

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	8993	8724	8859	8956	9090	9188	Neutral	Sell	Sell
Sensex	30603	29689	30146	30473	30930	31257	Neutral	Sell	Sell
Nifty Futures	9060	8741	8900	8995	9154	9249	Neutral	Sell	Sell
Bank Nifty	19400	18391	18896	19208	19712	20025	Neutral	Sell	Sell
CNX IT	12464	12025	12245	12425	12644	12824	Sell	Sell	Neutral
CNX Midcap	12760	12277	12519	12663	12905	13050	Neutral	Sell	Sell
CNX Small Cap	3959	3796	3877	3926	4007	4056	Neutral	Sell	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	30602.61	222.80	0.73
NIFTY	8992.80	67.50	0.76
MIDCAP	11578.31	161.81	1.42
SMLCAP	10543.65	177.12	1.71
BSEFMC	11114.13	-55.23	-0.49
AUTO	12305.70	158.88	1.31
POWER	1481.91	41.01	2.85
REALTY	1394.21	12.93	0.94
BSE IT	12486.89	-224.40	-1.77
BANKEX	22169.45	312.83	1.43
OILGAS	11080.38	214.78	1.98
METAL	6448.61	111.51	1.76

Currency Futures	Close	Pre. Pts	% Chg
28-Apr-20 USD-INR	77.02	0.31	0.40
28-Apr-20 EUR-INR	83.78	0.19	0.23
28-Apr-20 GBP-INR	96.15	0.39	0.40
28-Apr-20 JPY- INR	71.47	0.21	0.29

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1332	479	105
BSE	1602	779	147

FII/DII Capital Mkt*	Buy	Sell	Net
FII	6779	9700	(2920)
DII	4655	3334	1321

*NOTE: - FII AND DII data figure is provisional

Market Commentary

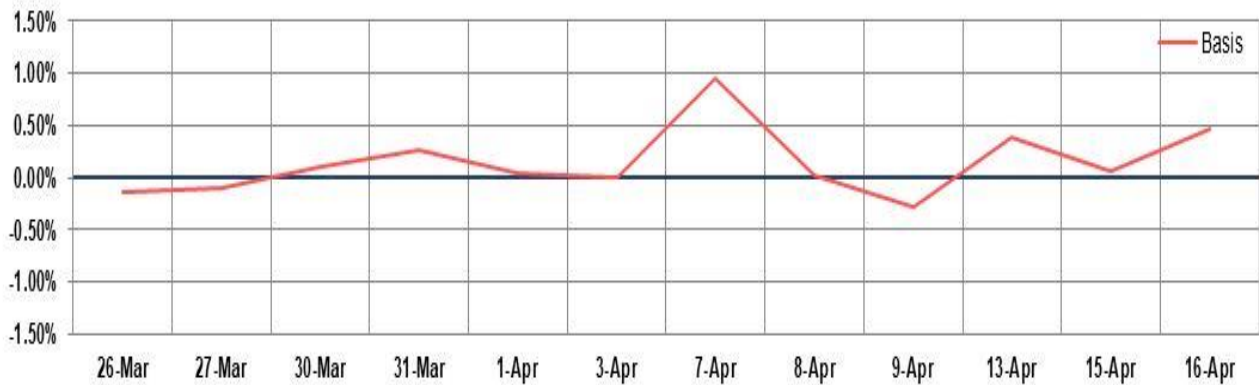
In a volatile trading session, Indian stock markets traded in green for most part of the day and ended with gains of over half a percent, on the back of buying by participants. With that, the markets snapped two sessions' losing streak, recapturing their crucial 8,990 (Nifty) and 30,600 (Sensex) bastions. Domestic bourses made negative start, tracking losses in global markets as investors fretted over rising number of Covid-19 cases and its impact on the world economy. Sentiments remained in lacklustre mood as the government data showed that India's merchandise exports plunged by 34.57% in March 2020 as compared to same period of last year, due to a steep decline in shipments of leather, gems and jewellery and petroleum products. This is expected to be the steepest fall in monthly exports since 2008-09, when shipments dipped by 33.3% in March 2009. Imports during March 2020 too decreased by 28.72% to \$31.16 billion as compared to \$43.72 billion in March 2019.

However, markets have recouped all of their losses and traded higher in late morning deals, taking support from NITI Aayog Vice Chairman Rajiv Kumar's statement that India's gross domestic product (GDP) will see strong recovery from the second quarter (Q2) of the current fiscal year (FY21) as economic activities resume. He also hoped that the government will unveil fiscal measures to jumpstart growth, which has plummeted due to the COVID-19 crisis.

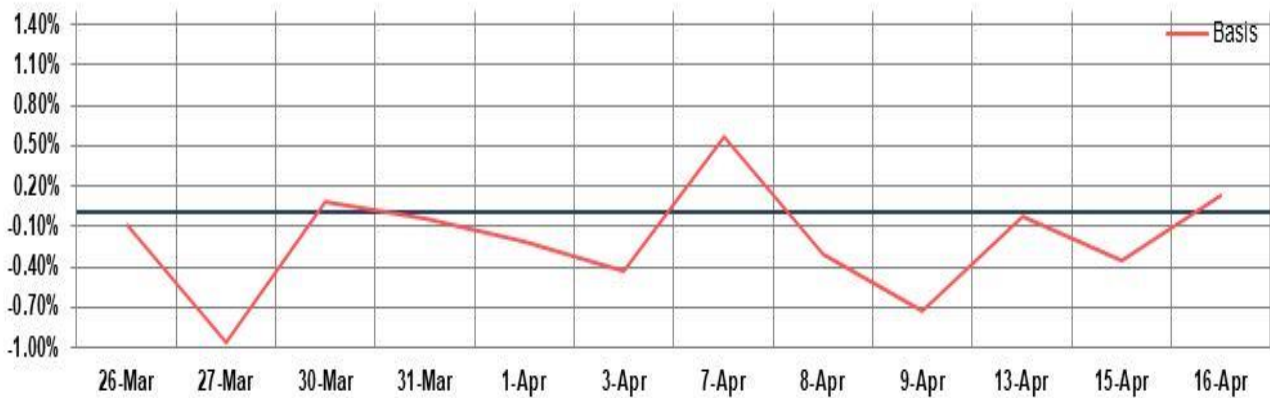
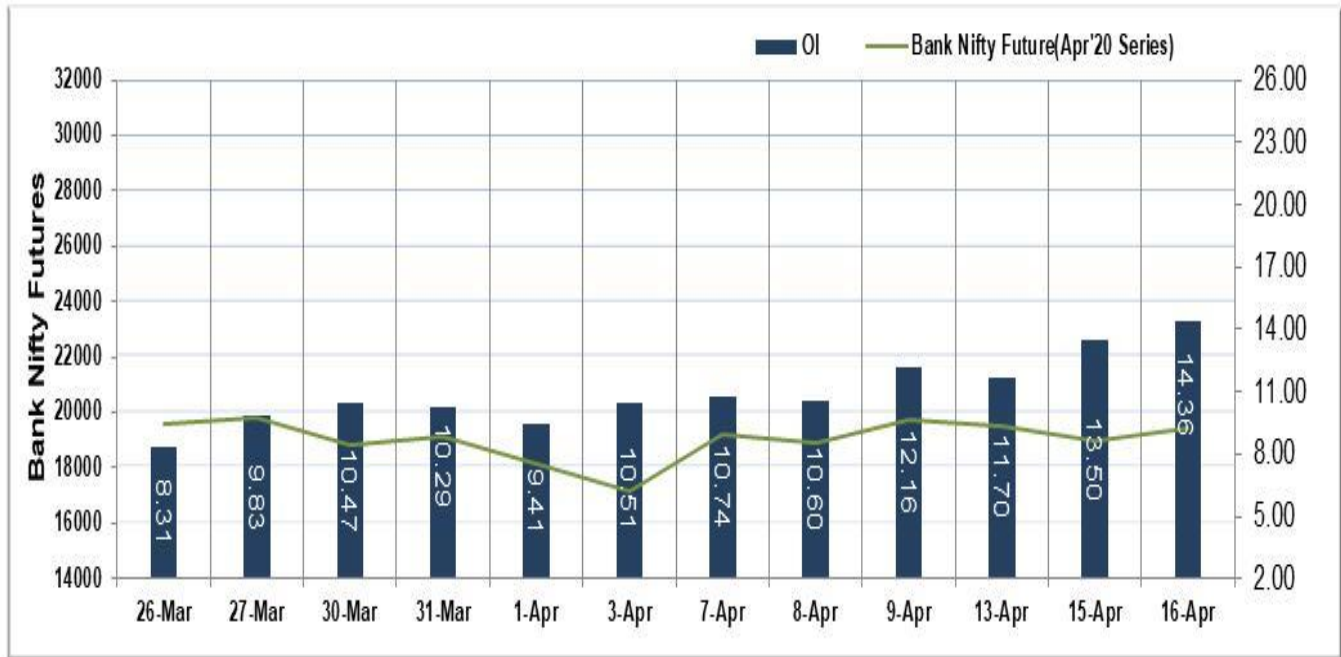
Market TO	Current	Previous	Net%
BSE CASH	2192	4072	(46)
NSE CASH	49966	64729	(23)
NSE FO	1955640	1109945	76

FII Derivatives	Buy	Sell	Net
Ind. Futures	7111.53	6750.89	361
Ind. Options	176210	174436	837
Stk. Futures	21653	21305	644
Stk. Options	1336.26	1366.82	(31)

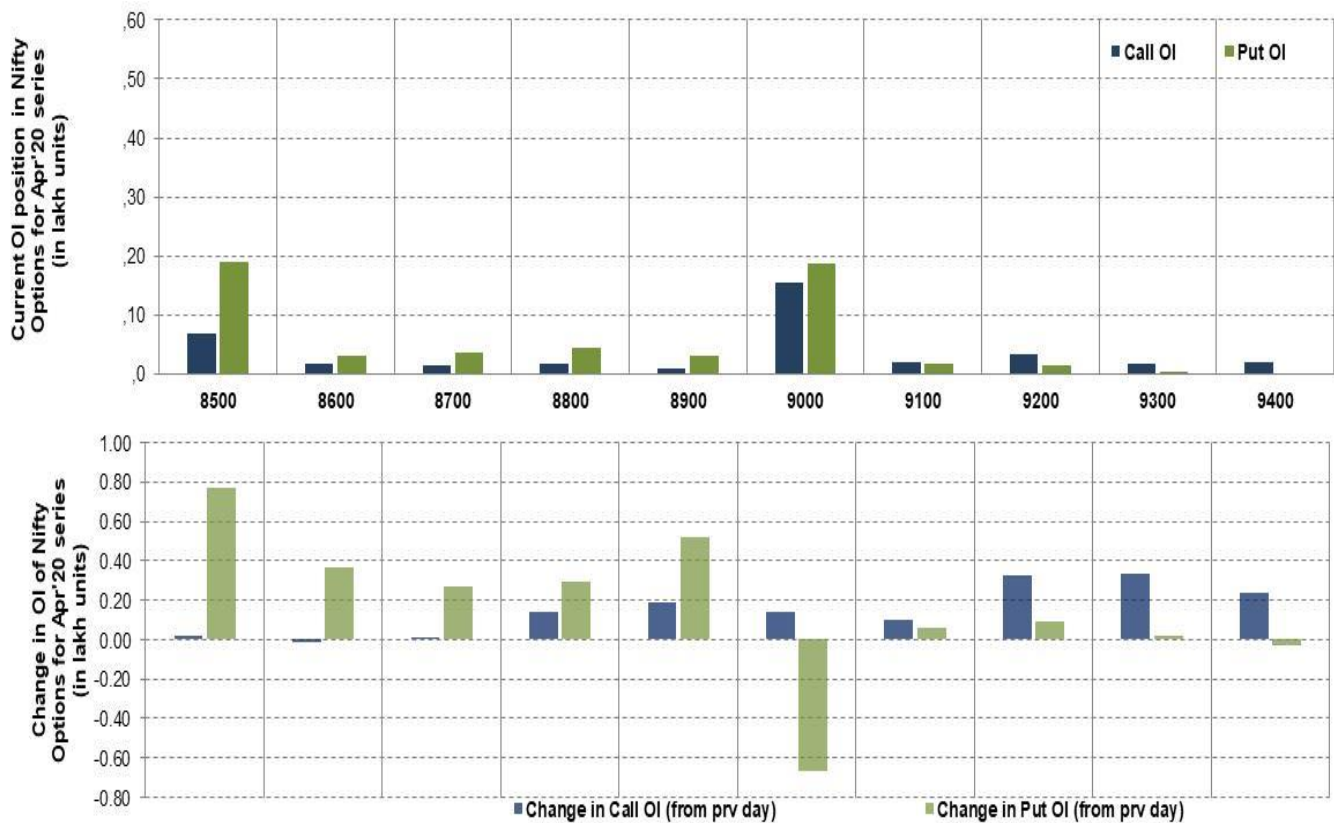
Nifty Futures



Bank Nifty Futures



Nifty Options

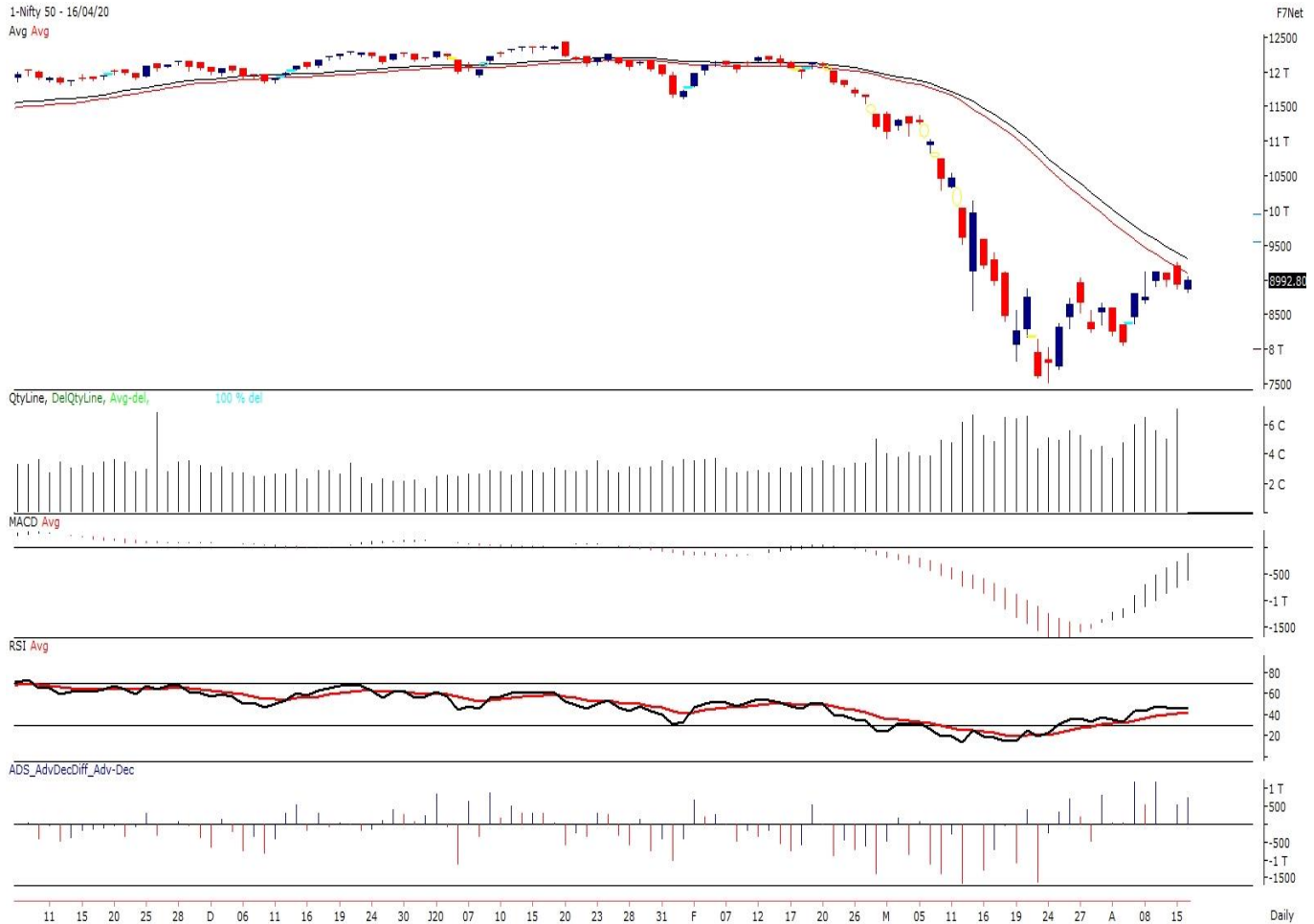


Note – Change in OI of Nifty Options refers to change from previous trading day
 Source-NSE, SIHL Derivatives Research (Institutional Equities)

- Among Nifty calls 9,000SP from the April month expiry was the most active call with an addition of 0.01 million in open interest.
- Among Nifty puts 8,500SP from the April month expiry was the most active put with an addition of 0.10 million open interests.
- The maximum OI outstanding for Calls was at 9,000 SP (1.54mn) and that for Puts was at 8,500 SP (1.90mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 16/04/20
Avg Avg



Nifty Cash prices have settled at 8992.80 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.

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.