

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10892	10768	10830	10944	11006	11120	Neutral	Buy	Neutral
Sensex	36940	36464	36702	37149	37387	37834	Neutral	Buy	Neutral
Nifty Futures	10916	10797	10857	10943	11002	11088	Neutral	Buy	Neutral
Bank Nifty	21072	20703	20888	21216	21400	21728	Neutral	Sell	Sell
CNX IT	17966	17682	17824	17982	18124	18283	Buy	Buy	Buy
CNX Midcap	15469	15355	15412	15509	15566	15663	Buy	Neutral	Neutral
CNX Small Cap	5062	4982	5022	5052	5092	5122	Buy	Neutral	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	36939.60	-667.3	-1.77
NIFTY	10891.60	-181.8	-1.64
MIDCAP	13716.79	-42.32	-0.31
SMLCAP	13154.61	132.85	1.02
BSEFMC	11418.14	-27.31	-0.24
AUTO	16398.68	-90.96	-0.55
POWER	1527.65	-11.28	-0.73
REALTY	1557.47	-18.21	-1.16
BSE IT	18133.07	-118.0	-0.65
BANKEX	23926.98	-672.5	-2.73
OILGAS	12980.43	-193.9	-1.47
METAL	7859.92	34.25	0.44

Currency Futures	Close	Pre. Pts	% Chg
27-Aug-20 USD-INR	75.45	0.44	0.58
27-Aug-20 EUR-INR	88.46	-0.30	-0.33
27-Aug-20 GBP-INR	98.19	-0.28	-0.28
27-Aug-20 JPY- INR	71.07	-0.49	-0.68

Advance/ Decline	Adv	Dec	Un Ch.
NSE	977	876	111
BSE	1377	1268	185

FII/DII Capital Mkt*	Buy	Sell	Net
FII	13300	5481	7818
DII	4720	4855	(136)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

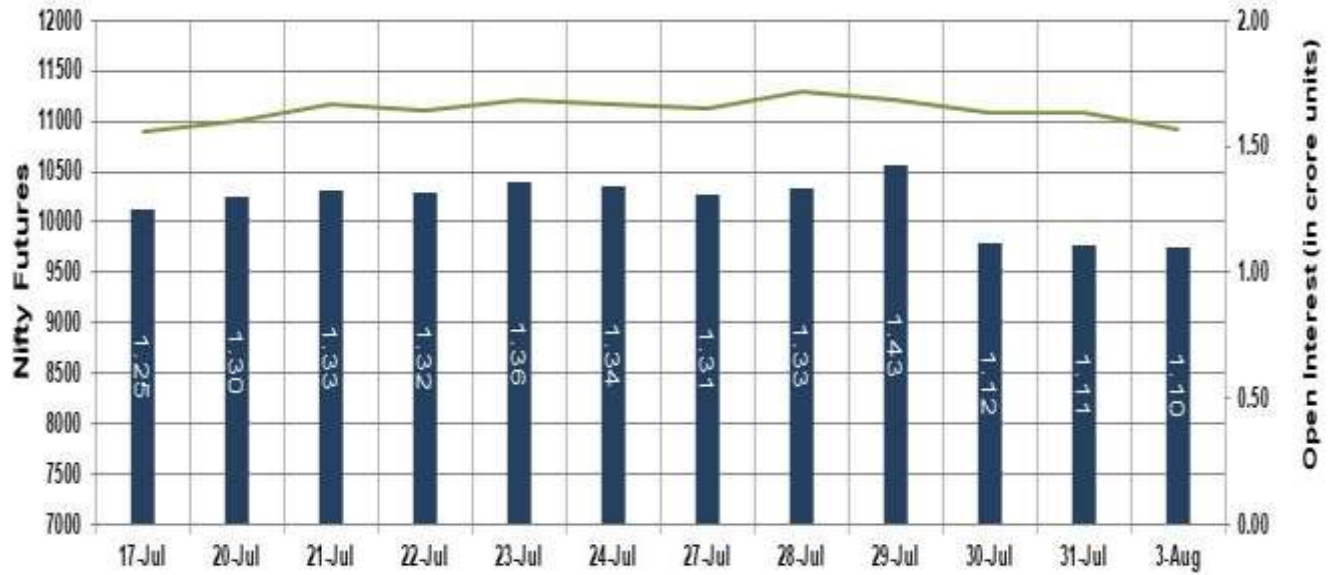
Extending their losing streak for fourth straight session, Indian equity benchmarks ended Monday's trade on a pessimistic note with losses of over one and half a percent each, on the back of sustained selling by investors owing to muted earnings by some corporate. A weak trend in other Asian markets along with concerns over rising Covid-19 cases also added pressure on the markets. After gap-down opening, the domestic bourses never looked in recovery mood and continued moving northward to end near intraday lows, breaching their crucial support levels of 36,950 (Sensex) and 10,900 (Nifty). Sentiments remained subdued with union Finance Minister Nirmala Sitharaman's statement that the coronavirus pandemic has definitely hit the supply chains which are continuing to disrupt the economic revival

Markets remained under pressure in late afternoon session, as a monthly survey showed India's manufacturing sector activity contracted at a slightly faster pace in July as demand conditions remained subdued amid prolonged closures, following which firms reduced both staff numbers as well as purchasing activity. The headline seasonally adjusted IHS Markit India Manufacturing Purchasing Managers' Index (PMI) stood at 46 in July, down from 47.2 in June. Adding anxiety among traders, Finance Ministry said that the GST collections in July fell to Rs 87,422 crore from Rs 90,917 crore in June. However, July collections are higher than Rs 62,009 crore in May and Rs 32,294 crore in April.

Market TO	Current	Previous	Net%
BSE CASH	15403	3514	338
NSE CASH	58608	62139	(6)
NSE FO	1081113	1137132	(5)

FII Derivatives	Buy	Sell	Net
Ind. Futures	2938.74	5553.62	(2615)
Ind. Options	176210	174436	405
Stk. Futures	21653	21305	(1567)
Stk. Options	4930.33	4860.83	70

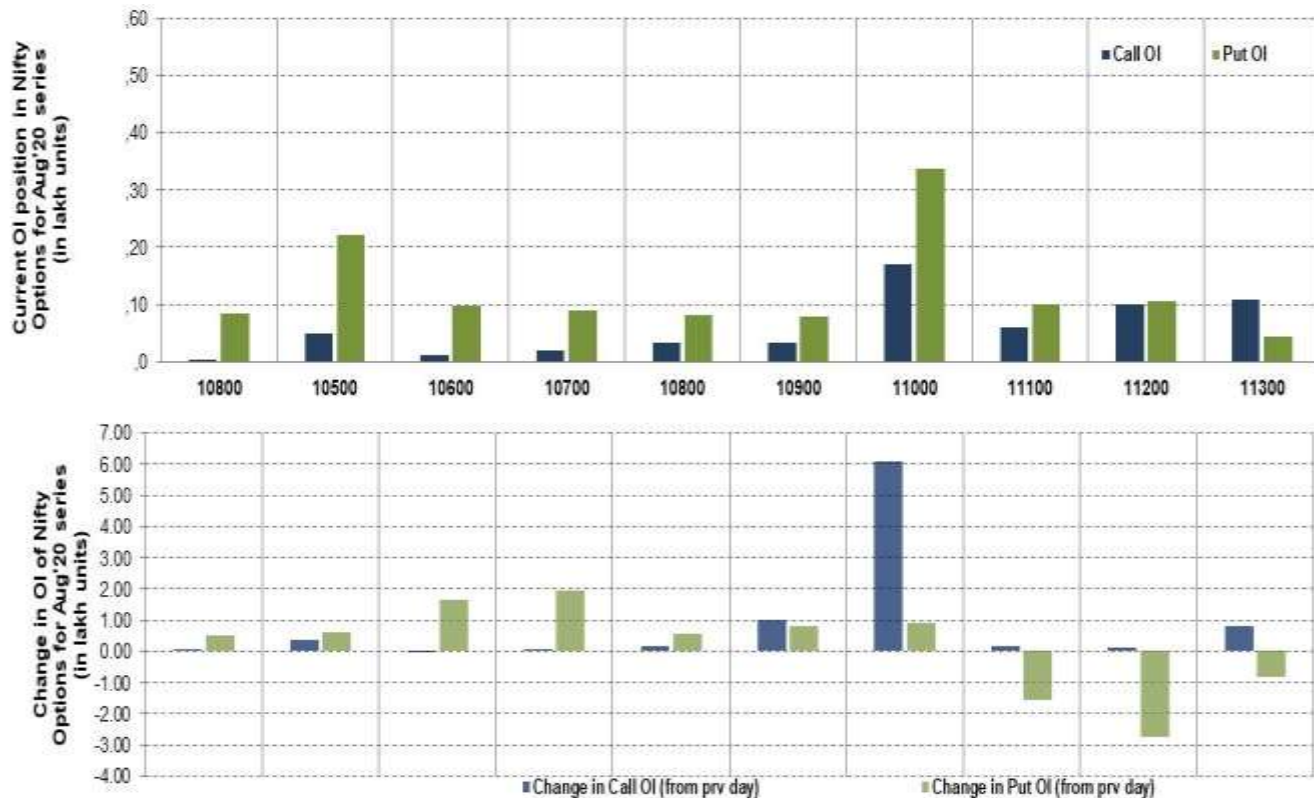
Nifty Futures



Bank Nifty Futures



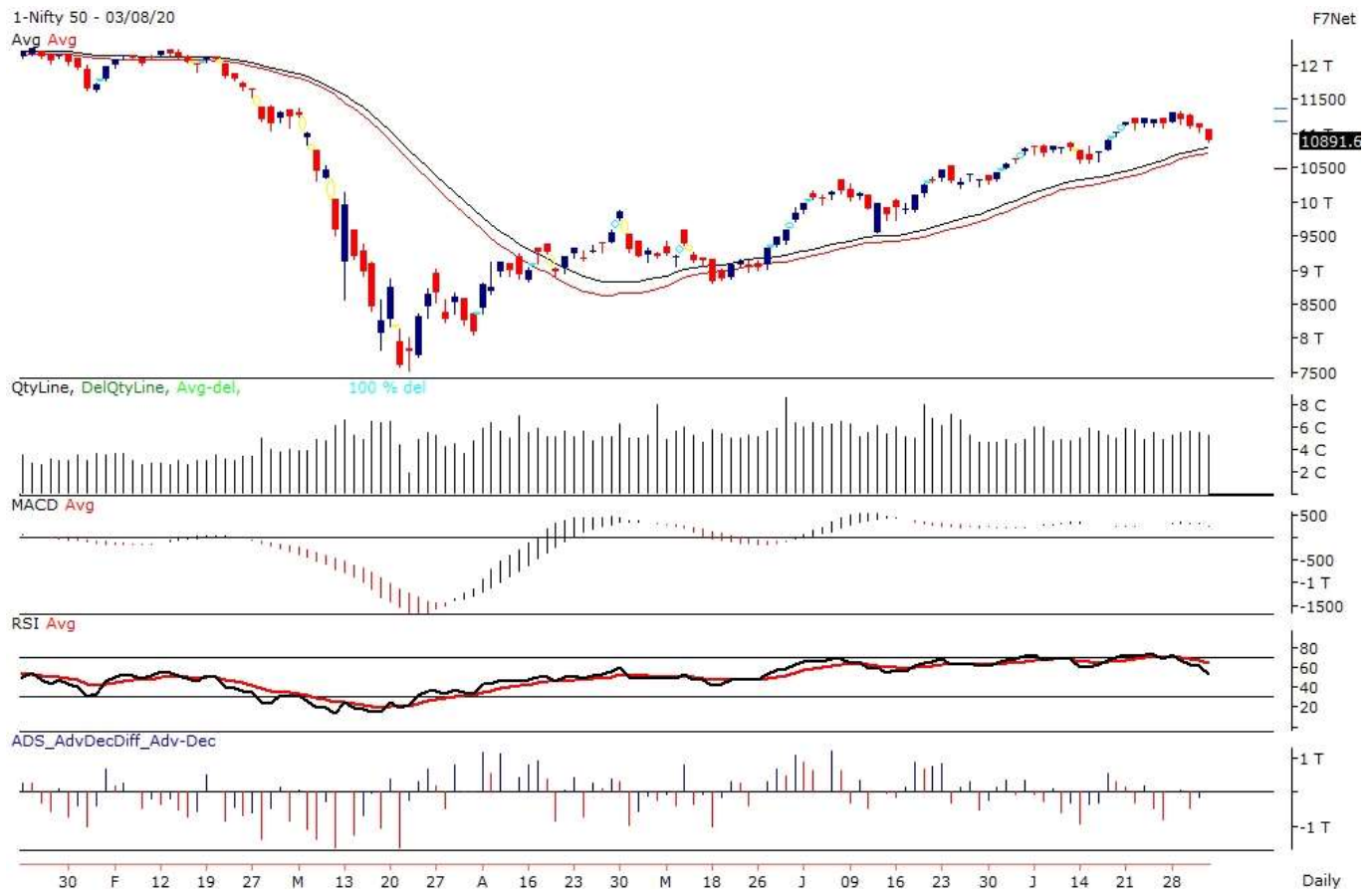
Nifty Options



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

- Among Nifty calls 11,000 SP from the Aug month expiry was the most active call with an addition of 0.61 million in open interest.
- Among Nifty puts 11,000 SP from the Aug month expiry was the most active put with an addition of 0.10 million open interests.
- The maximum OI outstanding for Calls was at 11,000 SP (1.70mn) and that for Puts was at 11,000 SP (3.40mn)

Nifty Technical & Indices Levels



Nifty Cash prices have settled at 10891.60 down by 1.64 percent from the previous close. On the upper side it has resistance of 10980 and 11070 levels, while lower side it has support of 10830 and 10710 levels. Intraday traders should be cautious and take position accordingly.

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