

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	8254	7957	8105	8347	8495	8737	Sell	Sell	Sell
Sensex	28265	27182	27724	28615	29156	30047	Sell	Sell	Sell
Nifty Futures	8260	7949	8104	8337	8492	8725	Sell	Sell	Sell
Bank Nifty	18208	17356	17782	18468	18895	19581	Sell	Sell	Sell
CNX IT	12046	11541	11793	12242	12494	12943	Sell	Sell	Neutral
CNX Midcap	11471	11153	11312	11529	11688	11905	Sell	Sell	Sell
CNX Small Cap	3541	3471	3506	3563	3597	3654	Sell	Sell	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	28265.31	-1203	-4.08
NIFTY	8253.80	-343.95	-4.00
MIDCAP	10339.98	-229.95	-2.18
SMLCAP	9506.91	-102.01	-1.06
BSEFMC	9898.67	-356.22	-3.47
AUTO	10580.49	-165.66	-1.54
POWER	1339.01	-38.94	-2.83
REALTY	1322.76	-30.89	-2.28
BSE IT	12126.35	-716.37	-5.58
BANKEX	20879.55	-1170	-5.31
OILGAS	9807.87	-212.98	-2.13
METAL	5587.71	-125.57	-2.20

Currency Futures	Close	Pre. Pts	% Chg
28-Apr-20 USD-INR	75.88	-	-
28-Apr-20 EUR-INR	83.00	-	-
28-Apr-20 GBP-INR	93.56	-	-
28-Apr-20 JPY- INR	69.66	-	-

Advance/ Decline	Adv	Dec	Un Ch.
NSE	935	863	95
BSE	1112	1101	163

FII/DII Capital Mkt*	Buy	Sell	Net
FII	5582	6699	(1117)
DII	2772	3222	(450)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

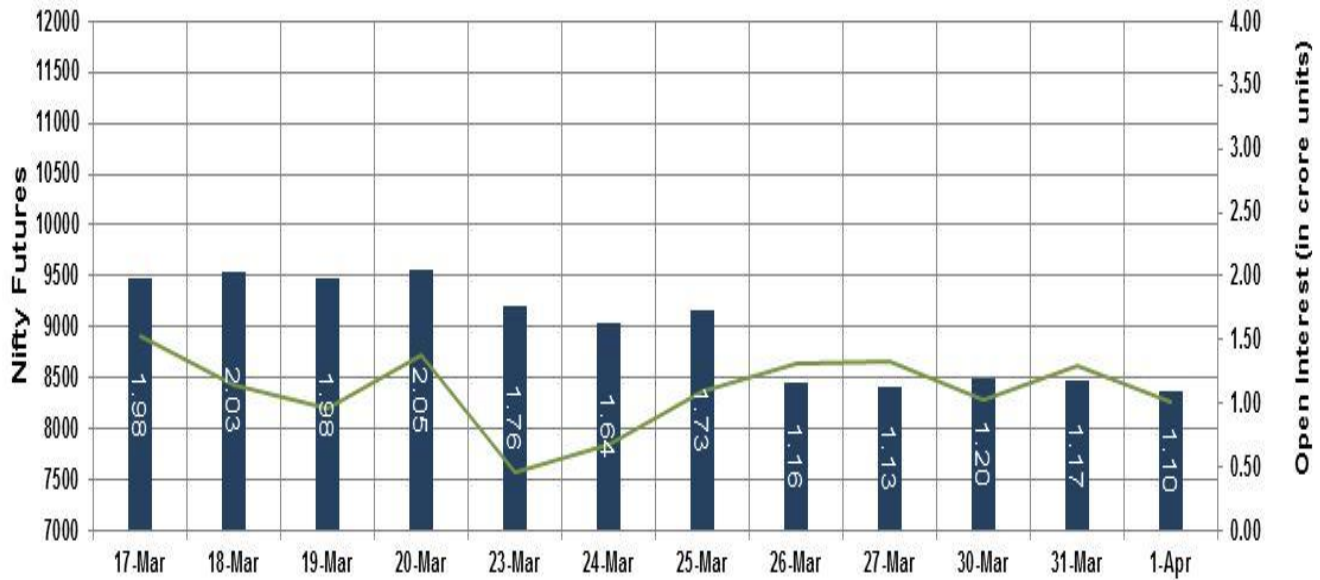
A day after logging healthy gains, Indian equity benchmarks were back in the negative territory and ended with losses of over four percent on Wednesday, as the number of domestic coronavirus cases increased even as a 21-day lockdown remained in force. Domestic stocks started the first day of the fiscal year 2020-21 on lower note, tracking bearish trend from global indices. Traders turned wary with report that the government has missed the collection target for the current financial year from CPSE disinvestment set in the Revised Estimates of Budget by about Rs 14,700 crore. Sentiments also remained dampened with a report showing that the government's fiscal deficit touched 135.2% of the full-year target at February-end mainly due to slower pace of revenue collections.

The bourses extended their free fall in late hour of trade, as anxiety remained among traders with the Reserve Bank releasing data relating to India's International Investment Position (IIP) for December, which showed a marginal improvement in the ratio of foreign assets to foreign liabilities. The ratio of India's international financial assets to international financial liabilities improved to 62.1 per cent at the end of December 2019, up from 60.5 per cent in September. Traders overlooked the government data showing that eight core sector industries recorded a growth of 5.5% in February, highest in 11-months, mainly due to healthy expansion in output of coal, refinery products and electricity.

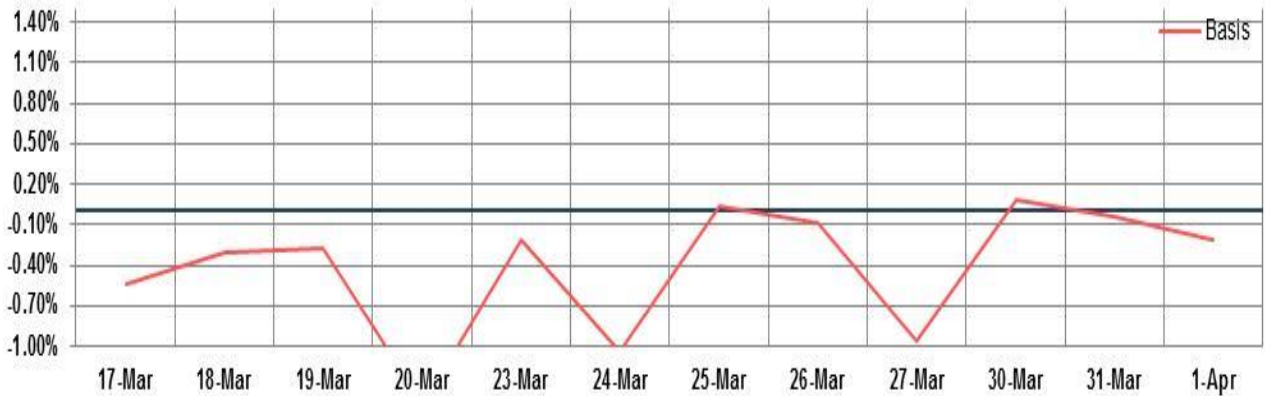
Market TO	Current	Previous	Net%
BSE CASH	1884	2250	(16)
NSE CASH	31885	39796	(20)
NSE FO	1240498	673374	84

FII Derivatives	Buy	Sell	Net
Ind. Futures	3957.90	5155.37	(1197)
Ind. Options	176210	174436	1281
Stk. Futures	21653	21305	(23)
Stk. Options	568.97	570.57	(2)

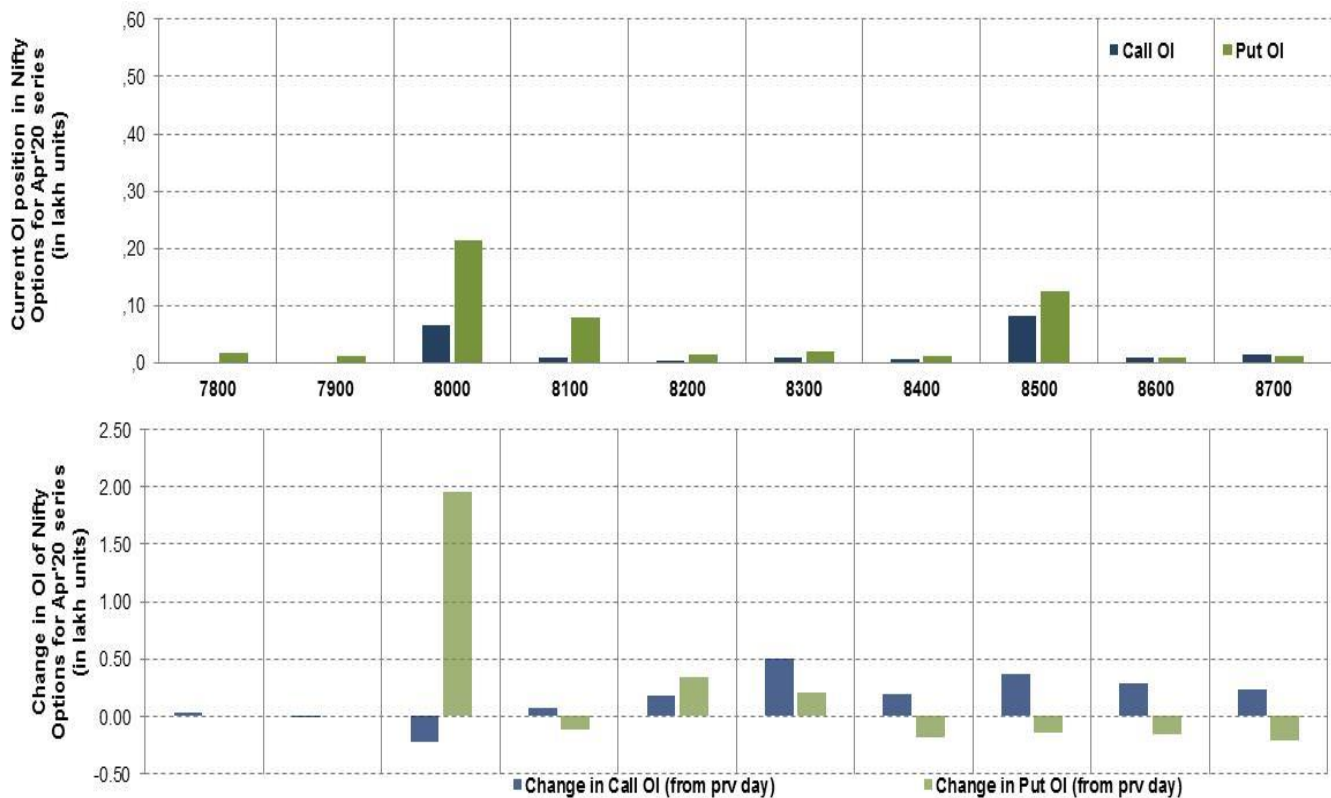
Nifty Futures



Bank Nifty Futures



Nifty Options

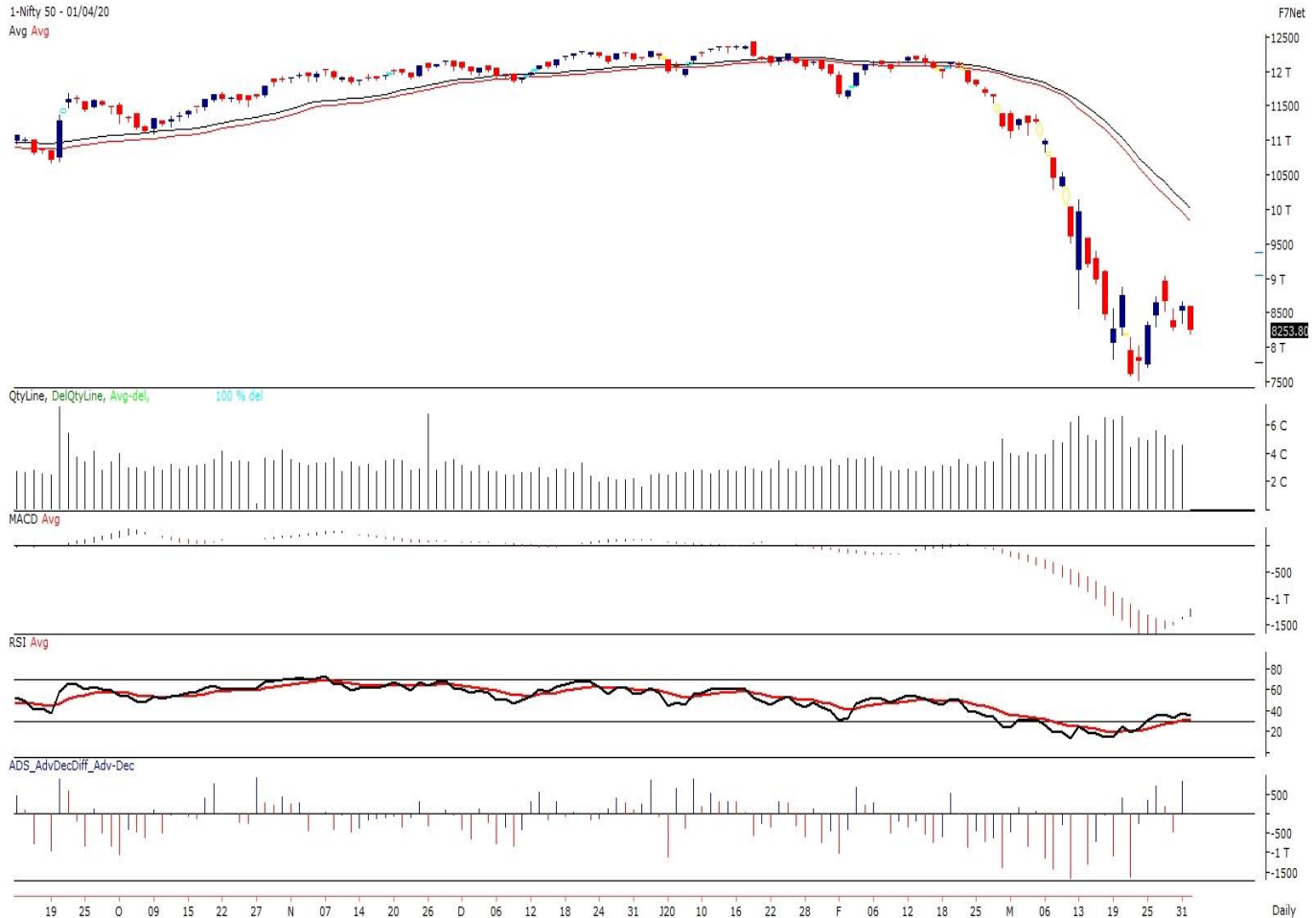


Note – Change in OI of Nifty Options refers to change from previous trading day
 Source-NSE, SIHL Derivatives Research (Institutional Equities)

- Among Nifty calls 8,500SP from the April month expiry was the most active call with an addition of 0.04million in open interest.
- Among Nifty puts 8,000P from the April month expiry was the most active put with an addition of 0.20 million open interests.
- The maximum OI outstanding for Calls was at 8,500 SP (0.81 mn) and that for Puts was at 8,000 SP (2.15mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 01/04/20
Avg Avg



Nifty Cash prices have settled at 8253.80 down by 4.00 percent from the previous close. On the upper side it has resistance of 8440 and 8620 levels, while lower side it has support of 8110 and 7870 levels. Intraday traders should be cautious and take position accordingly.

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