

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	11095	10834	10965	11039	11169	11243	Buy	Buy	Neutral
Sensex	37688	36716	37202	37474	37960	38232	Buy	Buy	Neutral
Nifty Futures	11110	10844	10977	11046	11179	11248	Buy	Buy	Neutral
Bank Nifty	21491	20856	21173	21375	21692	21893	Neutral	Sell	Sell
CNX IT	17808	17497	17652	17872	18028	18248	Neutral	Buy	Buy
CNX Midcap	15640	15449	15545	15605	15700	15760	Buy	Neutral	Neutral
CNX Small Cap	5132	5063	5097	5118	5152	5172	Buy	Neutral	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	37687.91	748.31	2.03
NIFTY	11095.25	203.5	1.87
MIDCAP	13856.44	139.65	1.02
SMLCAP	13316.96	162.35	1.23
BSEFMC	11469.79	51.65	0.45
AUTO	16649.71	251.03	-0.55
POWER	1537.52	9.87	0.65
REALTY	1588.72	31.25	2.01
BSE IT	18001.55	-131.5	-0.73
BANKEX	24388.12	461.14	1.93
OILGAS	13133.67	153.24	1.18
METAL	7957.17	97.25	1.24

Currency Futures	Close	Pre. Pts	% Chg
27-Aug-20 USD-INR	75.29	-0.15	-0.20
27-Aug-20 EUR-INR	88.57	0.10	0.12
27-Aug-20 GBP-INR	98.03	-0.16	-0.17
27-Aug-20 JPY- INR	70.98	-0.13	-0.19

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1220	643	92
BSE	1686	948	148

FII/DII Capital Mkt*	Buy	Sell	Net
FII	5426	4723	704
DII	3650	4316	(666)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

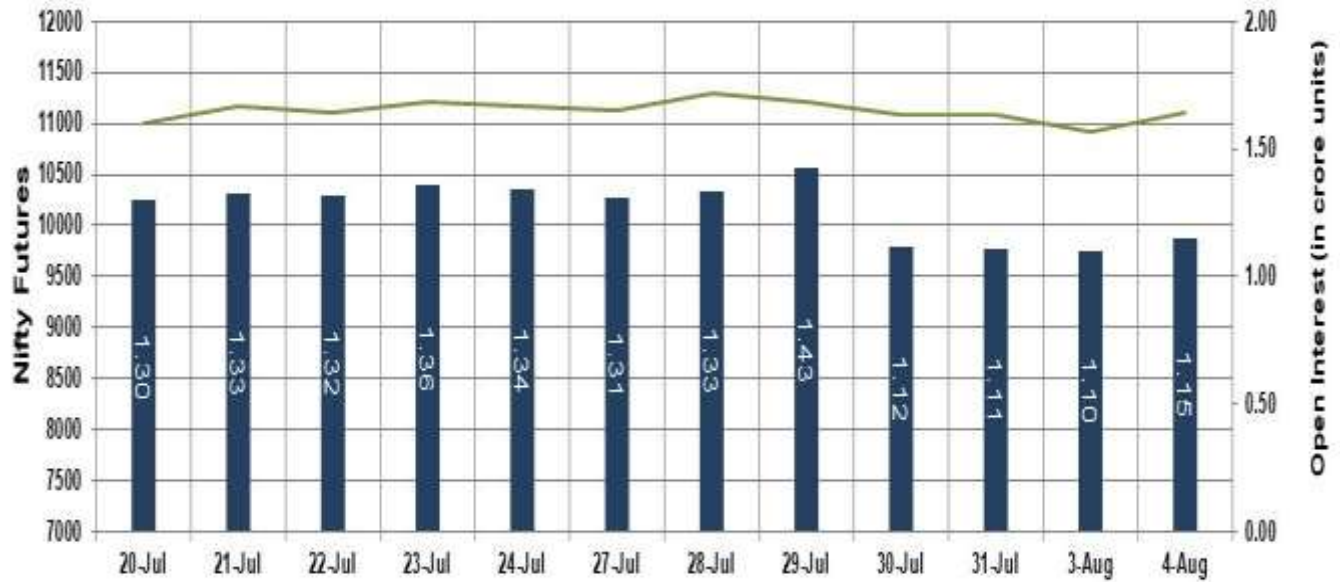
Tuesday turned out to be a fabulous day of trade for Indian equity benchmarks, where frontline gauges garnered splendid gains, led by massive buying in index majors Reliance Industries and HDFC Bank amid heavy foreign fund inflows and a positive trend in global equities. The market indices snapped a four-session losing run, with Sensex and Nifty closing just shy of their crucial 37,700 and 11,100 levels, respectively. The benchmarks opened higher and gradually built on the rally to close near the day's highs, as traders took encouragement with CARE Ratings' report that banks have sanctioned around 44 percent of the targeted amount of liquidity support to micro, small and medium enterprises (MSMEs) under the government's Emergency Credit Line Guarantee Scheme (ECLGS).

Sentiments remained upbeat during late afternoon session, with Commerce and Industry Minister Piyush Goyal's statement that showing signs of significant improvement, the country's exports in July have reached almost the level of the corresponding month last year. He said several indicators are reflecting that the economic activities are reviving in the country. He added that that the country 'today is in a mood' to not only bring back economic activity but also become self-reliant, improve the quality and competitive pricing of products. Market participants shrugged off the Asian Development Bank's (ADB) statement that global remittances will fall by 108.6 billion dollars if the Covid-19 economic impact persists throughout the year.

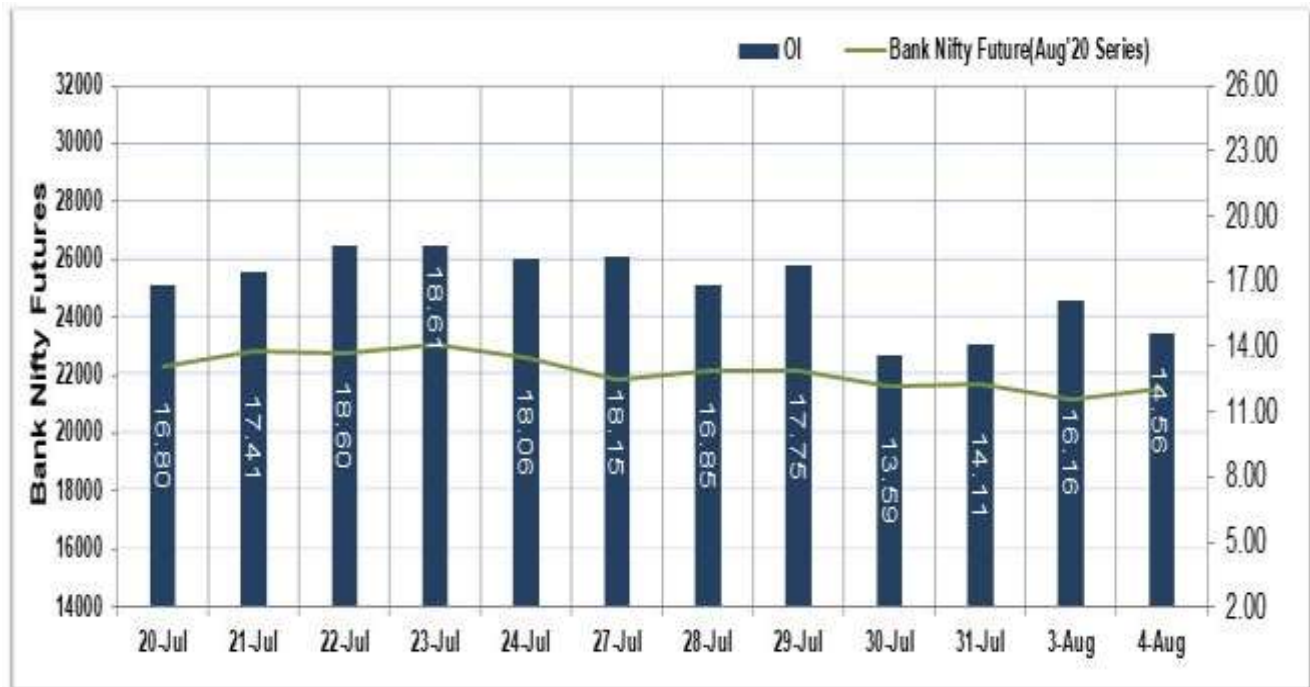
Market TO	Current	Previous	Net%
BSE CASH	3471	15403	(77)
NSE CASH	58734	58608	0
NSE FO	1446632	1081113	34

FII Derivatives	Buy	Sell	Net
Ind. Futures	4621.89	3393.50	1228
Ind. Options	176210	174436	845
Stk. Futures	21653	21305	505
Stk. Options	6153.47	6141.57	12

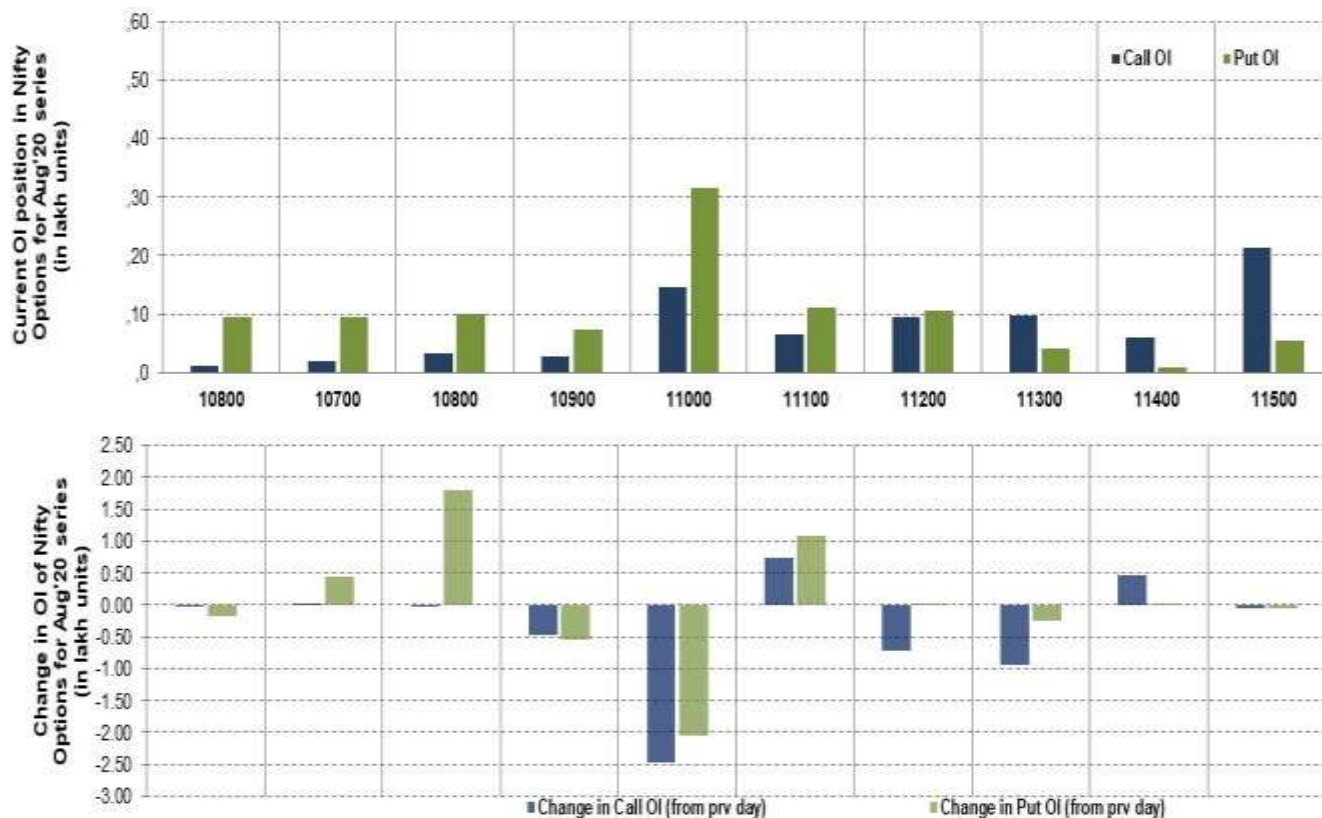
Nifty Futures



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 a reduction of 0.01 million in open interest.
- Among Nifty puts 11,000 SP from the Aug month expiry was the most active put with a reduction of 0.20 million open interests.
- The maximum OI outstanding for Calls was at 11,500 SP (2.13mn) and that for Puts was at 11,000 SP (3.20mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 04/08/20

Avg Avg



Nifty Cash prices have settled at 11095.25 up by 1.87 percent from the previous close. On the upper side it has resistance of 11170 and 11250 levels, while lower side it has support of 10980 and 10830 levels. Intraday traders should be cautious and take position accordingly.

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