

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	8084	7865	7974	8165	8275	8466	Sell	Sell	Sell
Sensex	27591	26772	27181	27910	28320	29049	Sell	Sell	Sell
Nifty Futures	8109	7876	7993	8161	8278	8446	Sell	Sell	Sell
Bank Nifty	17249	16390	16820	17573	18003	18756	Sell	Sell	Sell
CNX IT	11680	11290	11485	11816	12011	12342	Sell	Sell	Neutral
CNX Midcap	11317	11124	11221	11379	11475	11633	Sell	Sell	Sell
CNX Small Cap	3486	3408	3447	3514	3552	3619	Sell	Sell	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	27590.95	-674.36	-2.39
NIFTY	8083.80	-170.00	-2.06
MIDCAP	10219.05	-120.93	-1.17
SMLCAP	9409.04	-97.87	-1.03
BSEFMC	9982.00	83.33	0.84
AUTO	10269.50	-310.99	-2.94
POWER	1331.16	-7.85	-0.59
REALTY	1321.32	-1.44	-0.11
BSE IT	11780.88	-345.77	-2.85
BANKEX	19753.84	-1126	-5.39
OILGAS	10007.20	199.33	2.03
METAL	5466.39	-121.32	-2.17

Currency Futures	Close	Pre. Pts	% Chg
28-Apr-20 USD-INR	76.78	0.96	1.27
28-Apr-20 EUR-INR	82.63	-0.26	-0.31
28-Apr-20 GBP-INR	93.88	0.53	0.57
28-Apr-20 JPY- INR	70.42	0.84	1.21

Advance/ Decline	Adv	Dec	Un Ch.
NSE	941	876	109
BSE	1103	1136	179

FII/DII Capital Mkt*	Buy	Sell	Net
FII	7597	9558	(1961)
DII	3568	3342	227

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity benchmarks continued their southward journey for the second straight trading session and ended near day's low on Friday, as investors were still on the back foot amid the rising cases of the coronavirus pandemic in the country. The Nikkei Manufacturing Purchasing Managers' Index, compiled by IHS Markit, declined to 51.8 in March from February's 54.5, its lowest since November but still above the 50-mark that separates growth from contraction for a 32nd month. Some cautiousness also came as Fitch Solutions stated that India's fiscal deficit in 2020-21 may shoot up to 6.2% of the GDP from 3.5% government estimate as a fallout of the Covid-19 economic stimulus package.

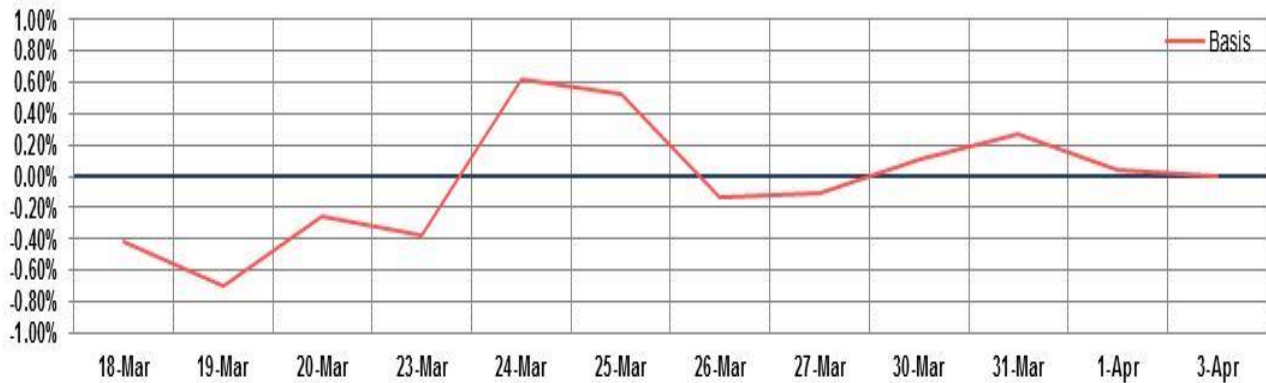
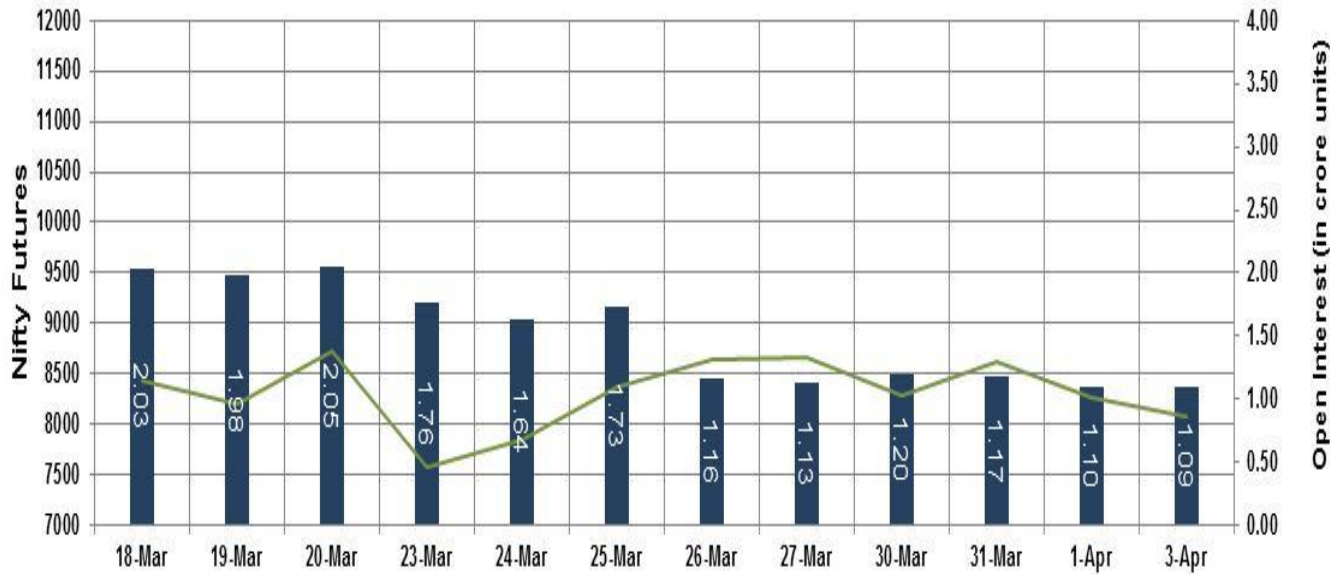
Adding some pessimism, the Ministry of Finance in its latest data has showed that Goods and Services Tax (GST) collections in March 2020 slipped below the psychological Rs 1 lakh crore-mark for the first time in four months to Rs 97,597 crore as COVID-19 lockdown that shut most businesses compounded tax collection woes in an already sluggish economy. The street overlooked report that Industry body ASSOCHAM urged the government to roll out a \$100-120 billion stimulus package to help revive all sectors of the economy, which has been battered by the coronavirus outbreak and the subsequent nationwide lockdown.

Market Turnover & FII Derivative Data

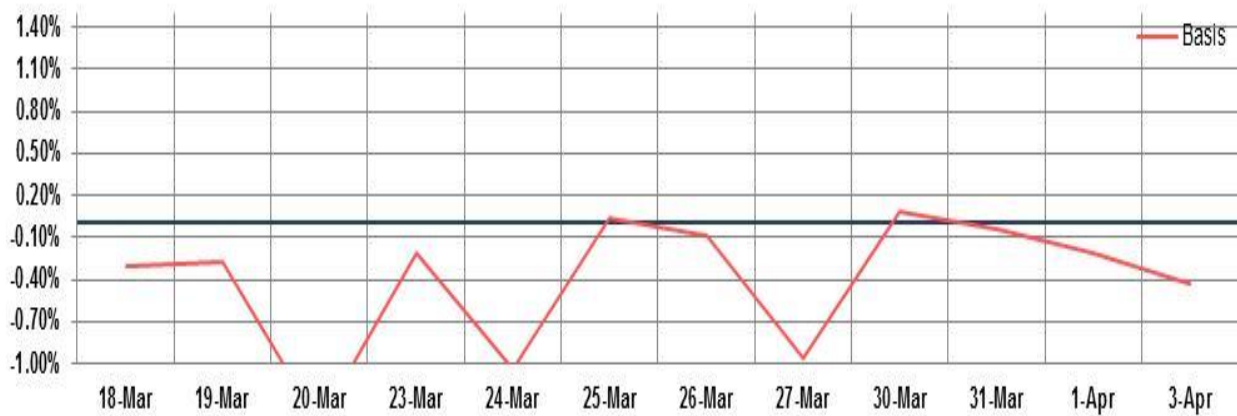
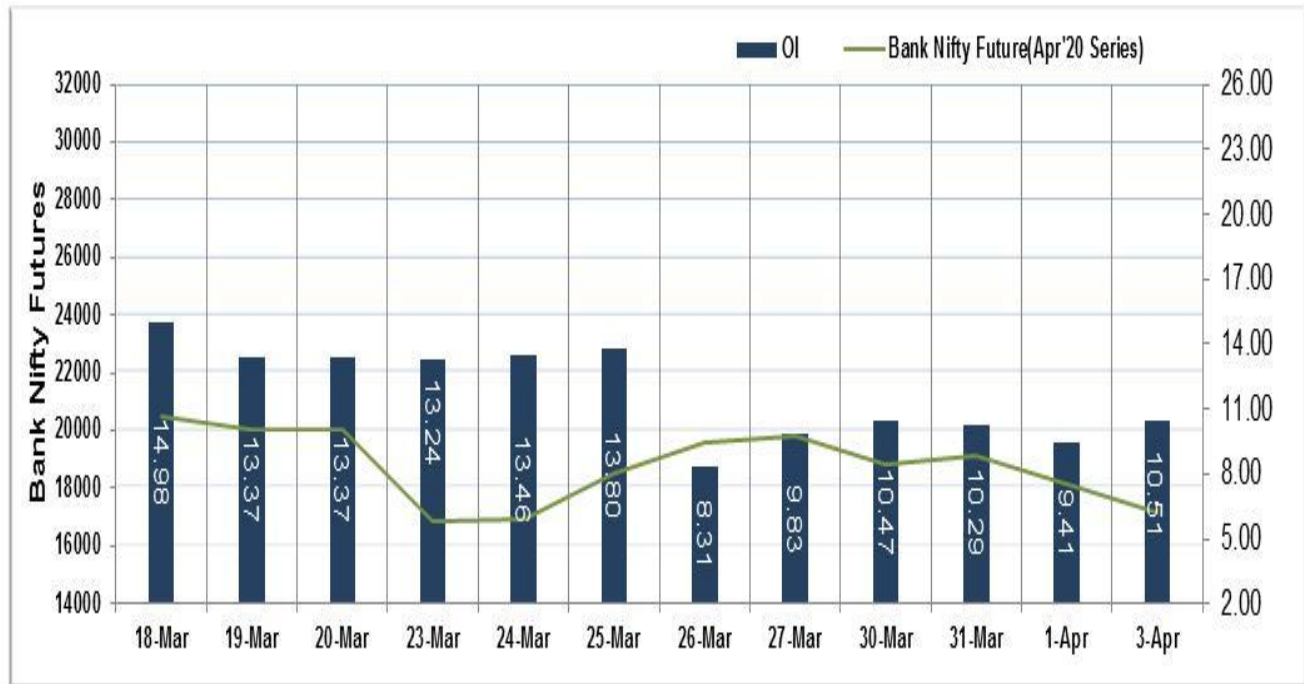
Market TO	Current	Previous	Net%
BSE CASH	2189	1884	16
NSE CASH	39689	31885	24
NSE FO	445928	1240498	(64)

FII Derivatives	Buy	Sell	Net
Ind. Futures	4168.69	3890.13	279
Ind. Options	176210	174436	452
Stk. Futures	21653	21305	(310)
Stk. Options	714.03	689.82	24

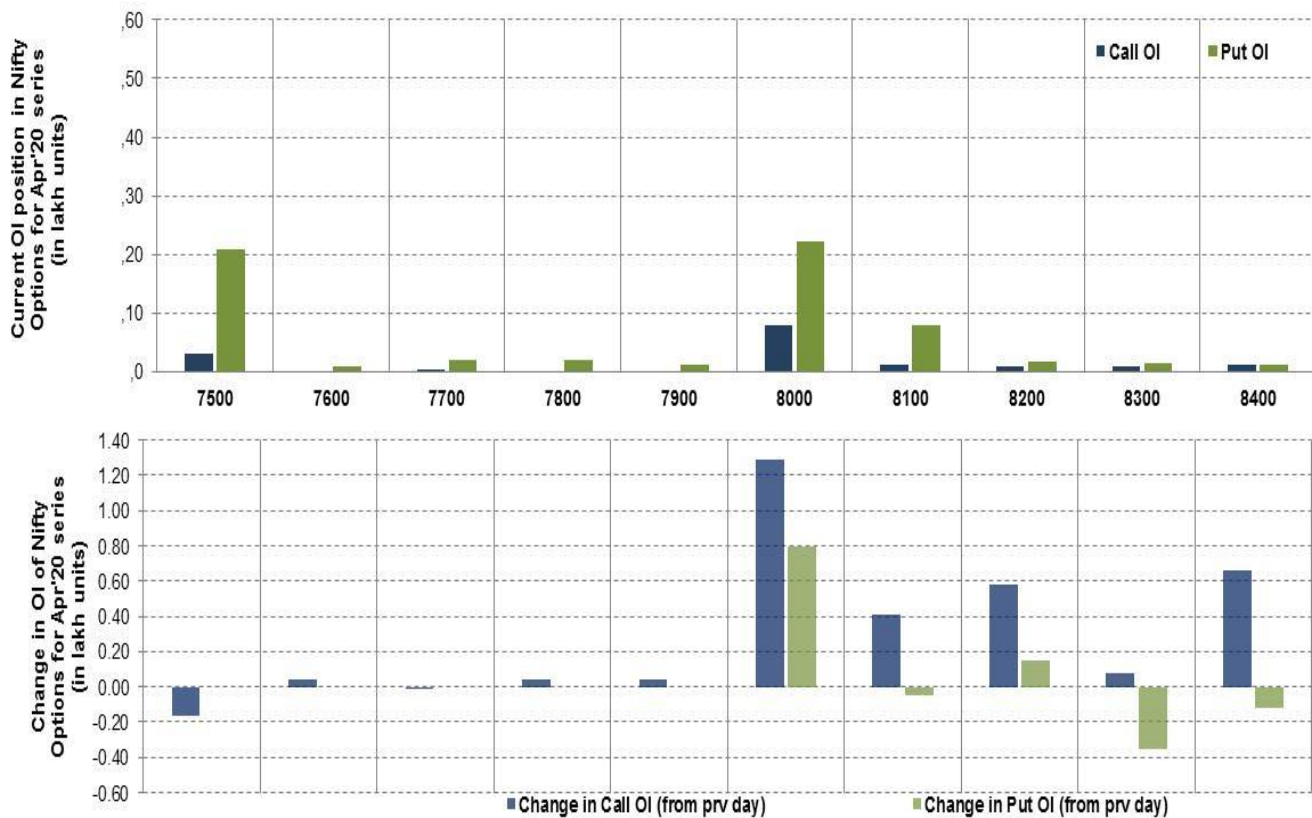
Nifty Futures



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 8,000SP from the April month expiry was the most active call with an addition of 0.13million in open interest.
- Among Nifty puts 8,000P from the April month expiry was the most active put with an addition of 0.08 million open interests.
- The maximum OI outstanding for Calls was at 8,000 SP (0.80 mn) and that for Puts was at 8,000 SP (2.23mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 03/04/20
Avg Avg



Nifty Cash prices have settled at 8083.80 down by 2.06 percent from the previous close. On the upper side it has resistance of 8220 and 8410 levels, while lower side it has support of 7830 and 7570 levels. Intraday traders should be cautious and take position accordingly.

Disclaimer:

The Information provided by SMS or in newsletter or in any document has been prepared by Shah Investor's Home Ltd (SIHL). The Information provided by SMS or in newsletter does not constitute an offer or solicitation for the purchase or sale of any financial instrument or as an official confirmation of any transaction. The information contained herein is from publicly available data or other sources believed to be reliable, but we do not represent that it is accurate or complete and it should not be relied on as such. SIHL or any of its affiliates/ group companies shall not be in any way responsible for any loss or damage that may arise to any person from any inadvertent error in the information contained in this report or SMS. This Information provided by SMS, reports or in newsletter is provided for assistance only and is not intended to be and must not alone be taken as the basis for an investment decision. The user assumes the entire risk of any use made of this information. Each recipient of this Information provided by SMS, report or in newsletter should make such investigation as it deems necessary to arrive at an independent evaluation of an investment in the securities of companies referred to in this information provided by SMS, report or in newsletter (including the merits and risks involved), and should consult his own advisors to determine the merits and risks of such investment. The investment discussed or views expressed may not be suitable for all investors. This information is strictly confidential and is being furnished to you solely for your information.

The information should not be reproduced or redistributed or passed on directly or indirectly in any form to any other person or published, copied, in whole or in part, for any purpose. The information provided by report or SMS is not directed or intended for distribution to, or use by, any person or entity who is a citizen or resident of or located in any locality, state, country or other jurisdiction, where such distribution, publication, availability or use would be contrary to law, regulation or which would subject SIHL and affiliates/ group companies to any registration or licensing requirements within such jurisdiction. The distribution of this Information provided by SMS or in newsletter in certain jurisdictions may be restricted by law, and persons in whose possession this Information provided by SMS or in newsletter comes, should inform themselves about and observe, any such restrictions. The information given or Information provided by SMS, report or in newsletter is as of the date of the issue date of report or the date on which SMS provided and there can be no assurance that future results or events will be consistent with this information. This information is subject to change without any prior notice. SIHL reserves the right to make modifications and alterations to this statement as may be required from time to time. However, SIHL is under no obligation to update or keep the information current.

Nevertheless, SIHL is committed to providing independent and transparent recommendation to its client and would be happy to provide any information in response to specific client queries. Neither SIHL nor any of its affiliates, group companies, directors, employees, agents or representatives shall be liable for any damages whether direct, indirect, special or consequential including lost revenue or lost profits that may arise from or in connection with the use of the information. Past performance is not necessarily a guide to future performance. The disclosures of interest statements incorporated in the Information provided by SMS, report or in newsletter are provided solely to enhance the transparency and should not be treated as endorsement of the views expressed in the report. The analyst for this report certifies that all of the views expressed in this report accurately reflect his or her personal views about the subject company or companies and its or their securities, and no part of his or her compensation was, is or will be, directly or indirectly related to specific recommendations or views expressed in this report.

About Us:

Shah Investor's Home Ltd (SIHL) is an ISO 9001:2008 Certified financial Services Company established in 1994 at Ahmedabad, Gujarat. Customer satisfaction is guaranteed through our diversified product portfolio, professional management and customer first attitude. SIHL was the first broking house in Gujarat with membership in National Securities Depository Ltd (NSDL) and was the first broking name providing services in NSE F&O in Ahmedabad. Today, SIHL ranks among the top most players in Gujarat in retail stock broking area with 45 branches, 350 franchisee across India and providing service to more than 1,25,000 clients.