

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11102	10969	11035	11130	11197	11292	Buy	Buy	Neutral
Sensex	37663	37195	37429	37785	38019	38374	Buy	Buy	Neutral
Nifty Futures	11132	10978	11055	11140	11218	11303	Buy	Buy	Neutral
Bank Nifty	21510	21144	21327	21632	21815	22120	Neutral	Sell	Sell
CNX IT	17870	17621	17746	17942	18067	18264	Buy	Buy	Buy
CNX Midcap	15726	15587	15657	15755	15824	15923	Buy	Neutral	Neutral
CNX Small Cap	5189	5134	5162	5180	5208	5227	Buy	Neutral	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	37663.33	-24.58	-0.07
NIFTY	11101.65	6.40	0.06
MIDCAP	13910.26	53.82	0.39
SMLCAP	13429.58	112.62	0.85
BSEFMC	11442.79	-27.00	-0.24
AUTO	16959.94	310.23	1.86
POWER	1530.13	-7.39	-0.48
REALTY	1591.17	2.45	0.15
BSE IT	17976.21	-25.34	-0.14
BANDEX	24430.05	41.93	0.17
OILGAS	13125.26	-8.41	-0.06
METAL	8279.83	322.66	4.05

Currency Futures	Close	Pre. Pts	% Chg
27-Aug-20 USD-INR	75.01	-0.26	-0.36
27-Aug-20 EUR-INR	88.86	0.32	0.36
27-Aug-20 GBP-INR	98.50	0.47	0.48
27-Aug-20 JPY- INR	70.91	-0.02	-0.03

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1191	678	104
BSE	1575	1061	158

FII/DII Capital Mkt*	Buy	Sell	Net
FII	5977	6037	(60)
DII	3055	3481	(426)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

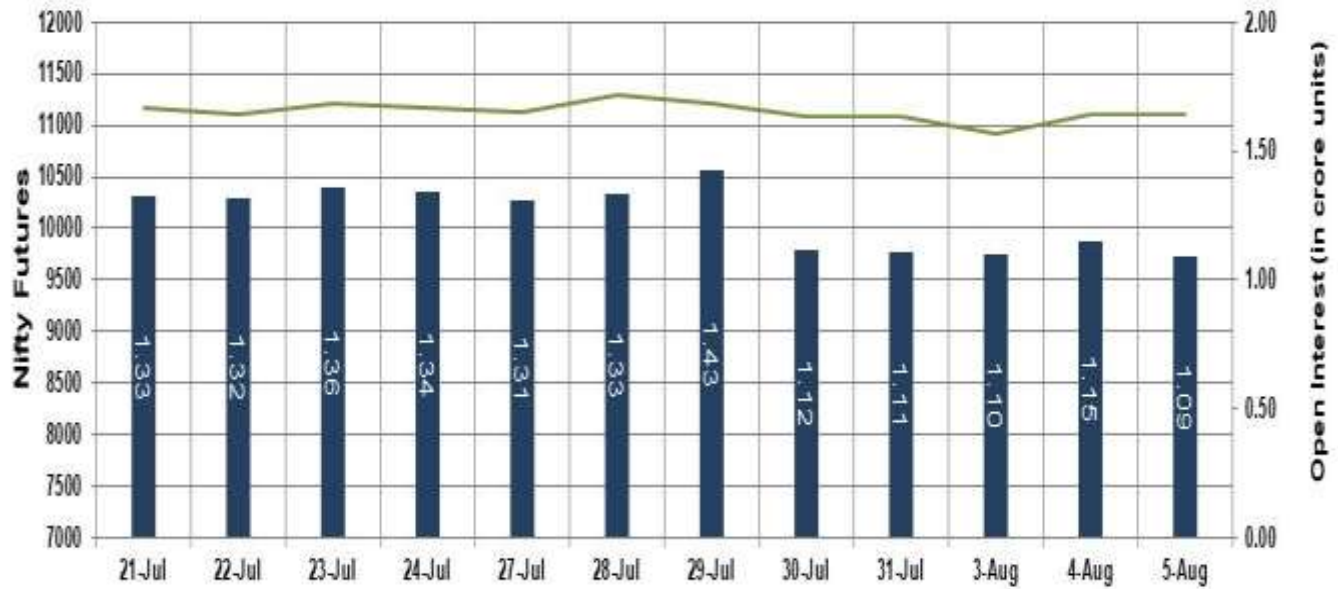
Equity benchmark indices erased the stellar gains made at open and ended Wednesday's session on flat note, weighed down by blue-chips such as Reliance Industries (RIL), HDFC Bank and Power Grid. Initial rally was largely attributed to strong trend in Asian markets' indices and sustained foreign fund inflows. Traders also took encouragement with the Department of Economic Affairs in its monthly macroeconomic report stating the worst may now be over for India and the road ahead will take the economy back on the track. The sentiments remained up-beat with the Minister of State for Commerce and Industry Hardeep Singh Puri's statement that immediate review of the Association of Southeast Asian Nations (ASEAN)-India trade in goods agreement would help realise the true bilateral trade potential between India and the 10-member Southeast Asian bloc. He said it will also contribute to the realisation of 2020 trade target of \$200 billion set by both parties.

However, domestic stock markets lost momentum and turned highly volatile in afternoon session, as survey report showed India's service sector remained sluggish in the month of July, with substantial reductions in both activity and inflows of new work were recorded, as ongoing lockdown restrictions stifled demand and forced companies to cease operations. As per the survey report, the seasonally adjusted Nikkei Services Business Activity Index was at 34.2 in July from 33.7 in June. Further, the Nikkei India Composite PMI Output Index -- which measures both manufacturing and services - was at 37.2 in July from 37.8 in June.

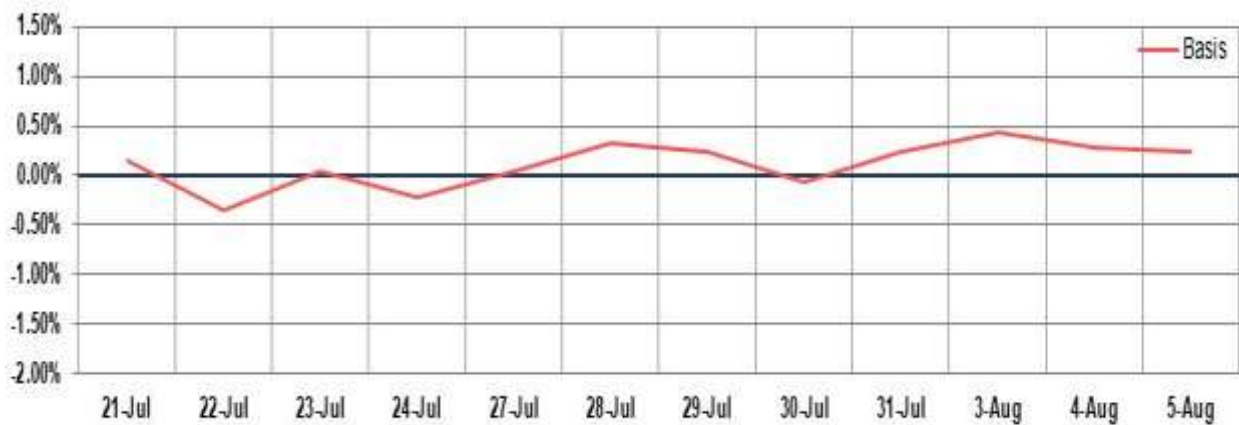
Market TO	Current	Previous	Net%
BSE CASH	3882	3471	12
NSE CASH	61001	58734	4
NSE FO	2174185	1446632	50

FII Derivatives	Buy	Sell	Net
Ind. Futures	3478.16	4006.22	(528)
Ind. Options	176210	174436	(720)
Stk. Futures	21653	21305	(367)
Stk. Options	6757.88	6712.16	46

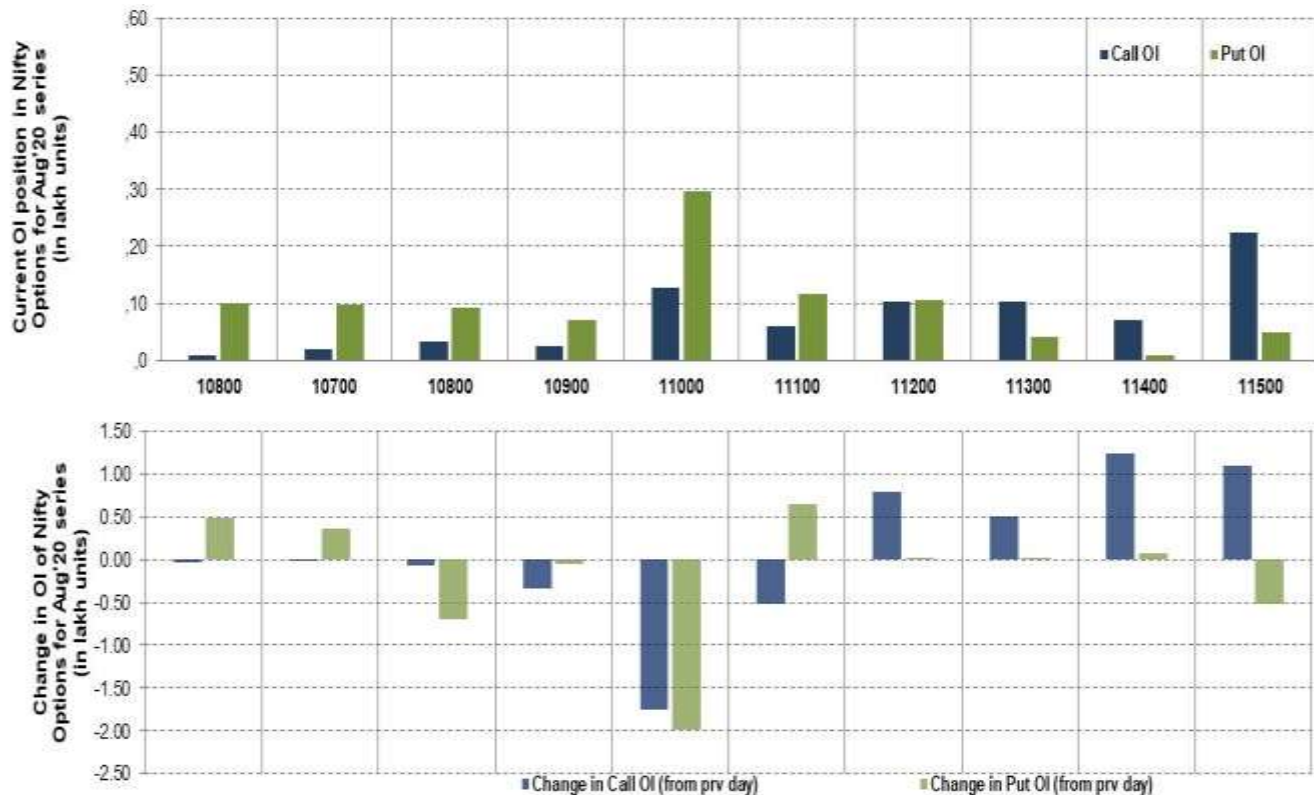
Nifty Futures



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 0.11 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 (2.24mn) and that for Puts was at 11,000 SP (3.00mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 05/08/20

Avg Avg



Nifty Cash prices have settled at 11101.65 marginally up by 0.06 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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