

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11073	10960	11017	11084	11140	11207	Neutral	Buy	Neutral
Sensex	37607	37179	37393	37645	37859	38112	Neutral	Buy	Neutral
Nifty Futures	11096	10965	11031	11090	11156	11215	Neutral	Buy	Neutral
Bank Nifty	21640	21175	21408	21607	21840	22039	Neutral	Sell	Sell
CNX IT	18072	17667	17870	18112	18314	18556	Buy	Buy	Buy
CNX Midcap	15471	15278	15375	15442	15538	15606	Buy	Neutral	Neutral
CNX Small Cap	5011	4921	4966	4995	5039	5068	Buy	Neutral	Neutral

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	37606.89	-129.2	-0.34
NIFTY	11073.45	-28.70	-0.26
MIDCAP	13759.11	49.39	0.36
SMLCAP	1302176	105.49	0.82
BSEFMC	11445.45	79.12	0.70
AUTO	16489.64	-8.34	-0.05
POWER	1538.93	5.61	0.37
REALTY	1575.68	19.77	1.27
BSE IT	18251.06	74.40	0.41
BANKEX	24599.48	-27.51	-0.11
OILGAS	13174.29	-100.2	-0.76
METAL	7825.67	61.70	0.79

Currency Futures	Close	Pre. Pts	% Chg
27-Aug-20 USD-INR	75.00	-0.08	-0.11
27-Aug-20 EUR-INR	88.68	0.47	0.53
27-Aug-20 GBP-INR	98.44	0.76	0.78
27-Aug-20 JPY- INR	71.50	0.01	0.09

Advance/ Decline	Adv	Dec	Un Ch.
NSE	821	1021	85
BSE	1177	1487	171

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4283	5242	(959)
DII	4448	4005	443

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

## Market Commentary

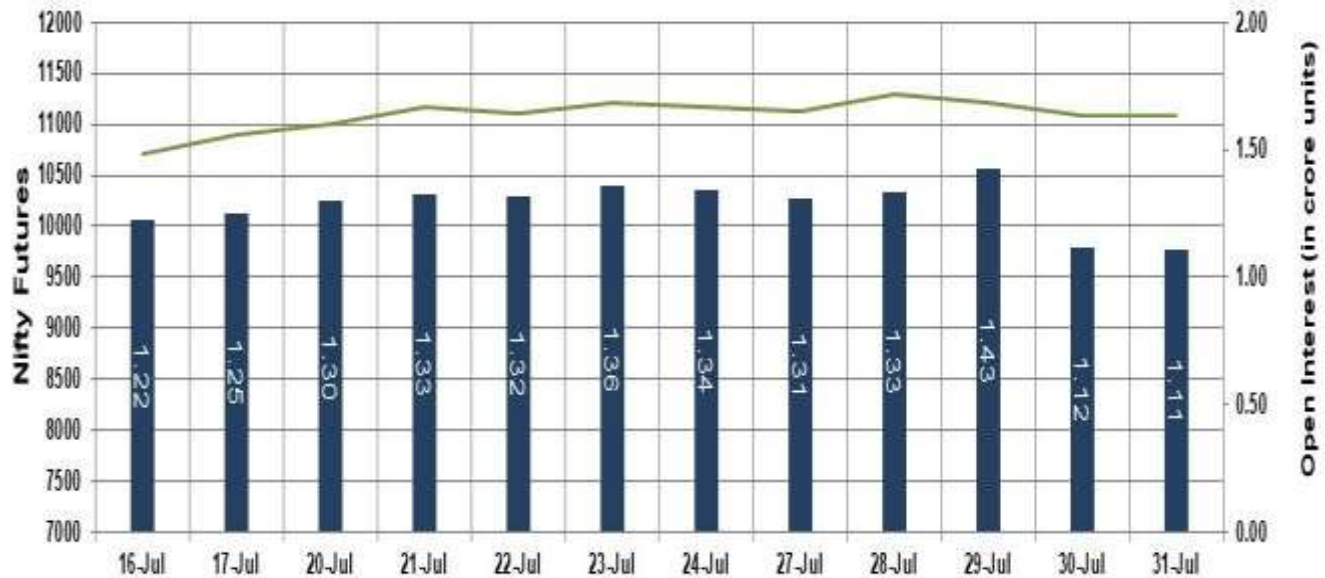
Indian equity benchmarks struggled for direction on Friday and closed lower for the third day in a row, weighed down by heavyweights Reliance Industries (RIL) and the HDFC twins. After making a cautious start, markets managed to keep their heads over neutral lines, taking support from trade body CII's statement that the new set of relaxations introduced while extending the lockdown till August 31 in Tamil Nadu would pave way for quick revival of the economy besides ensuring livelihood of people. Adding some optimism, Commerce and Industry Minister Piyush Goyal said that the government is working on production-linked incentives for 12 major sectors like Active Pharmaceutical Ingredients and electronics.

But, key indices soon turned negative in late morning session as weak global markets following disappointing US gross domestic product (GDP) data, dented investor sentiment. Besides, another record spike in Covid-19 infections in the country kept the investors nervous. Investors also maintained cautious approach, as Reserve Bank of India is likely to leave repo rate unchanged in the upcoming policy review meeting and the Monetary Policy Committee may look for 'unconventional policy measures' to ensure financial stability. Market participants took a note of Former Reserve Bank of India (RBI) Governor Raghuram Rajan's statement that bold government reform that triggers 'animal spirits' and implemented effectively is essential for India to come out of the Covid-19 setbacks.

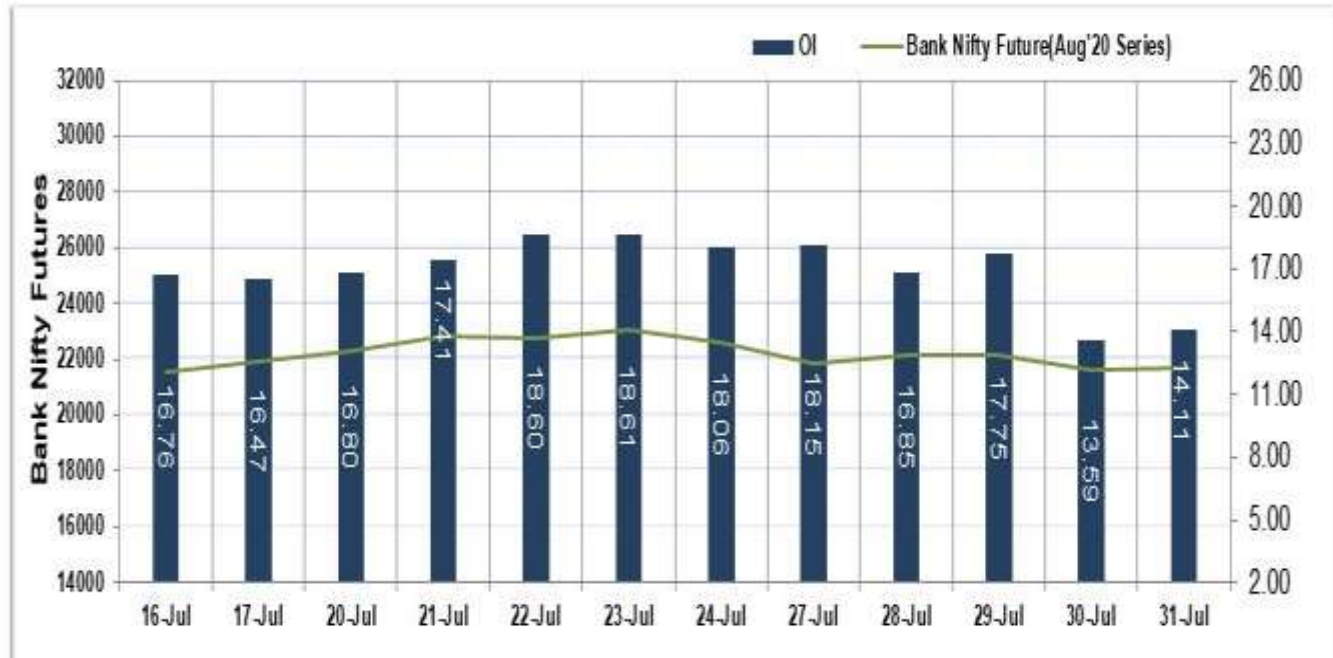
Market TO	Current	Previous	Net%
BSE CASH	3514	3741	(6)
NSE CASH	62139	64344	(3)
NSE FO	1137132	4188028	(73)

FII Derivatives	Buy	Sell	Net
Ind. Futures	4273.18	4242.84	30
Ind. Options	176210	174436	246
Stk. Futures	21653	21305	(629)
Stk. Options	5953.75	5698.06	256

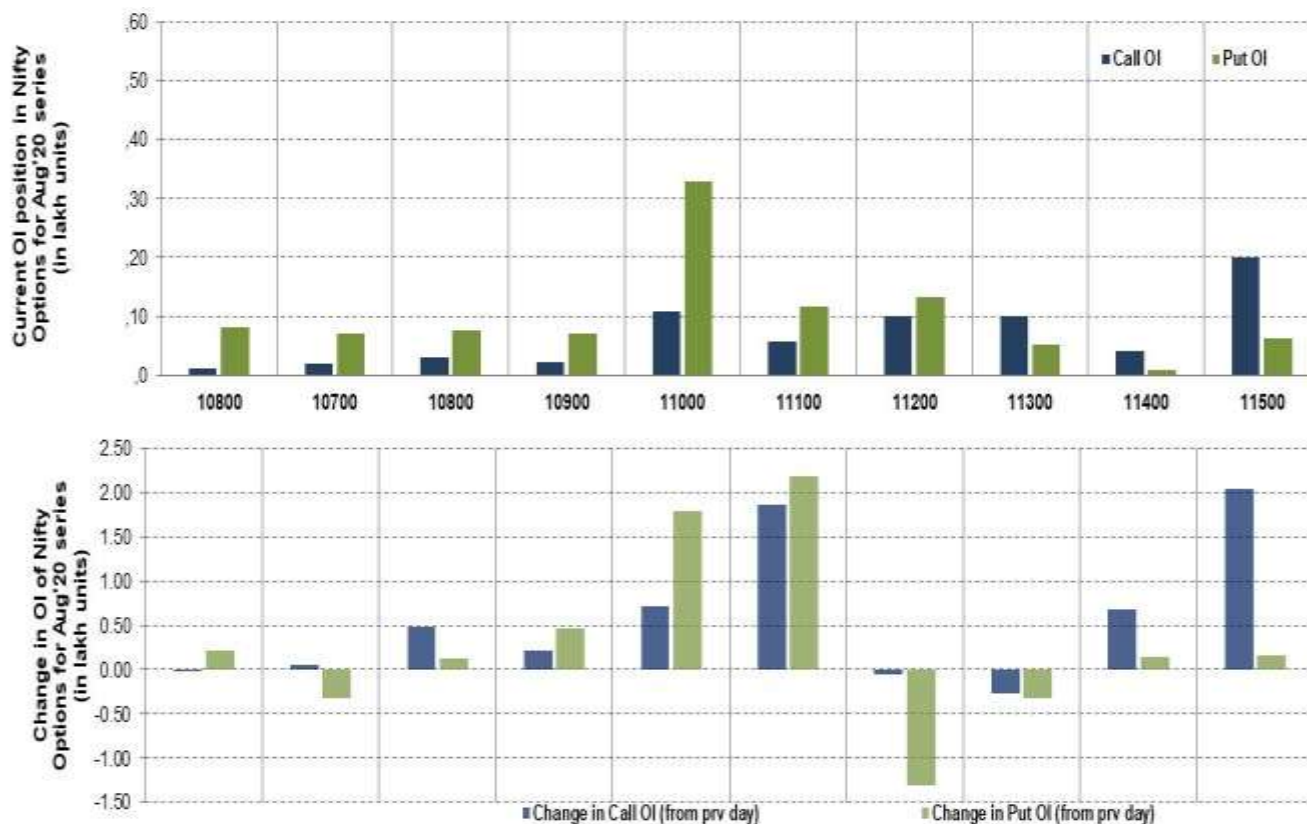
## Nifty Futures



## Bank Nifty Futures



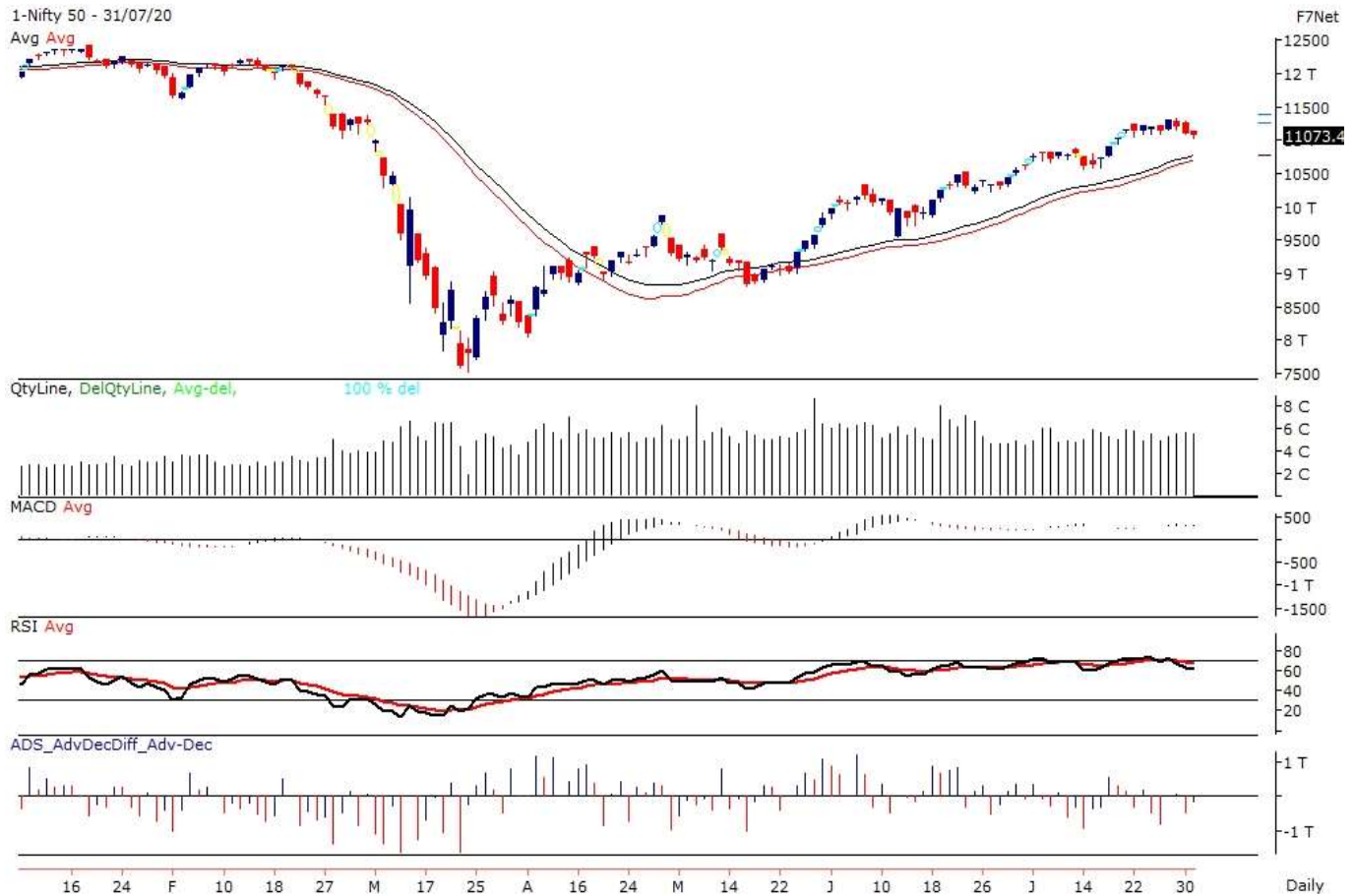
## Nifty Options



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 0.20 million in open interest.
- Among Nifty puts 11,000 SP from the Aug month expiry was the most active put with an addition of 0.18 million open interests.
- The maximum OI outstanding for Calls was at 11,500 SP (2.00mn) and that for Puts was at 11,000 SP (3.30mn)

## Nifty Technical & Indices Levels



Nifty Cash prices have settled at 11073.45 down by 0.26 percent from the previous close. On the upper side it has resistance of 11180 and 11250 levels, while lower side it has support of 11010 and 10930 levels. Intraday traders should be cautious and take position accordingly.

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