

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	8994	8806	8900	9006	9100	9206	Neutral	Sell	Sell
Sensex	30690	30065	30378	30787	31099	31508	Neutral	Sell	Sell
Nifty Futures	9028	8809	8919	9013	9122	9216	Neutral	Sell	Sell
Bank Nifty	19488	18963	19226	19556	19819	20149	Neutral	Sell	Sell
CNX IT	12603	12373	12488	12642	12757	12911	Neutral	Sell	Neutral
CNX Midcap	12376	12022	12199	12420	12597	12817	Neutral	Sell	Sell
CNX Small Cap	3802	3654	3728	3801	3875	3948	Neutral	Sell	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	30690.02	-469.60	-1.51
NIFTY	8993.85	-118.05	-1.30
MIDCAP	11268.08	-106.27	-0.93
SMLCAP	10246.27	-47.48	-0.46
BSEFMC	10705.96	-172.69	-1.59
AUTO	12347.55	-289.55	-2.29
POWER	1433.87	0.81	0.06
REALTY	1355.29	-70.19	-4.92
BSE IT	12661.93	-92.05	-0.72
BANKEX	22413.81	-490.51	-2.14
OILGAS	10929.57	-158.36	-1.43
METAL	6292.47	128.69	2.09

Currency Futures	Close	Pre. Pts	% Chg
28-Apr-20 USD-INR	76.39	-0.22	-0.29
28-Apr-20 EUR-INR	83.27	0.20	0.24
28-Apr-20 GBP-INR	95.09	0.34	0.36
28-Apr-20 JPY- INR	70.57	0.41	0.59

Advance/ Decline	Adv	Dec	Un Ch.
NSE	921	908	99
BSE	1179	1213	209

FII/DII Capital Mkt*	Buy	Sell	Net
FII	3908	5152	(1244)
DII	2986	4083	(1097)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

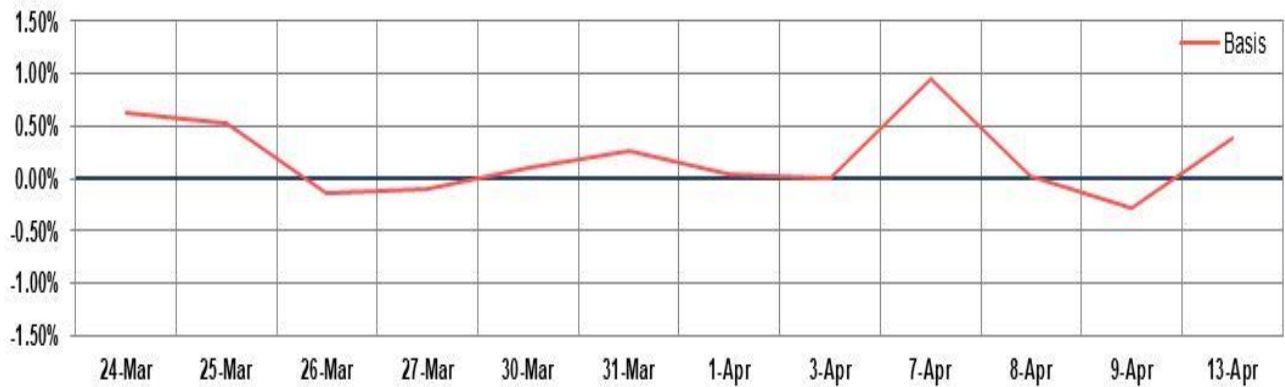
Indian equity indices ended highly volatile day of trade on lower note on Monday, as the government is set to extend a lockdown to contain the spread of the coronavirus, while a rise in oil prices also weighed on sentiments. Key indices made pessimistic start and traded with heavy losses, as traders remain concerned with the World Bank in its South Asia Economic Focus report stating that India may record its worst growth performance since the 1991 liberalisation this fiscal year (FY21) as the coronavirus outbreak severely disrupts the economy. It said India's economy is expected to grow 1.5 per cent to 2.8 per cent in FY21.

However, markets recovered partly from the lows of the day in afternoon session, taking support from data showing that India's industrial output, measured in Index of Industrial Production (IIP), grew 4.5% in February 2020, mainly on account of higher output in mining, manufacturing and electricity sector. The output for February is the highest number since July 2019 - when it stood at 4.3%. IIP had grown by 0.2% in February 2019 and 2% in the preceding month (January 2020). Though, markets failed to hold the recovery and fell sharply in late afternoon session, as anxiety remained among traders with Federation of Indian Export Organisations (FIEO) stating that India's exports sector may witness about 15 million job losses and rising non-performing assets (NPAs) amongst exporting units, following the cancellation of over 50 percent of orders and gloomy forecast for the future due to the Covid-19 pandemic.

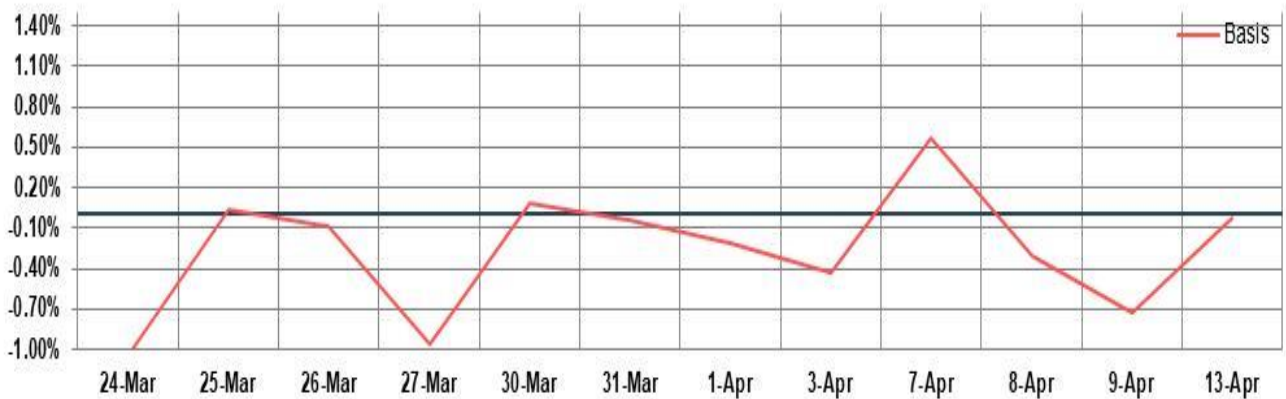
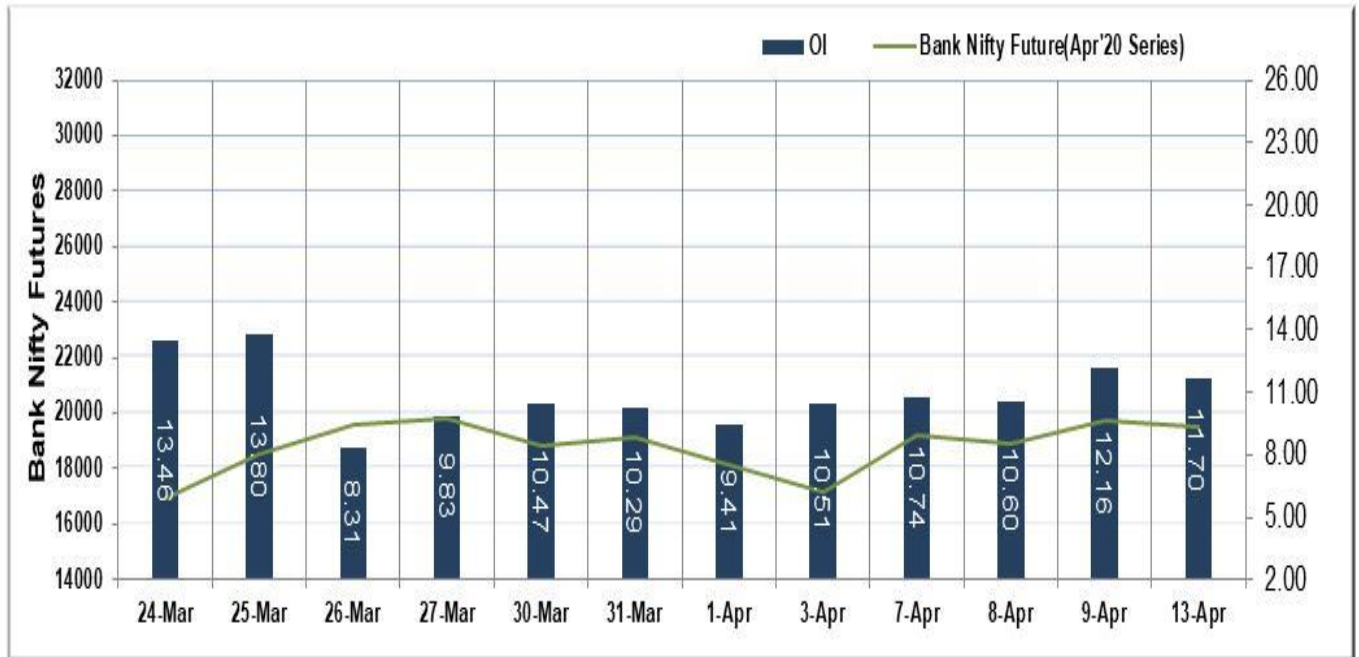
Market TO	Current	Previous	Net%
BSE CASH	2258	2621	(14)
NSE CASH	45871	51665	(11)
NSE FO	627016	1788472	(65)

FII Derivatives	Buy	Sell	Net
Ind. Futures	5604.33	6079.02	(475)
Ind. Options	176210	174436	305
Stk. Futures	21653	21305	382
Stk. Options	1649.14	1595.62	54

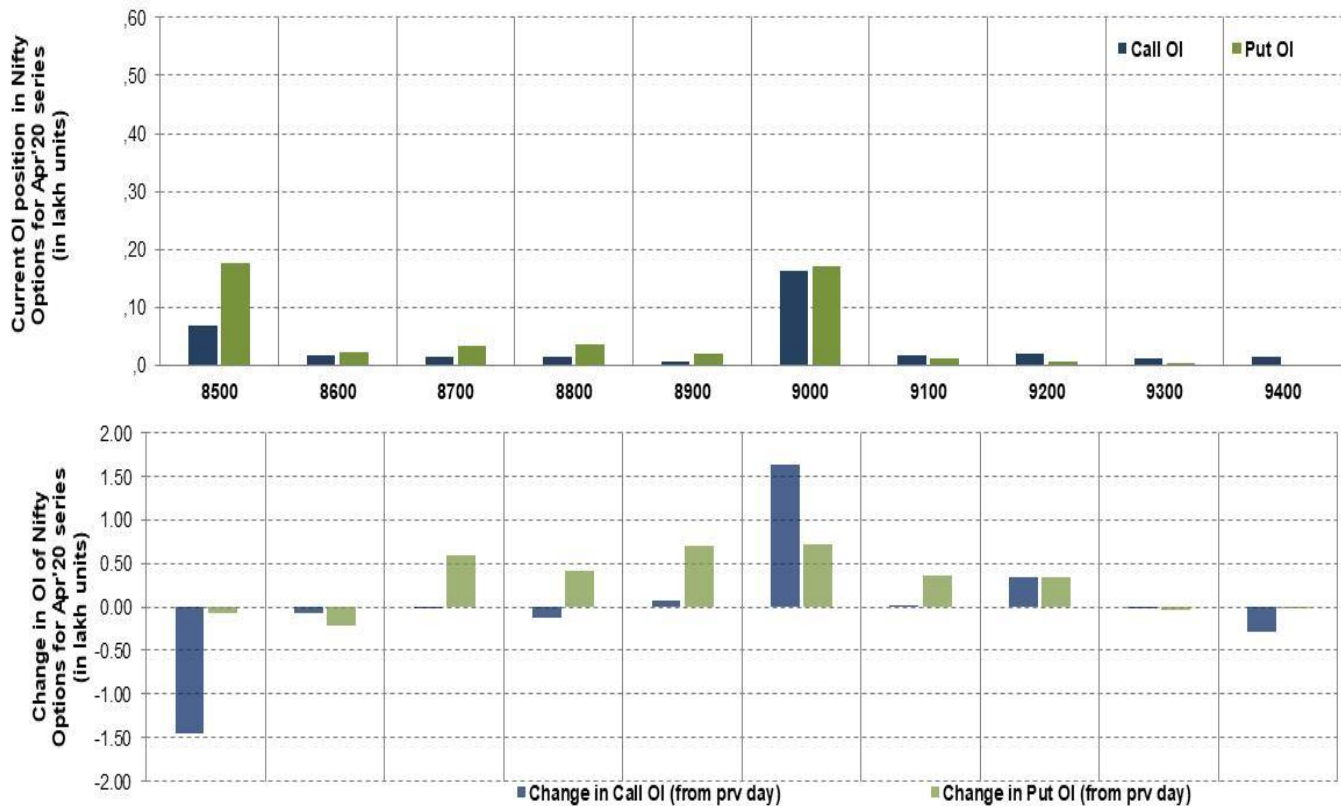
Nifty Futures



Bank Nifty Futures



Nifty Options

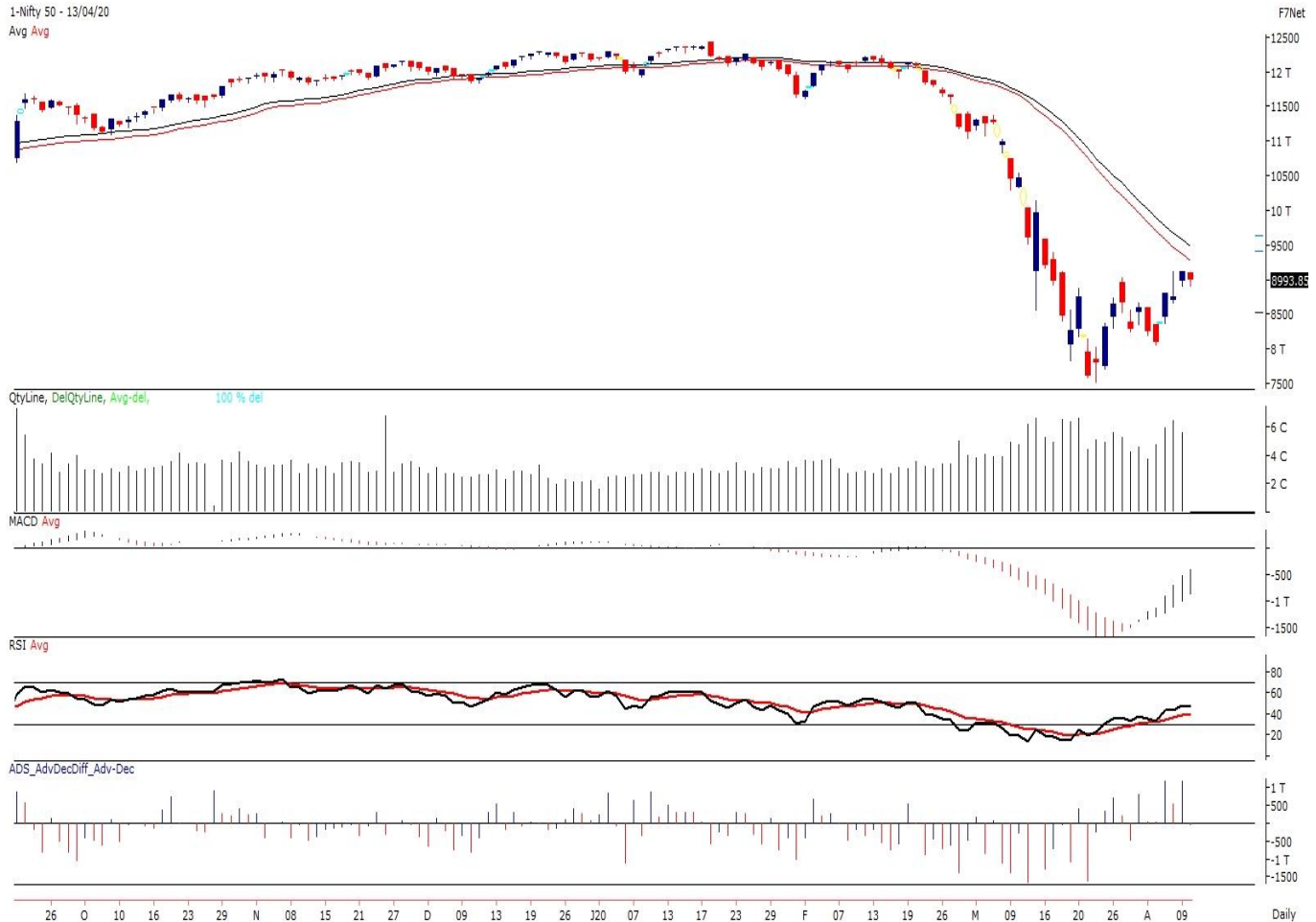


Note – Change in OI of Nifty Options refers to change from previous trading day
 Source-NSE, SIHL Derivatives Research (Institutional Equities)

- Among Nifty calls 9,000SP from the April month expiry was the most active call with an addition of 0.16 million in open interest.
- Among Nifty puts 8,500P from the April month expiry was the most active put with a reduction of 0.01 million open interests.
- The maximum OI outstanding for Calls was at 9,000 SP (1.62mn) and that for Puts was at 8,500 SP (1.80mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 13/04/20
Avg Avg



Nifty Cash prices have settled at 8993.85 down up by 2.14 percent from the previous close. On the upper side it has resistance of 9190 and 9390 levels, while lower side it has support of 8710 and 8660 levels. Intraday traders should be cautious and take position accordingly.

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