

Daily Derivatives & Market Report

CONTENTS

Page No.	Particulars
2	Market Summary
3	Nifty Futures – Derivatives Snap
4	Bank Nifty Futures – Derivatives Snap
5	Activity in Nifty Options
6	What do Nifty Technical suggest
7	Derivative Analysis
8	Disclaimer

Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	8281	8035	8158	8367	8490	8699	Sell	Sell	Neutral
Sensex	28440	27536	27988	28743	29195	29950	Sell	Sell	Neutral
Nifty Futures	8301	8005	8153	8397	8545	8788	Sell	Sell	Neutral
Bank Nifty	18782	18008	18395	19056	19443	20103	Sell	Sell	Neutral
CNX IT	12319	11794	12056	12415	12678	13037	Neutral	Sell	Neutral
CNX Midcap	11446	11179	11313	11463	11597	11747	Sell	Sell	Sell
CNX Small Cap	3488	3370	3429	3485	3544	3600	Sell	Sell	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	28440.32	-1375	-4.61
NIFTY	8281.10	-379.15	-4.38
MIDCAP	10312.98	-224.88	-2.13
SMLCAP	9330.94	-166.30	-1.75
BSEFMC	9697.21	64.56	0.67
AUTO	10613.14	-610.67	-5.44
POWER	1344.84	-21.07	-1.54
REALTY	1327.61	-100.04	-7.01
BSE IT	12473.44	-317.64	-2.48
BANDEX	21623.12	-1342	-5.85
OILGAS	9217.02	-122.75	-1.31
METAL	5422.61	-181.89	-3.25

Currency Futures	Close	Pre. Pts	% Chg
28-Apr-20 USD-INR	75.97	0.14	0.18
28-Apr-20 EUR-INR	83.55	0.39	0.47
28-Apr-20 GBP-INR	93.86	1.37	1.49
28-Apr-20 JPY- INR	69.91	0.56	0.80

Advance/ Decline	Adv	Dec	Un Ch.
NSE	881	1392	180
BSE	666	1165	118

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4726	9090	(4364)
DII	6314	2764	3550

*NOTE: - FII AND DII data figure is provisional

Market Commentary

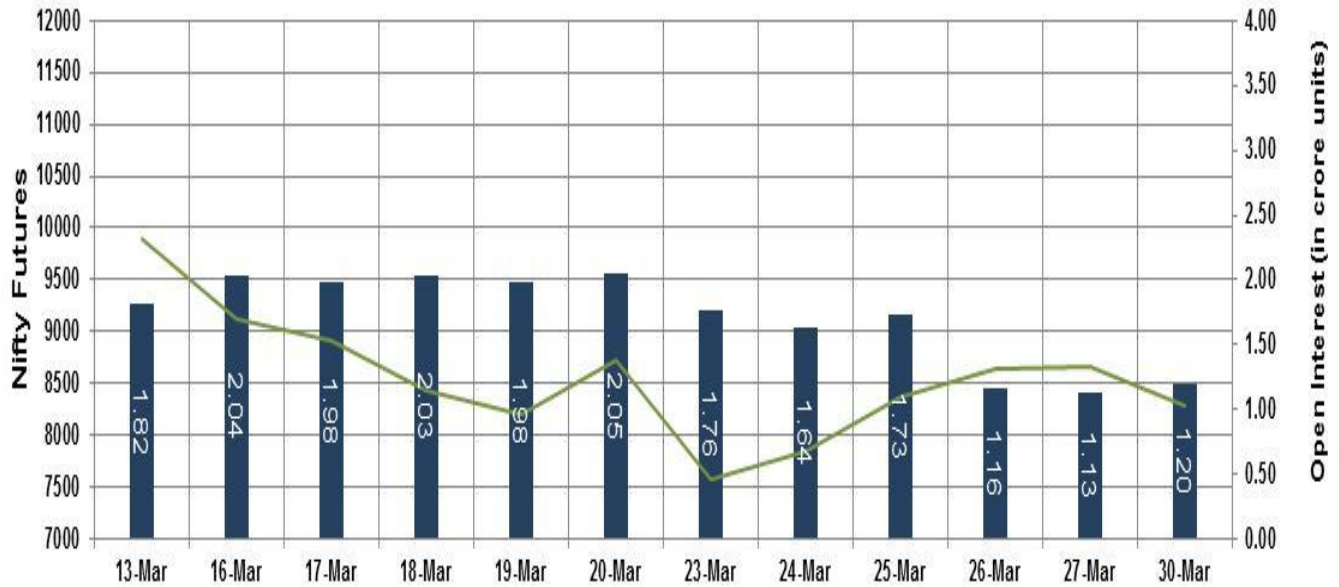
Indian equity benchmarks witnessed a bloodbath on Monday's trading session, by falling over four percent, tracking weak cues from overseas as investors braced for a prolonged period of uncertainty as coronavirus-induced lockdowns tightened across the world and in India. Key indices opened in red and stayed in the negative terrain for whole trading session, as traders remain concerned with the International Monetary Fund's (IMF) statement that the world is in the face of a devastating impact due to the coronavirus pandemic and has clearly entered a recession, but projected a recovery next year. Some cautiousness also came in as the country's foreign exchange reserves fell by a whopping \$11.98 billion to \$469.909 billion in the week to March 20 as the Reserve Bank continued to supply dollars into the market to stem fall in the rupee.

Key indices continued their free fall during the final hour of trade, as Fitch Solutions slashed its estimate for India's GDP growth in the fiscal starting April 1 to 4.6 per cent due to weaker private consumption and contraction in investment amid coronavirus outbreak, costing economies around the globe. Anxiety persisted over the street, even after the government constituted 11 empowered groups to suggest measures to ramp up healthcare, put the economy back on track and reduce misery of people as quickly as possible post the 21-day lockdown imposed to contain the coronavirus pandemic.

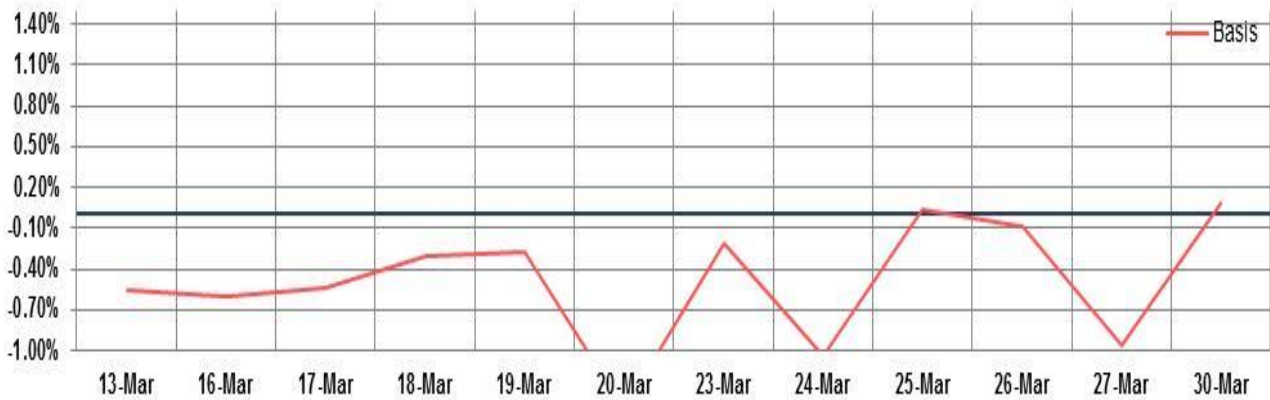
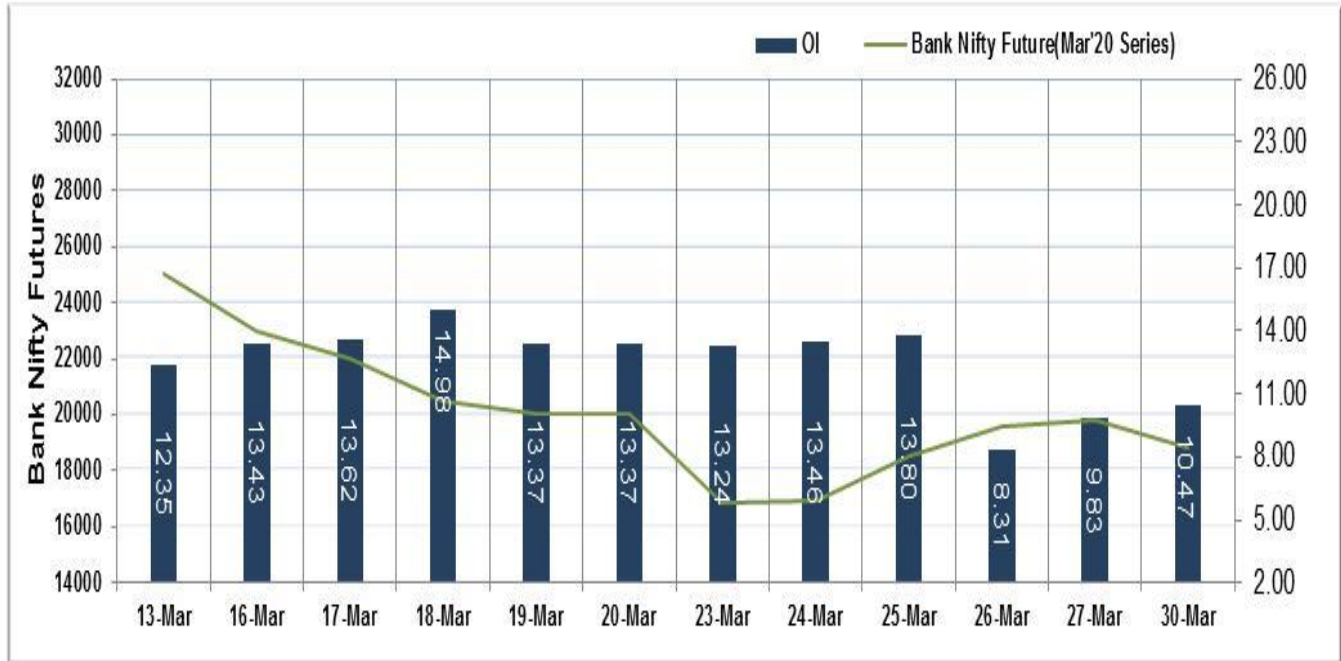
Market TO	Current	Previous	Net%
BSE CASH	S	14342	(85)
NSE CASH	36163	47056	(23)
NSE FO	461006	429041	7

FII Derivatives	Buy	Sell	Net
Ind. Futures	5285.78	6252.86	(967)
Ind. Options	176210	174436	481
Stk. Futures	21653	21305	2012
Stk. Options	550.74	522.96	28

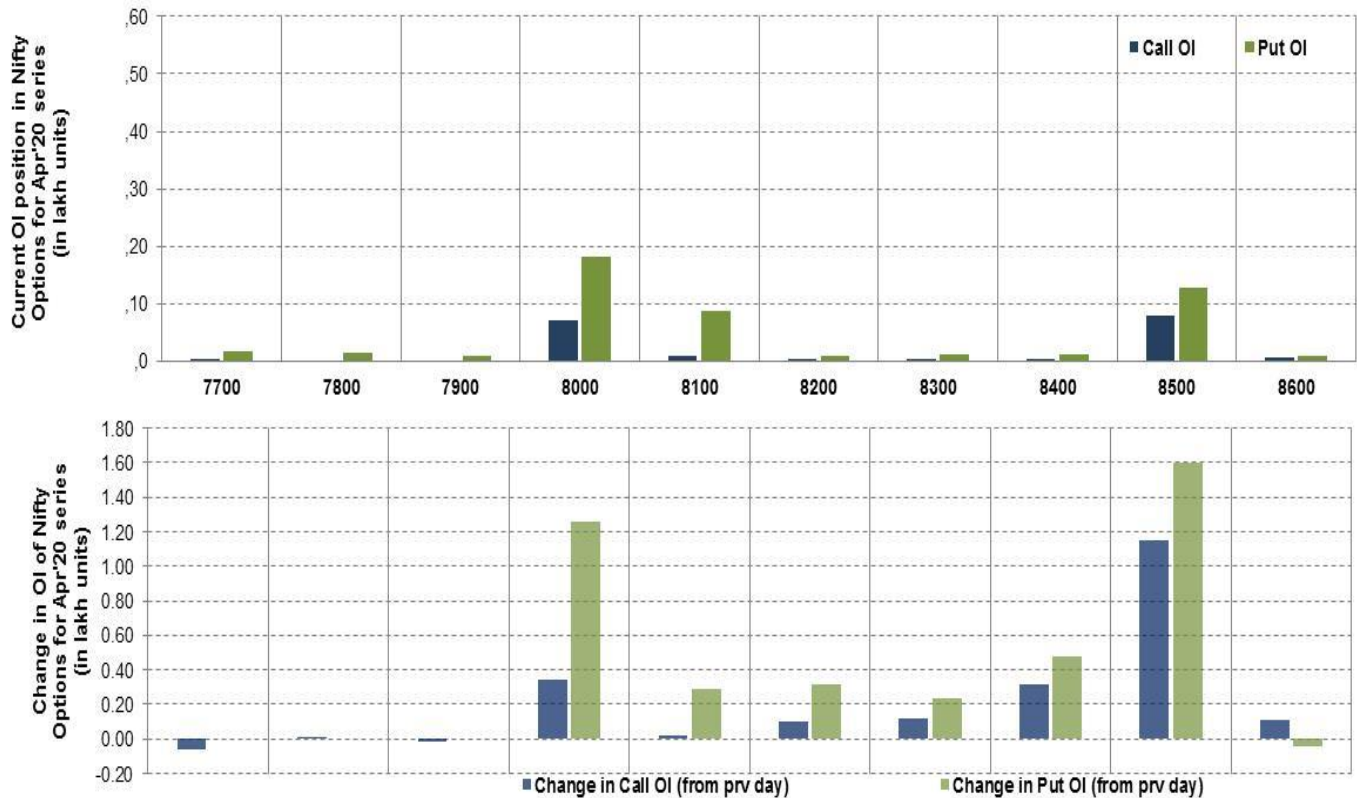
Nifty Futures



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 April month expiry was the most active call with an addition of 0.11 million in open interest.
- Among Nifty puts 8,000P 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 8,500 SP (0.80mn) and that for Puts was at 8,000 SP (1.81mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 30/03/20
 Avg Avg



Nifty Cash prices have settled at 8281.10 down by 4.38 percent from the previous close. On the upper side it has resistance of 8580 and 8820 levels, while lower side it has support of 8010 and 7870 levels. Intraday traders should be cautious and take position accordingly.

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