

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11200	11065	11133	11195	11262	11324	Buy	Buy	Neutral
Sensex	38025	37195	37429	37785	38019	38374	Buy	Buy	Neutral
Nifty Futures	11212	11046	11129	11203	11286	11360	Buy	Buy	Neutral
Bank Nifty	21643	21090	21366	21646	21923	22203	Neutral	Sell	Sell
CNX IT	18189	17840	18014	18118	18293	18397	Buy	Buy	Buy
CNX Midcap	15905	15718	15811	15869	15963	16021	Buy	Neutral	Neutral
CNX Small Cap	5208	5167	5187	5211	5232	5256	Buy	Neutral	Neutral

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	38025.45	362.12	0.96
NIFTY	11200.15	98.50	0.89
MIDCAP	14016.85	106.59	0.77
SMLCAP	13562.23	132.65	0.99
BSEFMC	11600.10	157.31	1.37
AUTO	16972.40	12.46	0.07
POWER	1528.77	-1.36	-0.09
REALTY	1609.50	18.33	1.15
BSE IT	18373.81	397.60	2.21
BANKEX	24603.26	173.21	0.71
OILGAS	13190.38	65.12	0.50
METAL	8377.18	97.35	1.18

Currency Futures	Close	Pre. Pts	% Chg
27-Aug-20 USD-INR	75.11	0.09	0.13
27-Aug-20 EUR-INR	88.97	0.17	0.19
27-Aug-20 GBP-INR	98.92	0.51	0.52
27-Aug-20 JPY- INR	71.23	0.37	0.52

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1131	745	85
BSE	1558	1109	163

FII/DII Capital Mkt*	Buy	Sell	Net
FII	5579	4941	637
DII	3043	3511	(468)

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

## Market Commentary

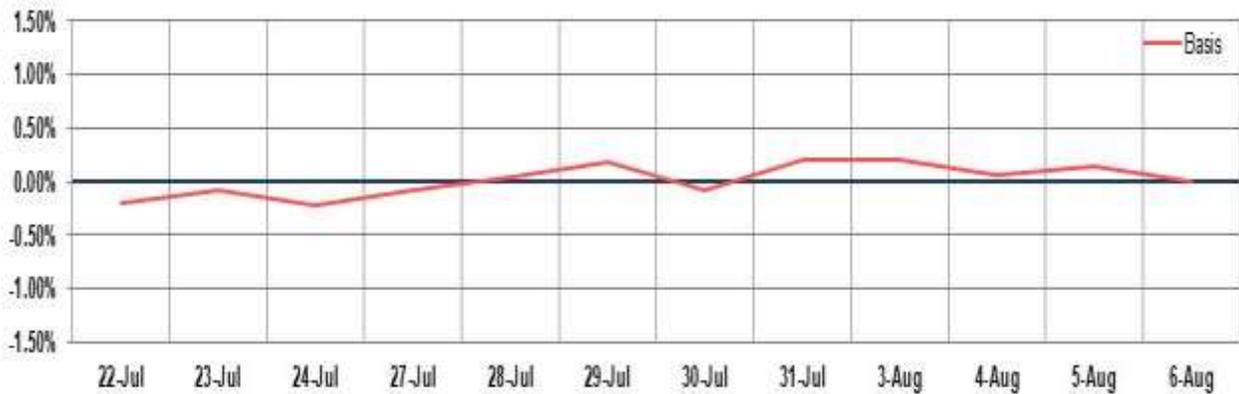
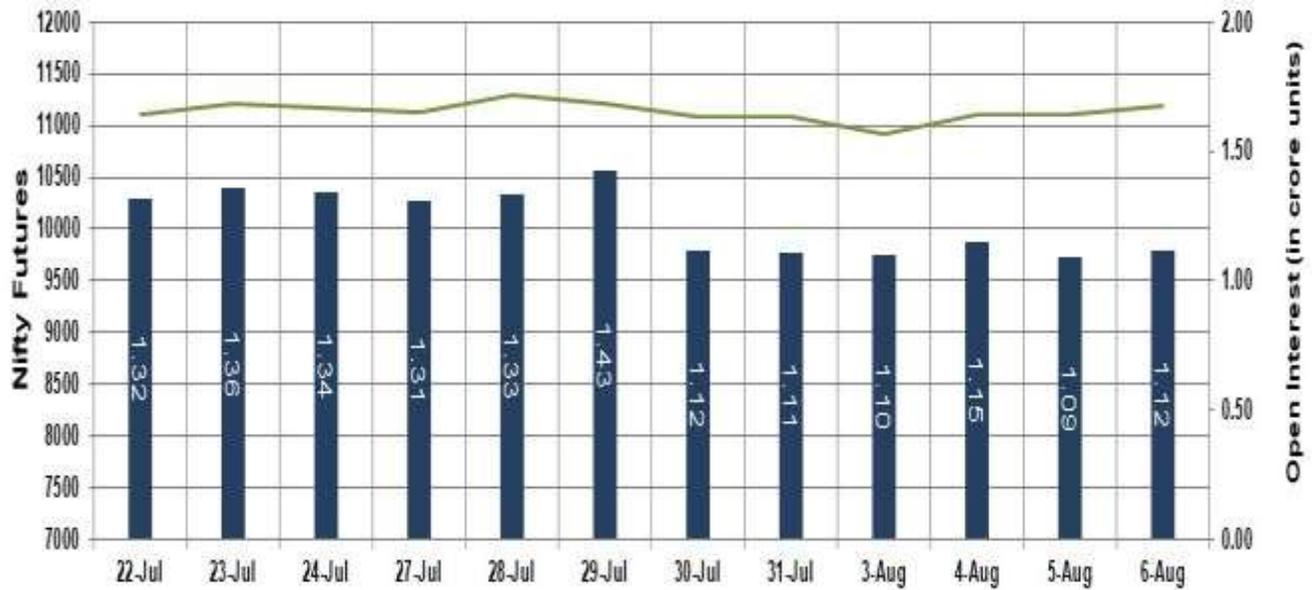
Indian benchmark indices came off highs but still closed out a volatile day with gains of around a percent each on Thursday, on the back of value buying by fund and retail investors in the select blue chip counters amid firm global cues. Frontline gauges surged above their crucial 38,000 and 11,200 levels. Markets made an optimistic start and traded in fine fettle, as traders took encouragement with Director General of Foreign Trade Amit Yadav's statement that the Directorate General of Foreign Trade will realign itself along the lines of PM's Make in India and will push for production of items domestically to cut down imports.

Key gauges added more strength in afternoon session to trade near day's high point, after the RBI, in its second bi-monthly policy for financial year 2020-21 (FY21), has kept the repo rate unchanged in the August policy. With no change this time, the repo rate currently stands at 4 percent. The reverse repo rate has been maintained at 3.35 percent. The central bank has maintained its policy stance at 'accommodative' which could continue for as long as necessary to revive growth. The RBI also announced several additional measures to accelerate the economy, enhance liquidity, improve the flow of credit and deepen digital payment facilities, among others. However, in final hour of trade, markets gave up some of their initial gains, as some concern came with RBI Governor's statement that the country's headline inflation is expected to remain elevated during the second quarter of the current fiscal year and may subside thereafter.

Market TO	Current	Previous	Net%
BSE CASH	3454	3882	(11)
NSE CASH	58108	61001	(5)
NSE FO	3988373	2174185	83

FII Derivatives	Buy	Sell	Net
Ind. Futures	5636.69	5143.18	494
Ind. Options	176210	174436	2119
Stk. Futures	21653	21305	(596)
Stk. Options	5040.98	5053.34	(12)

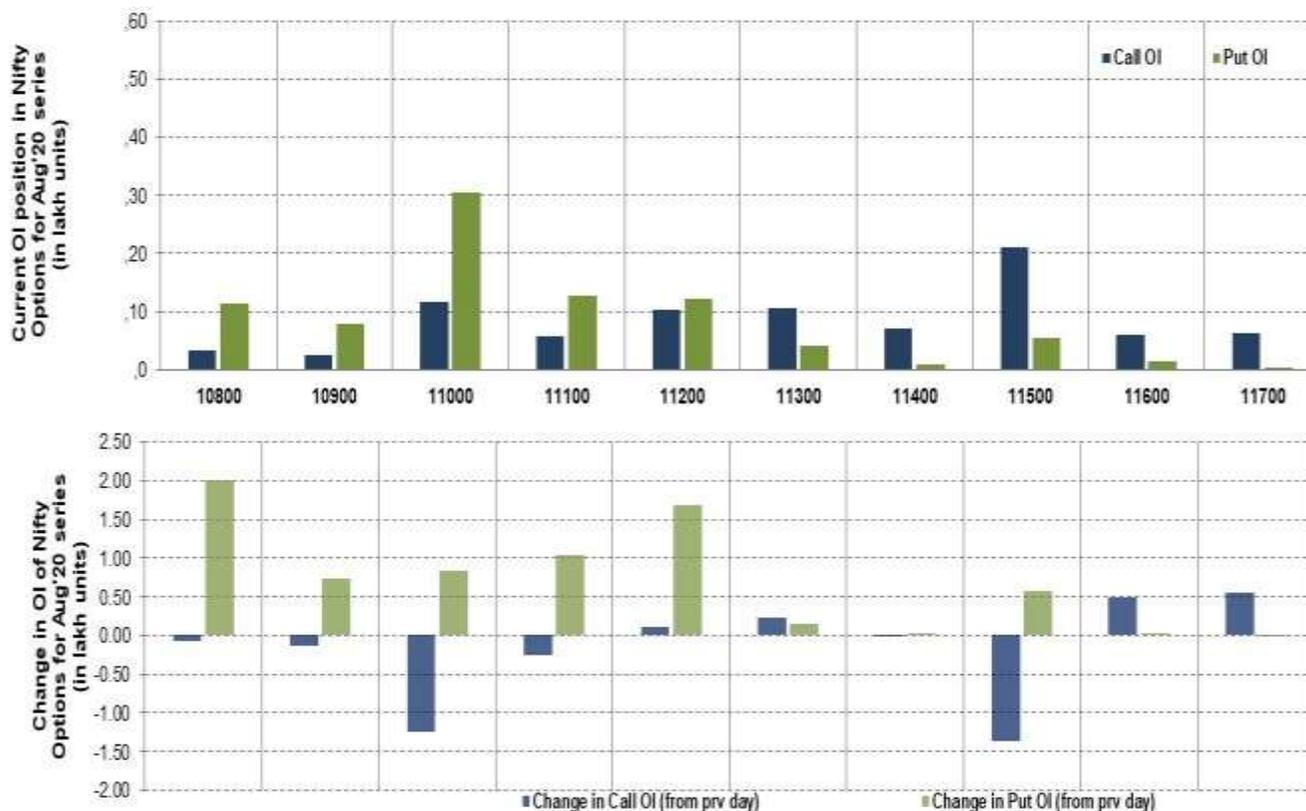
## Nifty Futures



# Bank Nifty Futures



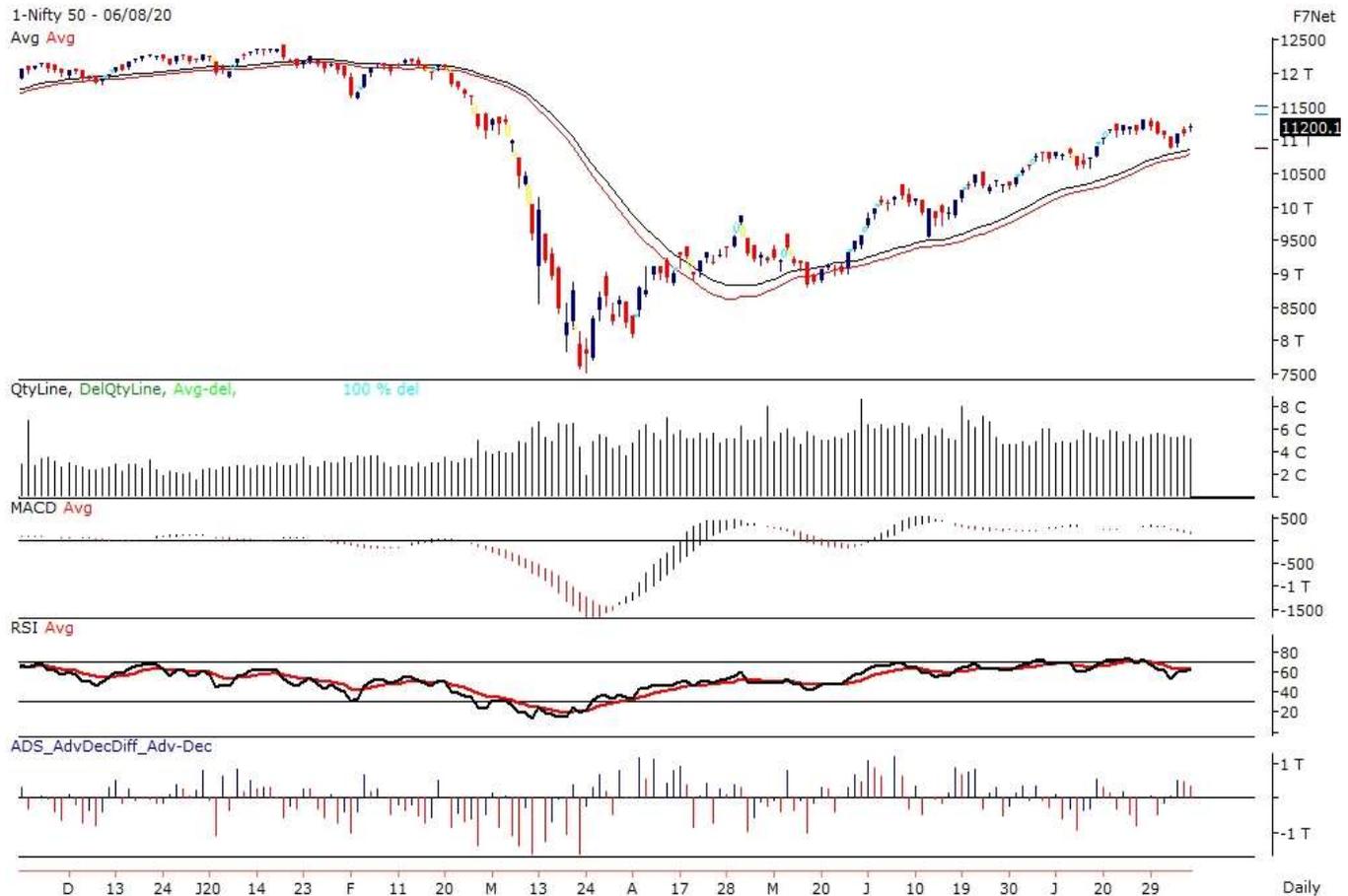
## Nifty Options



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 0.14 million in open interest.
- Among Nifty puts 11,000 SP from the Aug month expiry was the most active put with an addition of 0.08 million open interests.
- The maximum OI outstanding for Calls was at 11,500 SP (2.10mn) and that for Puts was at 11,000 SP (3.06mn)

## Nifty Technical & Indices Levels



Nifty Cash prices have settled at 11200.15 up by 0.89 percent from the previous close. On the upper side it has resistance of 11270 and 11360 levels, while lower side it has support of 11160 and 11050 levels. Intraday traders should be cautious and take position accordingly.

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