

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	8925	8633	8779	9020	9166	9407	Neutral	Sell	Sell
Sensex	30380	29377	29878	30723	31225	32070	Neutral	Sell	Sell
Nifty Futures	8945	8589	8767	9025	9203	9460	Neutral	Sell	Sell
Bank Nifty	19057	17932	18495	19339	19902	20747	Sell	Sell	Sell
CNX IT	12703	12481	12592	12772	12882	13062	Neutral	Sell	Neutral
CNX Midcap	12534	12193	12363	12588	12759	12984	Neutral	Sell	Sell
CNX Small Cap	3850	3751	3801	3873	3922	3995	Neutral	Sell	Sell

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	30379.81	-310.21	-1.01
NIFTY	8925.30	-68.55	-0.76
MIDCAP	11416.50	148.42	1.32
SMLCAP	10366.53	120.26	1.17
BSEFMC	11169.36	463.40	4.33
AUTO	12146.82	-200.73	-1.63
POWER	1440.90	7.03	0.49
REALTY	1381.28	25.99	1.92
BSE IT	12711.29	49.36	0.39
BANKEX	21856.02	-557.19	-2.49
OILGAS	10865.60	-63.97	-0.59
METAL	6337.10	44.63	0.71

Currency Futures	Close	Pre. Pts	% Chg
28-Apr-20 USD-INR	76.72	0.31	0.40
28-Apr-20 EUR-INR	83.55	0.26	0.32
28-Apr-20 GBP-INR	95.82	0.71	0.74
28-Apr-20 JPY- INR	71.31	0.74	1.06

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1205	640	91
BSE	1437	955	178

FII/DII Capital Mkt*	Buy	Sell	Net
FII	14199	12841	1359
DII	4672	5770	(1098)

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

## Market Commentary

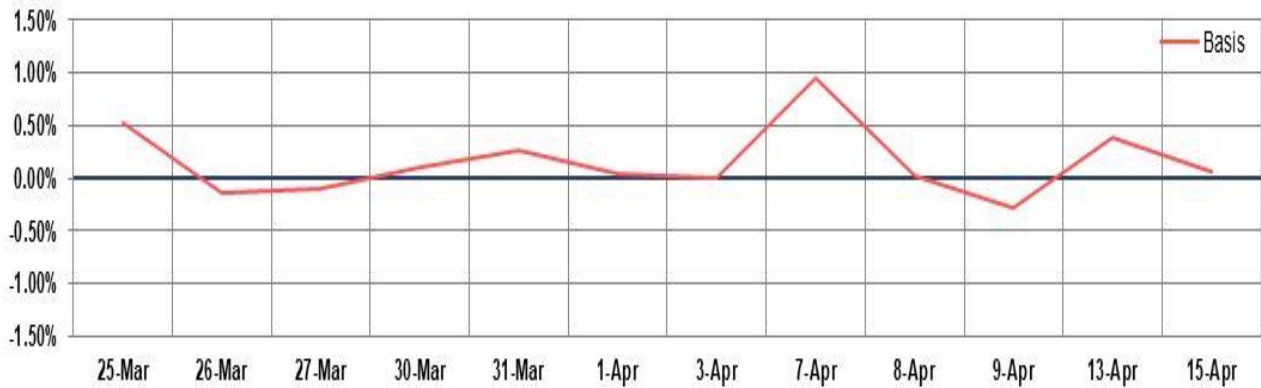
Indian equity benchmarks traded with a positive bias for most part of the day but selling activity which took place during late hour of trade mainly forced the markets to cut all of their gains and ended Wednesday's session in red terrain, as concerns over the rise in Covid19 cases across the nation and worldwide kept domestic investors cautious. Markets made gap-up opening and traded in fine fettle, as traders took encouragement with the government data showing that the consumer Price Index-based (CPI) inflation eased for the second month in a row in March, at 5.91%, on the back of further reduction in rate of food inflation.

However, key indices failed to maintain their momentum and turned bearish in the last leg of trade, as the International Monetary Fund (IMF) cut its projection for India's economic growth to 1.9% for the current financial year, the lowest since the 1991 balance of payments (BoP) crisis, against its 5.8% forecast earlier. Traders paid no heed towards data showing that India's wholesale price index (WPI) inflation cooled to 1% for the month of March 2020 as compared to 2.26% for the previous month and 3.10% during the corresponding month of the previous year, on account of sharp fall in food prices in the country. Market participants even overlooked the India Meteorological Department's (IMD) announcement that it expects monsoon rainfall to be normal this year. Southwest monsoon seasonal (June to September) rainfall over the country as a whole is likely to be normal (96-104%).

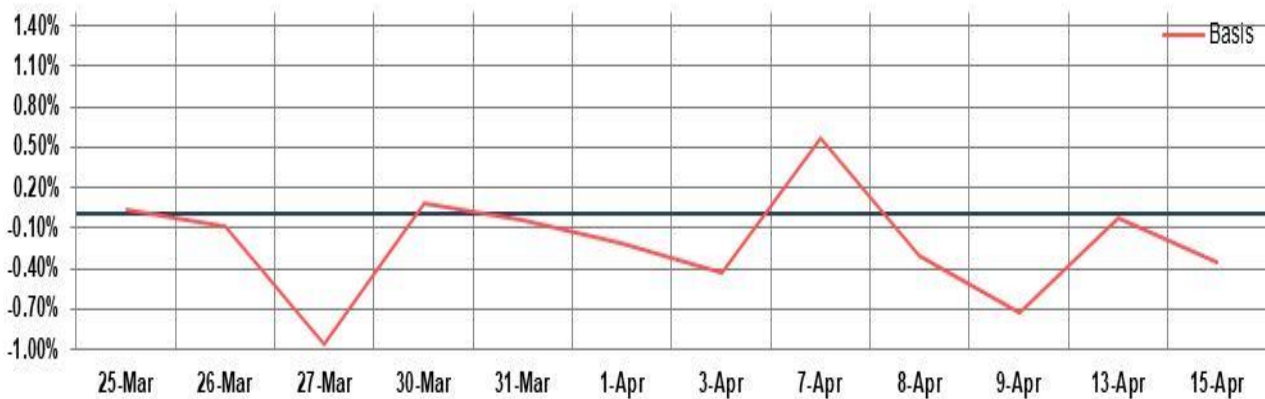
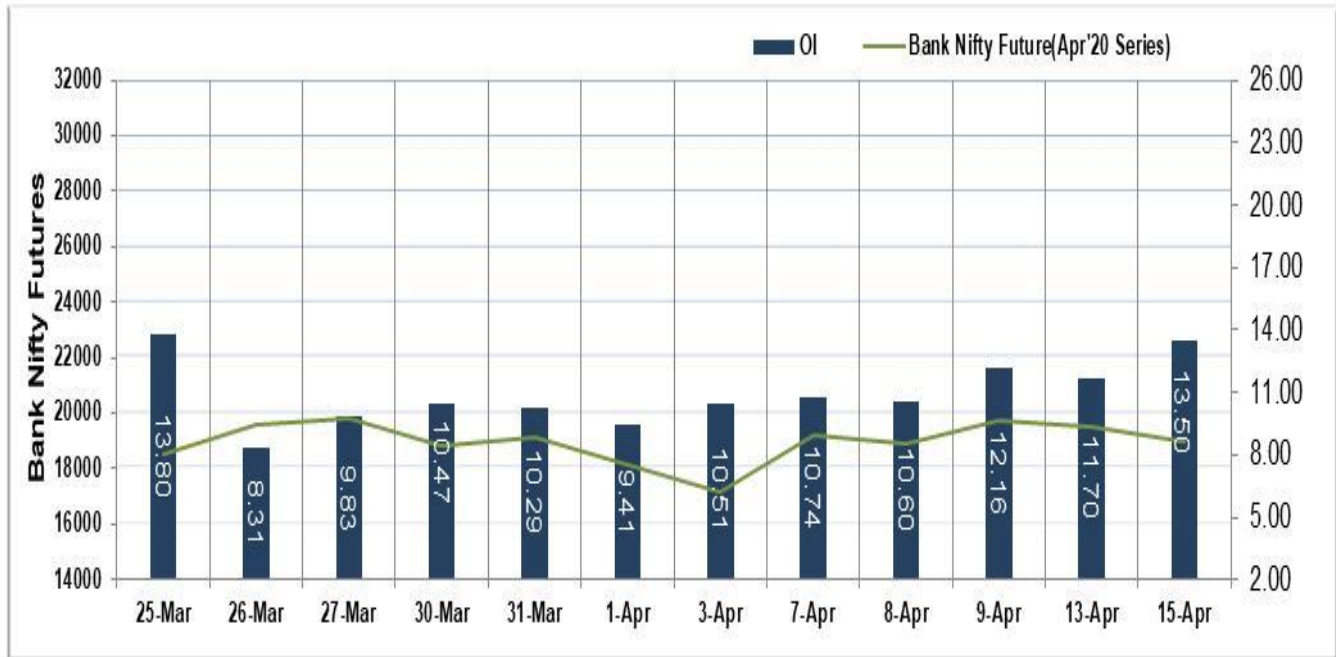
Market TO	Current	Previous	Net%
BSE CASH	4072	2258	80
NSE CASH	64729	45871	41
NSE FO	1109945	627016	77

FII Derivatives	Buy	Sell	Net
Ind. Futures	8326.01	7042.74	1283
Ind. Options	176210	174436	93
Stk. Futures	21653	21305	(195)
Stk. Options	2062.47	2114.43	(52)

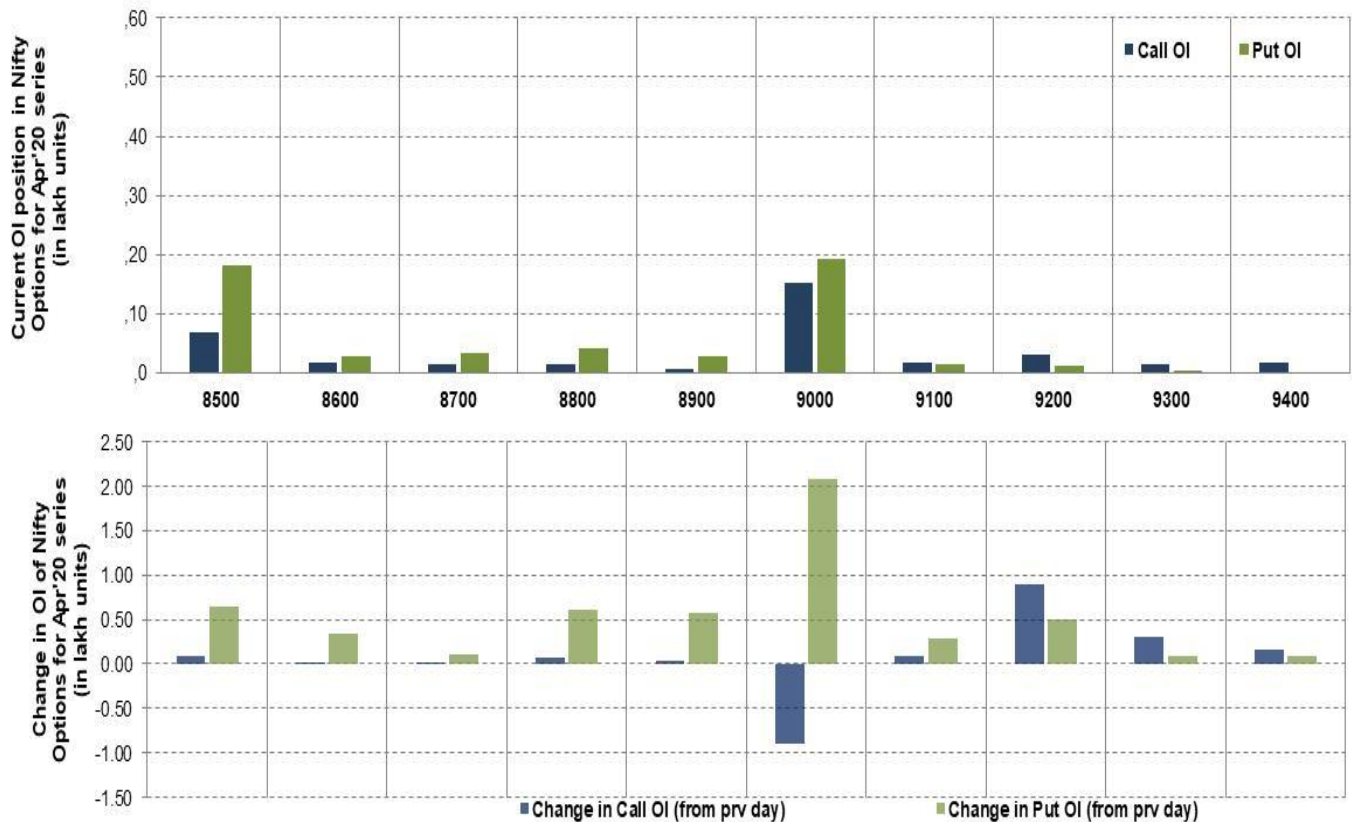
# Nifty Futures



# Bank Nifty Futures



## Nifty Options

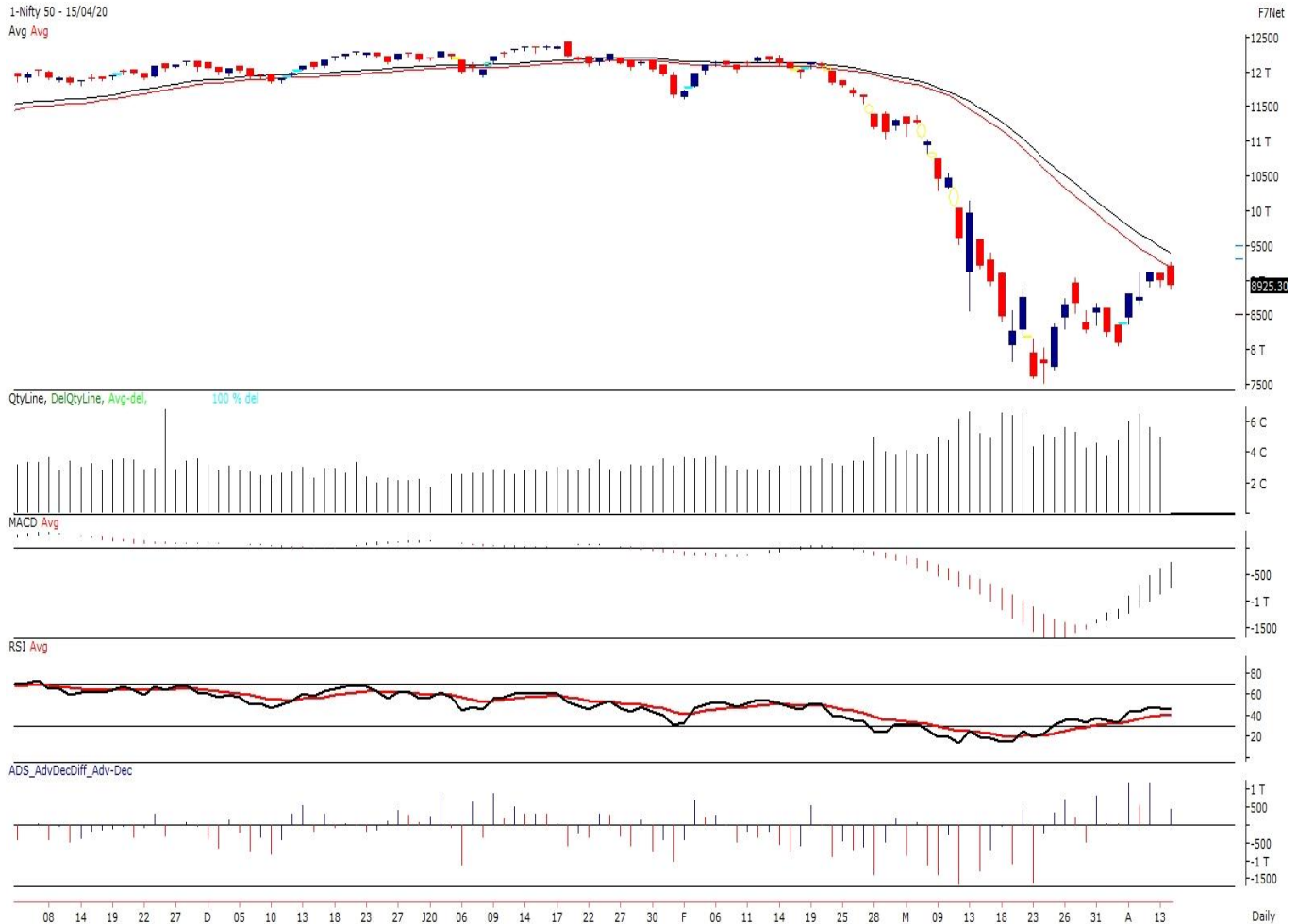


Note – Change in OI of Nifty Options refers to change from previous trading day  
 Source-NSE, SIHL Derivatives Research (Institutional Equities)

- Among Nifty calls 9,000SP from the April month expiry was the most active call with a reduction of 0.10 million in open interest.
- Among Nifty puts 9,000SP from the April month expiry was the most active put with an addition of 0.21 million open interests.
- The maximum OI outstanding for Calls was at 9,000 SP (1.53mn) and that for Puts was at 9,000 SP (1.93mn)

## Nifty Technical & Indices Levels

1-Nifty 50 - 15/04/20  
Avg Avg



Nifty Cash prices have settled at 8925.30 down up by 0.76 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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