential commodities amid the coronavirus lockdown in the country.

Traders turned wary with Care Ratings' report that if the 21-day long national lockdown leads to 80 per cent production loss, the economy will take a hit of Rs 35,000-40,000 crore on a daily basis, shaving off Rs 6.3-7.2 trillion cumulatively. It added that Q4 growth may not be negative but can go down to 1.5-2.5%. But, the indices started to rise steadily in final hour of trade, as in order to improve capital base, the Cabinet Committee on Economic Affairs (CCEA) has given its approval for continuation of the process of recapitalization of Regional Rural Banks (RRBs) by providing minimum regulatory capital to RRBs for another year beyond 2019-20, that is, up to 2020-21 for those RRBs which are unable to maintain minimum Capital to Risk weighted Assets Ratio (CRAR) of 9%, as per the regulatory norms prescribed by the RBI.

Market TO	Current	Previous	Net%
BSE CASH	3336	13558	(75)
NSE CASH	48744	41151	18
NSE FO	1446506	681477	112

FII Derivatives	Buy	Sell	Net
Ind. Futures	10682	11042	(360)
Ind. Options	176210	174436	(1119)
Stk. Futures	21653	21305	(256)
Stk. Options	468.93	495.07	(26)

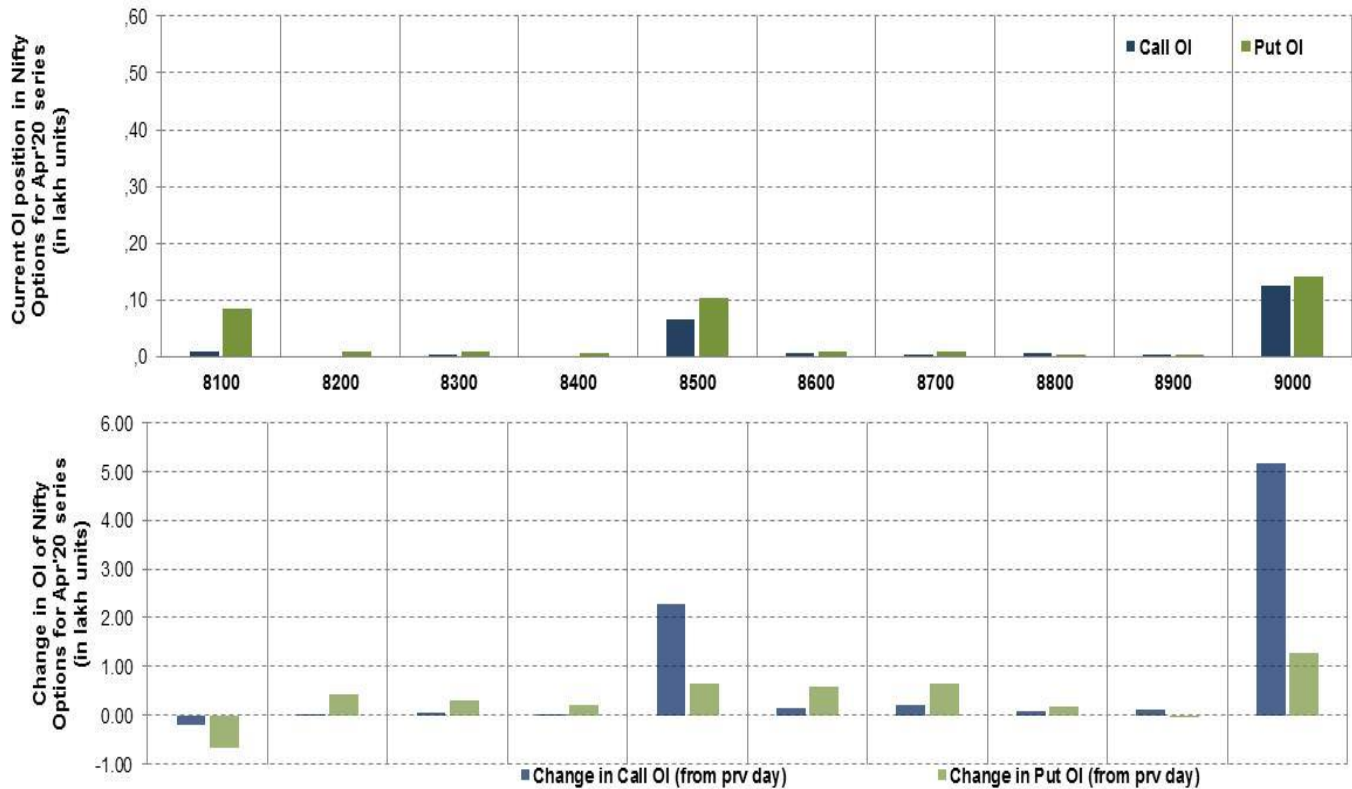
## Nifty Futures



# Bank Nifty Futures



## Nifty Options



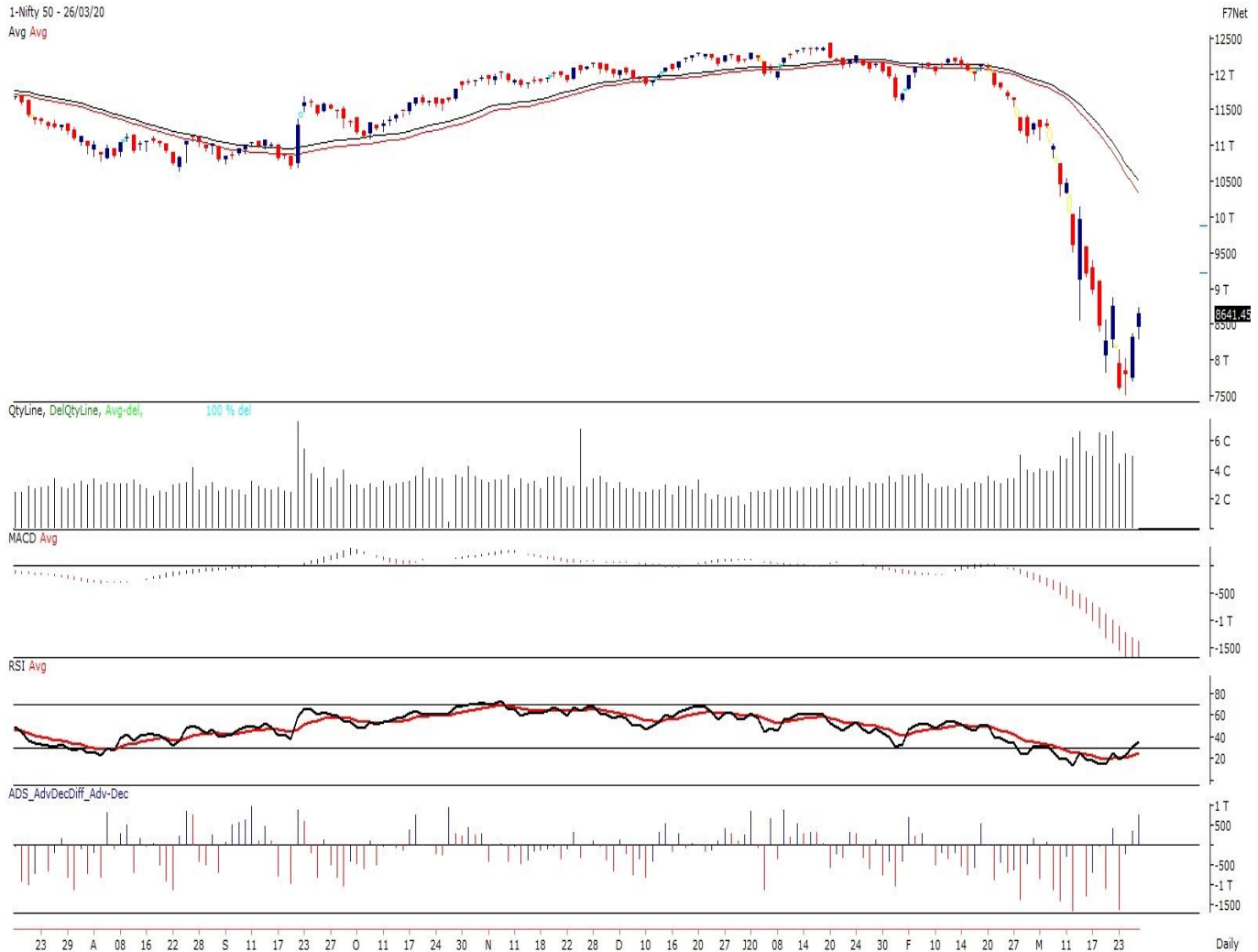
Note – Change in OI of Nifty Options refers to change from previous trading day  
 Source-NSE, SIHL Derivatives Research (Institutional Equities)

- Among Nifty calls 9,000SP from the April month expiry was the most active call with an addition of 0.52 million in open interest.
- Among Nifty puts 9,000P from the April month expiry was the most active put with an addition of 0.13 million open interests.
- The maximum OI outstanding for Calls was at 9,000 SP (1.25mn) and that for Puts was at 9,000 SP (1.43mn)

## Nifty Technical & Indices Levels

1-Nifty 50 - 26/03/20

Avg Avg



Nifty Cash prices have settled at 8641.45 up by 3.89 percent from the previous close. On the upper side it has resistance of 8890 and 9150 levels, while lower side it has support of 8310 and 8190 levels. Intraday traders should be cautious and take position accordingly.



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