

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	9154	9042	9098	9198	9254	9353	Neutral	Sell	Sell
Sensex	31327	30919	31123	31483	31687	32047	Neutral	Sell	Sell
Nifty Futures	9138	9026	9082	9171	9227	9316	Neutral	Sell	Sell
Bank Nifty	19587	19249	19418	19684	19853	20119	Sell	Sell	Sell
CNX IT	12816	12595	12706	12904	13014	13212	Neutral	Sell	Neutral
CNX Midcap	12696	12510	12603	12769	12862	13028	Neutral	Sell	Sell
CNX Small Cap	3960	3908	3934	3973	3999	4039	Neutral	Sell	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	31327.22	-535.86	-1.68
NIFTY	9154.40	-159.50	-1.71
MIDCAP	11464.20	-207.05	-1.77
SMLCAP	10633.54	-151.50	1.40
BSEFMC	10771.83	-64.88	-0.60
AUTO	12218.01	-232.52	-1.87
POWER	1450.43	-18.57	-1.26
REALTY	1367.59	-59.23	-4.15
BSE IT	12957.10	-361.86	-2.72
BANKEK	22469.52	-766.57	-3.30
OILGAS	11120.62	-74.73	-0.67
METAL	5925.50	-180.61	-2.96

Currency Futures	Close	Pre. Pts	% Chg
28-Apr-20 USD-INR	76.28	0.16	0.21
28-Apr-20 EUR-INR	82.25	0.21	0.27
28-Apr-20 GBP-INR	94.30	0.21	0.22
28-Apr-20 JPY- INR	70.88	0.10	0.14

Advance/ Decline	Adv	Dec	Un Ch.
NSE	537	1318	76
BSE	746	1617	155

FII/DII Capital Mkt*	Buy	Sell	Net
FII	5669	5876	(207)
DII	3904	4898	(994)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity benchmarks ended volatile session on a pessimistic note with losses of over one and half percent on Friday, on the back of weak global cues after a report that an experimental antiviral drug for the coronavirus flopped in its first randomised clinical trial. Key indices failed to sustain the momentum of the last two trading sessions, with Sensex and Nifty slipping below their crucial 31,350 and 9,200 levels, respectively. Key bourses started the session with a gap-down opening, as traders were concerned with rising coronavirus cases in the country.

However, markets had begun to recover and have cut their respective intra-day loss in afternoon session, as traders found some support with report that Prime Minister Narendra Modi and Finance Minister Nirmala Sitharaman will again meet on April 24 to finalise a second stimulus package for industry, the poor and farmers. Though, both indices failed to hold the recovery and slipped back to opening levels at the end of the session, as some anxiety remained among traders with Former Finance Secretary Subhash Chandra Garg's statement that the unavailability of data is the main reason why the government has not been able to announce a stimulus package for coronavirus-stricken businesses, including MSMEs.

Market Turnover & FII Derivative Data

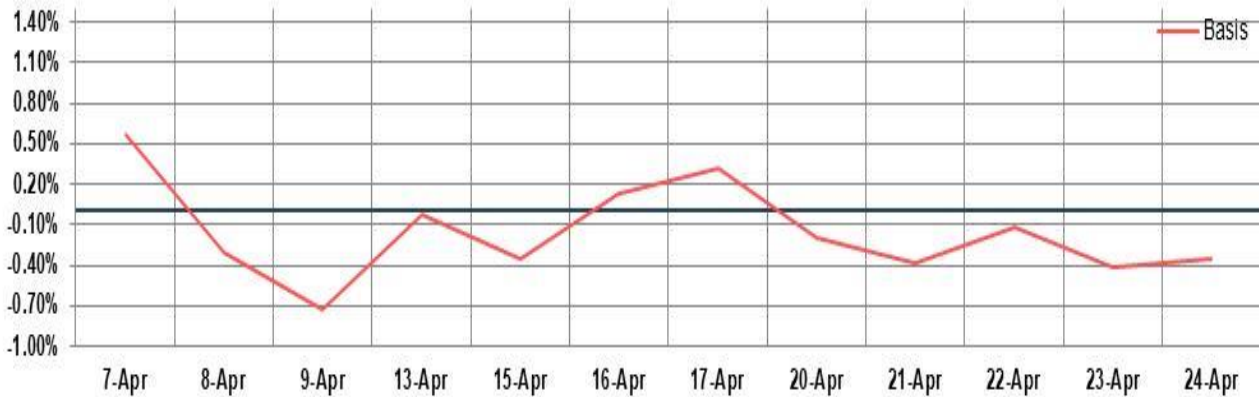
Market TO	Current	Previous	Net%
BSE CASH	2493	2681	(7)
NSE CASH	53141	48697	9
NSE FO	637107	2107936	(70)

FII Derivatives	Buy	Sell	Net
Ind. Futures	5139.86	5595.85	(456)
Ind. Options	176210	174436	632
Stk. Futures	21653	21305	(105)
Stk. Options	4891.89	4876.94	15

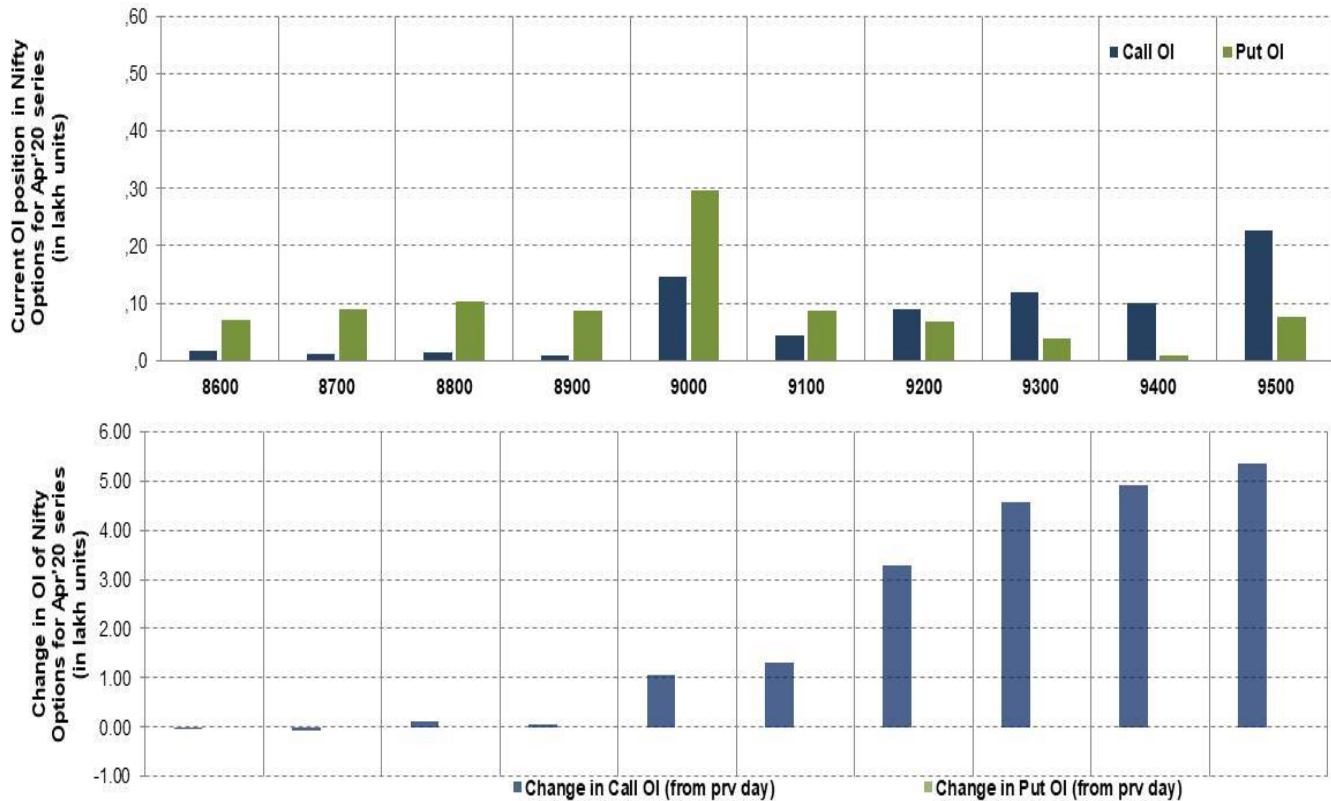
Nifty Futures



Bank Nifty Futures



Nifty Options



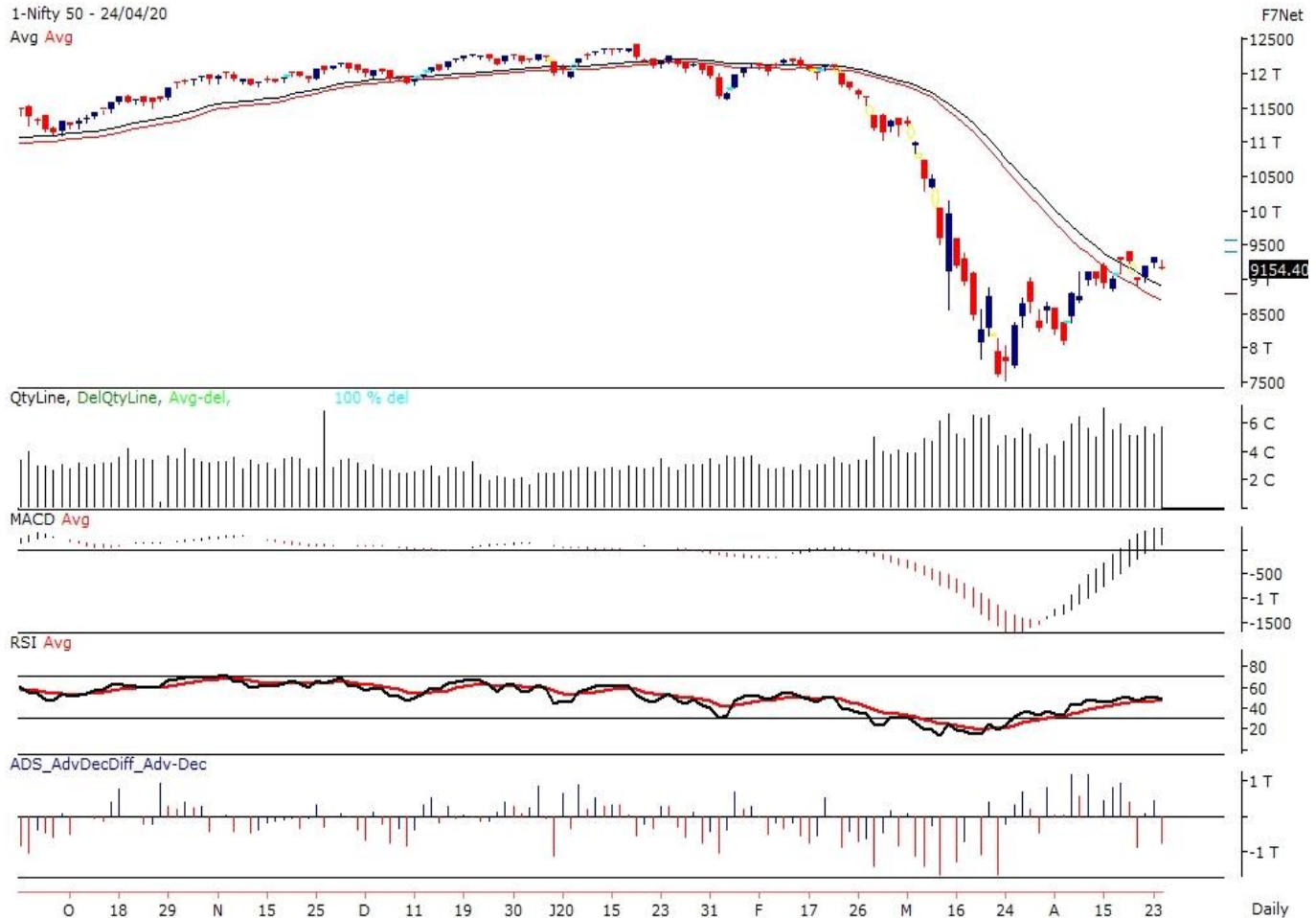
Note – Change in OI of Nifty Options refers to change from previous trading day
Source-NSE, SIHL Derivatives Research (Institutional Equities)

- Among Nifty calls 9,500SP from the April month expiry was the most active call with an addition of 0.54 million in open interest.
- Among Nifty puts 9,000SP from the April month expiry was the most active put with a reduction of 0.40 million open interests.
- The maximum OI outstanding for Calls was at 9,500 SP (2.26mn) and that for Puts was at 9,000 SP (3.00mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 24/04/20

Avg Avg



Nifty Cash prices have settled at 9154.40 down by 1.71 percent from the previous close. On the upper side it has resistance of 9360 and 9550 levels, while lower side it has support of 8930 and 8760 levels. Intraday traders should be cautious and take position accordingly.

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