

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11102	10947	11025	11162	11240	11377	Neutral	Neutral	Sell
Sensex	37736	37207	37472	37943	38207	38678	Neutral	Neutral	Sell
Nifty Futures	11101	10944	11023	11157	11235	11370	Neutral	Neutral	Sell
Bank Nifty	21647	21154	21400	21827	22073	22499	Neutral	Neutral	Sell
CNX IT	18004	17789	17896	18074	18182	18360	Buy	Buy	Neutral
CNX Midcap	15406	15215	15310	15471	15566	15727	Neutral	Neutral	Sell
CNX Small Cap	4969	4890	4929	4993	5033	5097	Neutral	Neutral	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	37736.07	-335.1	-0.88
NIFTY	11102.15	-100.7	-0.90
MIDCAP	13709.72	-52.83	-0.38
SMLCAP	12916.27	-56.08	-0.43
BSEFMC	11366.33	-98.25	-0.86
AUTO	16497.98	-97.75	-0.59
POWER	1533.32	-23.69	-1.52
REALTY	1555.91	-3.92	-0.25
BSE IT	18176.66	115.00	0.64
BANKEX	24626.99	-440.2	-1.76
OILGAS	13274.53	-299.0	-2.20
METAL	7763.97	-87.17	-1.11

Currency Futures	Close	Pre. Pts	% Chg
27-Aug-20 USD-INR	75.07	0.12	0.16
27-Aug-20 EUR-INR	88.25	0.34	0.39
27-Aug-20 GBP-INR	97.69	0.58	0.60
27-Aug-20 JPY- INR	71.42	0.08	0.12

Advance/ Decline	Adv	Dec	Un Ch.
NSE	673	1213	88
BSE	1023	1631	158

FII/DII Capital Mkt*	Buy	Sell	Net
FII	6462	6255	207
DII	5558	5946	(387)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

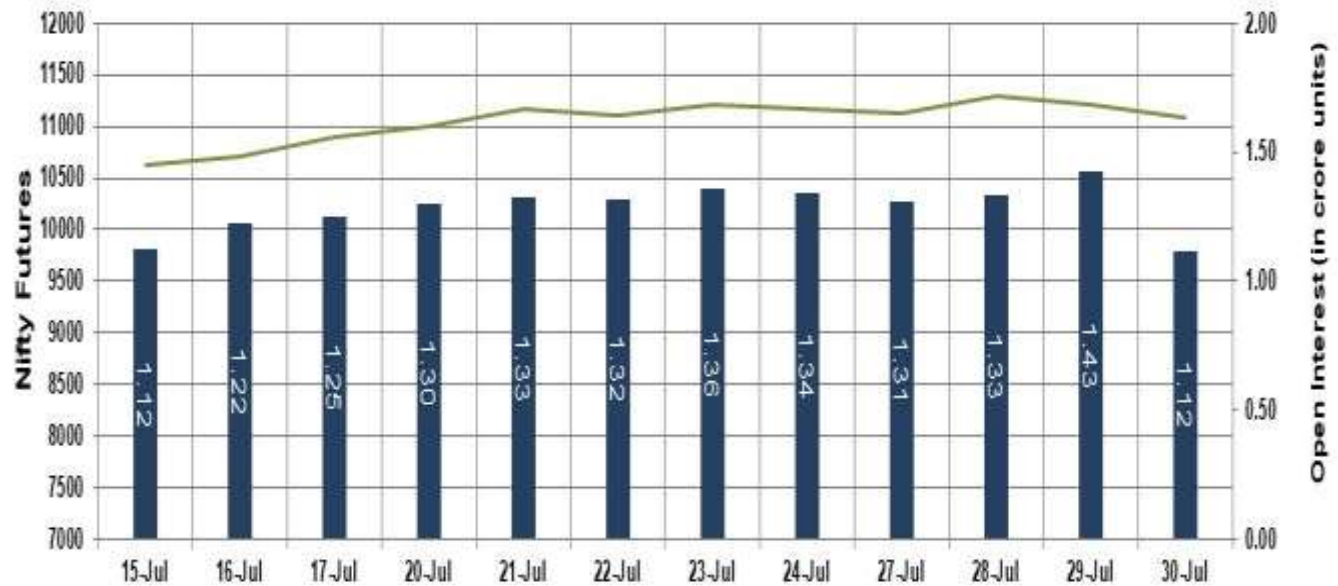
Indian equity benchmarks erased early gains to end lower for the second straight session on Thursday, tracking weak cues from global markets and record rise in Covid-19 cases. The start of the markets was on a promising note, as traders took encouragement with the International Monetary Fund's (IMF) statement that the stimulus measures taken by India are substantial, but there is more scope for such measures even after considering the limited fiscal space. Traders took note of report that the Ministry of Home Affairs (MHA) issued new guidelines for opening up of more activities in areas outside containment zones, as a part of Unlock 3.0, which will come into effect from August 1. The process of phased re-opening of activities has been extended further.

But, markets lost momentum and turned negative in the second half of the session, as domestic traders got cautious about former RBI deputy governor Viral Acharya's statement the suspension of the bankruptcy code for a whole year could be a potential problem for the country. Some weakness also came as Federal Reserve expressed concern that the viral outbreak will act as a drag on the economy and hiring in coming months and that it plans to keep its benchmark short-term interest rate pegged near zero. Adding some worries on the street, Moody's Investors Service said that the Reserve Bank of India's recent financial stability report and results of banking system stress tests show that banks' gross non-performing assets will rise meaningfully under all four stress test scenarios with their common equity tier one ratio declining by one to two percentage points.

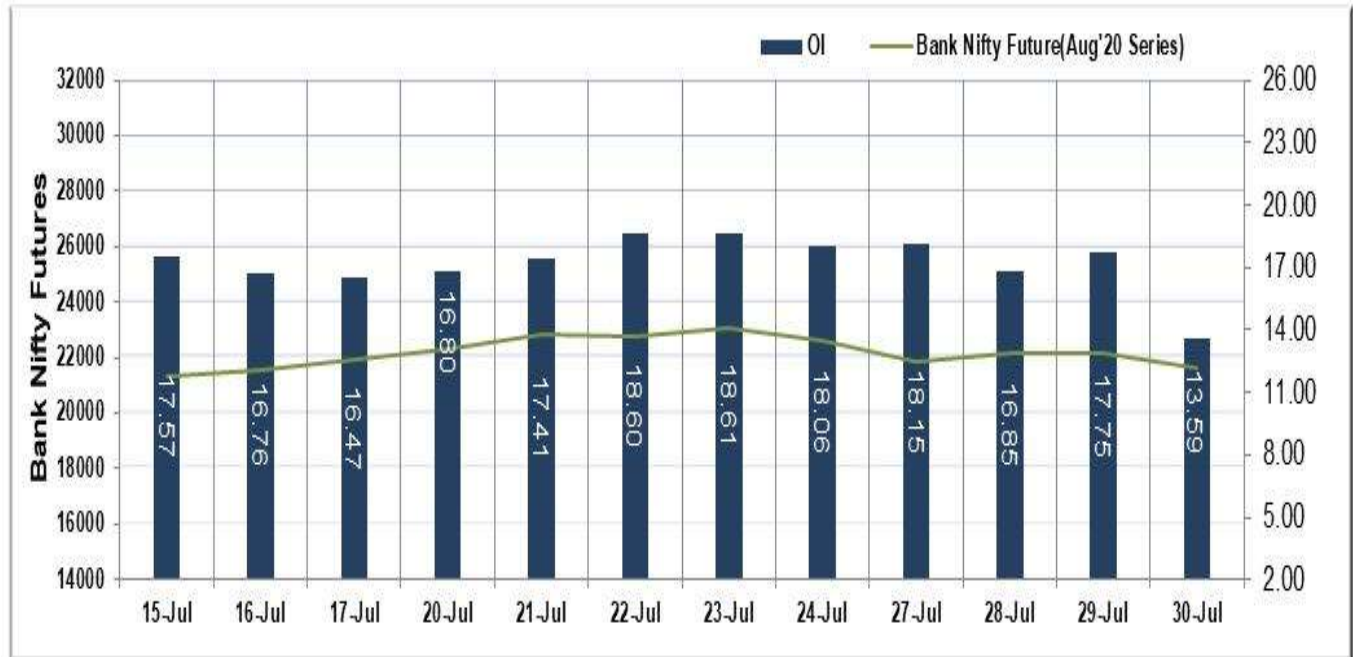
BSE CASH	3741	3572	5
NSE CASH	64344	62584	3
NSE FO	4188028	2262937	85

FII Derivatives	Buy	Sell	Net
Ind. Futures	6858.84	6319.98	539
Ind. Options	176210	174436	1426
Stk. Futures	21653	21305	395
Stk. Options	3424.80	3148.07	277

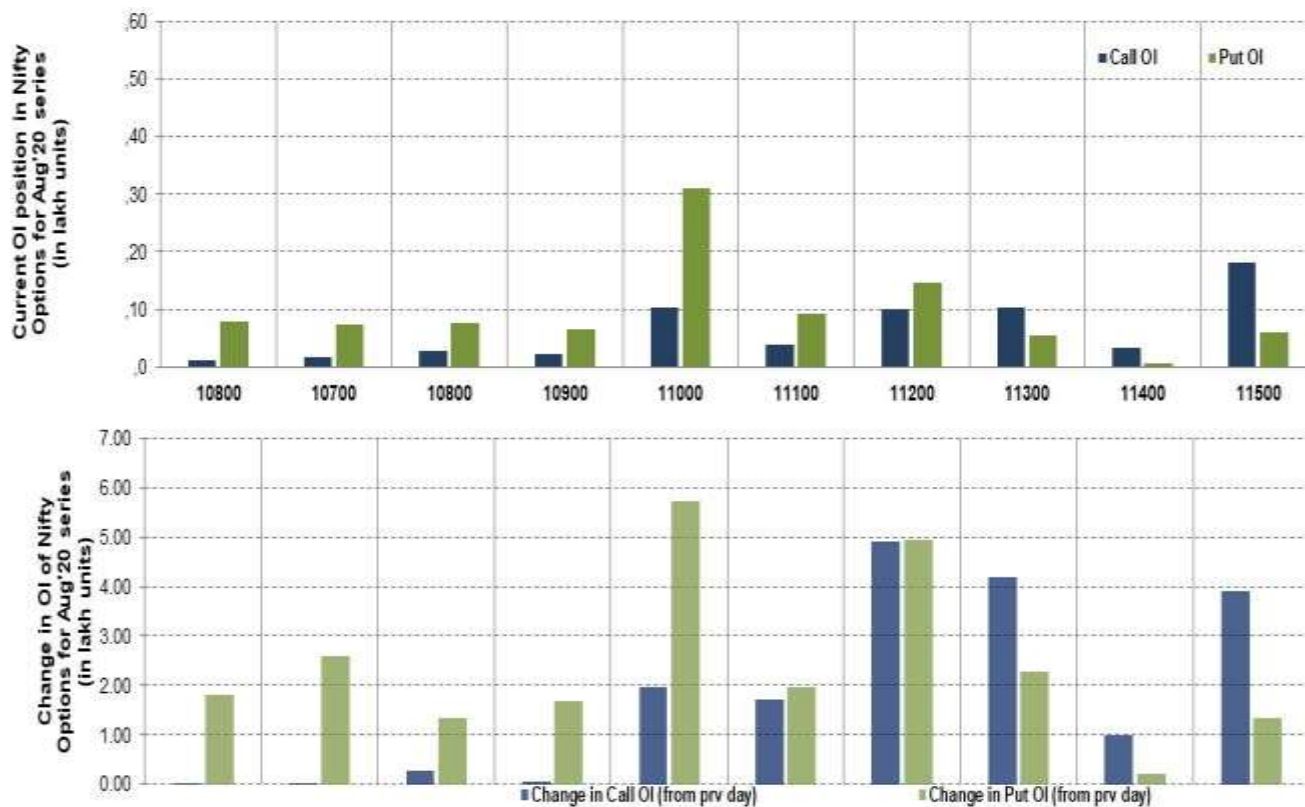
Nifty Futures



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 11,500 SP from the Aug month expiry was the most active call with an addition of 0.40 million in open interest.
- Among Nifty puts 11,000 SP from the Aug month expiry was the most active put with an addition of 0.60 million open interests.
- The maximum OI outstanding for Calls was at 11,500 SP (1.80mn) and that for Puts was at 11,000 SP (3.10mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 30/07/20

Avg Avg



Nifty Cash prices have settled at 11102.15 down by 0.90 percent from the previous close. On the upper side it has resistance of 11190 and 11250 levels, while lower side it has support of 11030 and 10950 levels. Intraday traders should be cautious and take position accordingly.

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