

# 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	Disclaimer

## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11203	11040	11121	11231	11313	11423	Buy	Neutral	Sell
Sensex	38071	37458	37765	38191	38497	38923	Buy	Neutral	Sell
Nifty Futures	11212	11068	11140	11242	11313	11415	Buy	Neutral	Sell
Bank Nifty	22077	21670	21873	22110	22313	22550	Neutral	Neutral	Sell
CNX IT	17881	17599	17740	17924	18065	18250	Buy	Buy	Neutral
CNX Midcap	15535	15373	15454	15558	15639	15743	Buy	Neutral	Sell
CNX Small Cap	5023	4971	4997	5039	5065	5108	Buy	Neutral	Sell

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	38071.13	-421.8	-1.10
NIFTY	11202.85	-97.70	-0.86
MIDCAP	13762.55	93.63	0.68
SMLCAP	12972.35	54.93	0.43
BSEFMC	11464.58	19.97	0.17
AUTO	16595.73	-201.1	-1.20
POWER	1557.01	2.19	0.14
REALTY	1559.83	-0.52	-0.03
BSE IT	18061.66	-182.0	-1.00
BANKEX	25067.17	-3.98	-0.02
OILGAS	13573.54	-148.1	-1.08
METAL	7851.14	76.46	0.98

Currency Futures	Close	Pre. Pts	% Chg
27-Aug-20 USD-INR	74.96	-0.09	-0.12
27-Aug-20 EUR-INR	87.90	-0.14	-0.16
27-Aug-20 GBP-INR	97.14	0.53	0.55
27-Aug-20 JPY- INR	71.37	0.04	0.06

Advance/ Decline	Adv	Dec	Un Ch.
NSE	998	870	100
BSE	1339	1358	134

FII/DII Capital Mkt*	Buy	Sell	Net
FII	5725	6078	(353)
DII	4301	4807	(506)

\*NOTE: - FII AND DII data figure is provisional

## Market Commentary

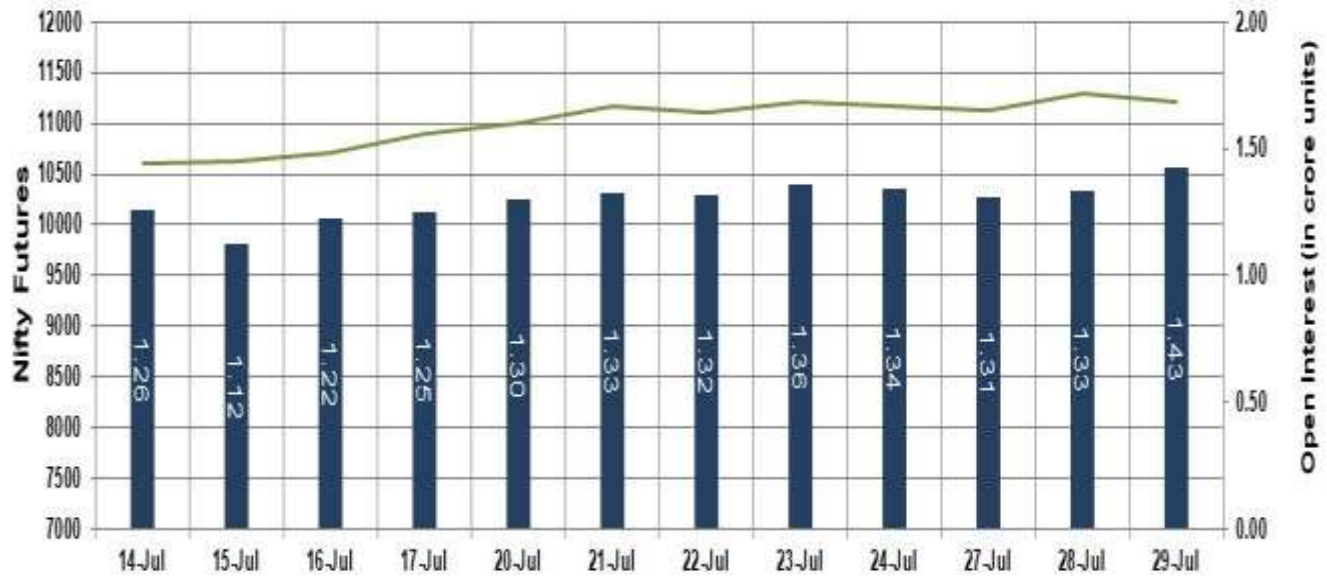
Indian equity benchmarks ended Wednesday's highly volatile session in the negative territory following a mixed trend in Asian peers as investors await the US Federal Reserve's interest rate decision. Markets made a cautious start and traded on gloomy note throughout the session, as fast-rising Covid-19 cases kept sentiments subdued. Sentiments remained down-beat as global forecasting firm Oxford Economics expects India's GDP growth to lose momentum from late third quarter (October-December) of the current fiscal as the push from the initial reopening fades. It further said India fares the worst in its Asia recovery scorecard, implying that the country will likely take the longest among major economies to converge to its pre-coronavirus growth level.

Key gauges witnessed selling pressure at higher zones in late afternoon session, as private report stated that the outlook for India's reeling economy has worsened again as business activity slows and COVID-19 infections soar. Traders shrugged off industry body CII's statement that high frequency indicators are showing a material improvement as compared to multi-year low seen in April, and pointing towards a V-shaped recovery after the economy suffered on account of lockdown amid the coronavirus pandemic. Investors also overlooked Union Minister Nitin Gadkari's statement that the government is making efforts to attract FDI in infrastructure sector to address liquidity crunch faced by the COVID-19-hit economy.

Market TO	Current	Previous	Net%
BSE CASH	3572	3202	12
NSE CASH	62584	60414	4
NSE FO	2262937	1755818	29

FII Derivatives	Buy	Sell	Net
Ind. Futures	6791.93	7610.94	(819)
Ind. Options	176210	174436	564
Stk. Futures	21653	21305	(292)
Stk. Options	6088.68	6116.02	(27)

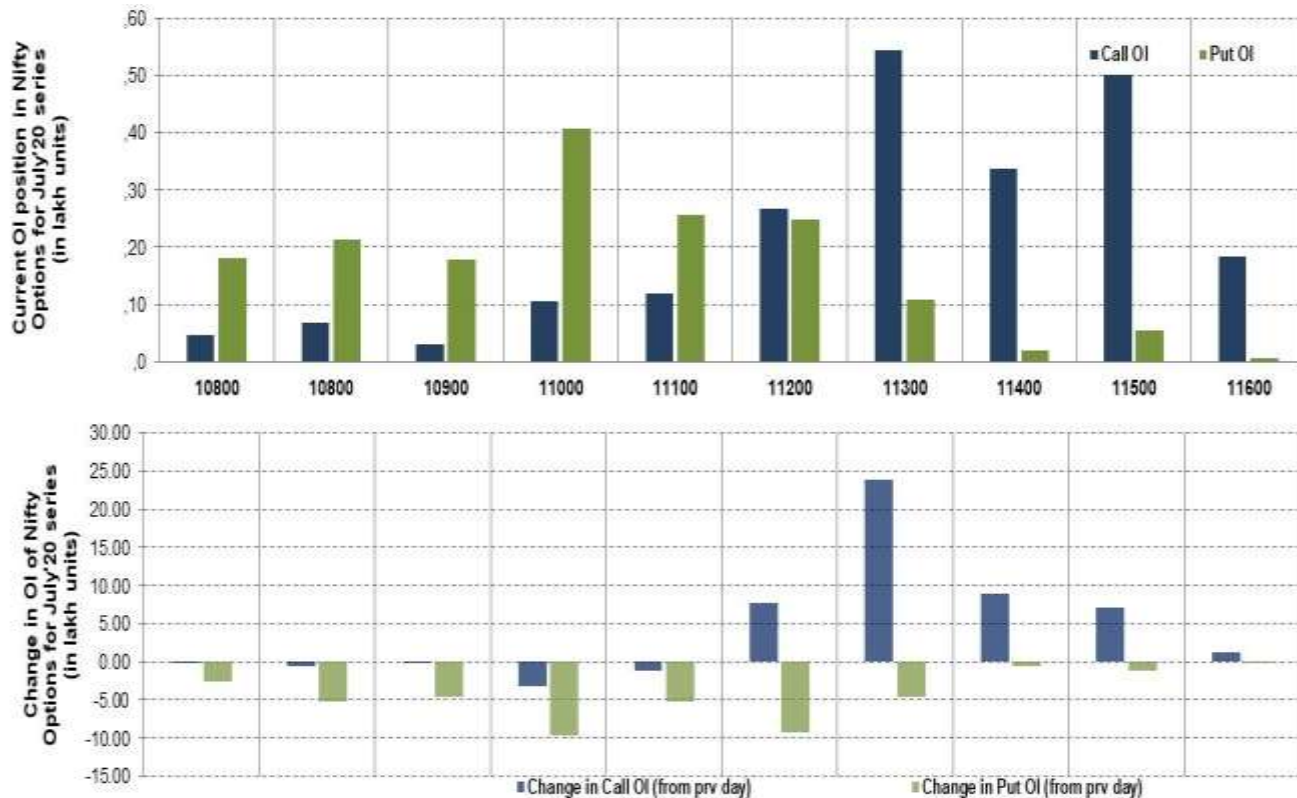
## Nifty Futures



## 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 11,300 SP from the July month expiry was the most active call with an addition of 2.40 million in open interest.
- Among Nifty puts 11,000 SP from the July month expiry was the most active put with a reduction of 1.00million open interests.
- The maximum OI outstanding for Calls was at 11,300 SP (5.44mn) and that for Puts was at 11,000 SP (4.10mn)

## Nifty Technical & Indices Levels

1-Nifty 50 - 29/07/20

Avg Avg



Nifty Cash prices have settled at 11202.85 down by 0.86 percent from the previous close. On the upper side it has resistance of 11270 and 11360 levels, while lower side it has support of 11130 and 11030 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.