

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 | 11214 | 11106 | 11160 | 11196 | 11250 | 11286 | Buy | Buy | Neutral |
| Sensex | 38041 | 37657 | 37849 | 37979 | 38171 | 38302 | Buy | Buy | Neutral |
| Nifty Futures | 11229 | 11099 | 11164 | 11207 | 11272 | 11315 | Buy | Buy | Neutral |
| Bank Nifty | 21754 | 21328 | 21541 | 21664 | 21877 | 22000 | Neutral | Neutral | Sell |
| CNX IT | 18004 | 17850 | 17927 | 18055 | 18132 | 18259 | Buy | Buy | Buy |
| CNX Midcap | 16103 | 15852 | 15978 | 16055 | 16180 | 16257 | Buy | Buy | Neutral |
| CNX Small Cap | 5263 | 5179 | 5221 | 5247 | 5290 | 5316 | Buy | Neutral | Neutral |

Market Summary

| Domestic Indices | Close | Points | % Chg |
|------------------|----------|--------|-------|
| SENSEX | 38040.57 | 15.12 | 0.04 |
| NIFTY | 11214.05 | 13.90 | 0.12 |
| MIDCAP | 14218.87 | 202.02 | 1.44 |
| SMLCAP | 13668.69 | 106.46 | 0.78 |
| BSEFMC | 11674.58 | 74.48 | 0.64 |
| AUTO | 17100.01 | 127.61 | 0.75 |
| POWER | 1547.24 | 18.47 | 1.21 |
| REALTY | 1606.28 | -3.22 | -0.20 |
| BSE IT | 18161.65 | -212.2 | -1.15 |
| BANKEX | 24696.24 | 92.98 | 0.38 |
| OILGAS | 13281.55 | 91.17 | 0.69 |
| METAL | 8439.37 | 62.19 | 0.74 |

| Currency Futures | Close | Pre. Pts | % Chg |
|--------------------|-------|----------|-------|
| 27-Aug-20 USD-INR | 75.12 | 0.01 | 0.01 |
| 27-Aug-20 EUR-INR | 88.76 | -0.17 | -0.19 |
| 27-Aug-20 GBP-INR | 98.22 | -0.69 | -0.70 |
| 27-Aug-20 JPY- INR | 71.12 | -0.07 | -0.09 |

| Advance/ Decline | Adv | Dec | Un Ch. |
|------------------|------|------|--------|
| NSE | 1194 | 663 | 112 |
| BSE | 1631 | 1074 | 148 |

| FII/DII Capital Mkt* | Buy | Sell | Net |
|----------------------|------|------|-------|
| FII | 6035 | 5637 | 397 |
| DII | 3443 | 3882 | (439) |

*NOTE: - FII AND DII data figure is provisional

Market Commentary

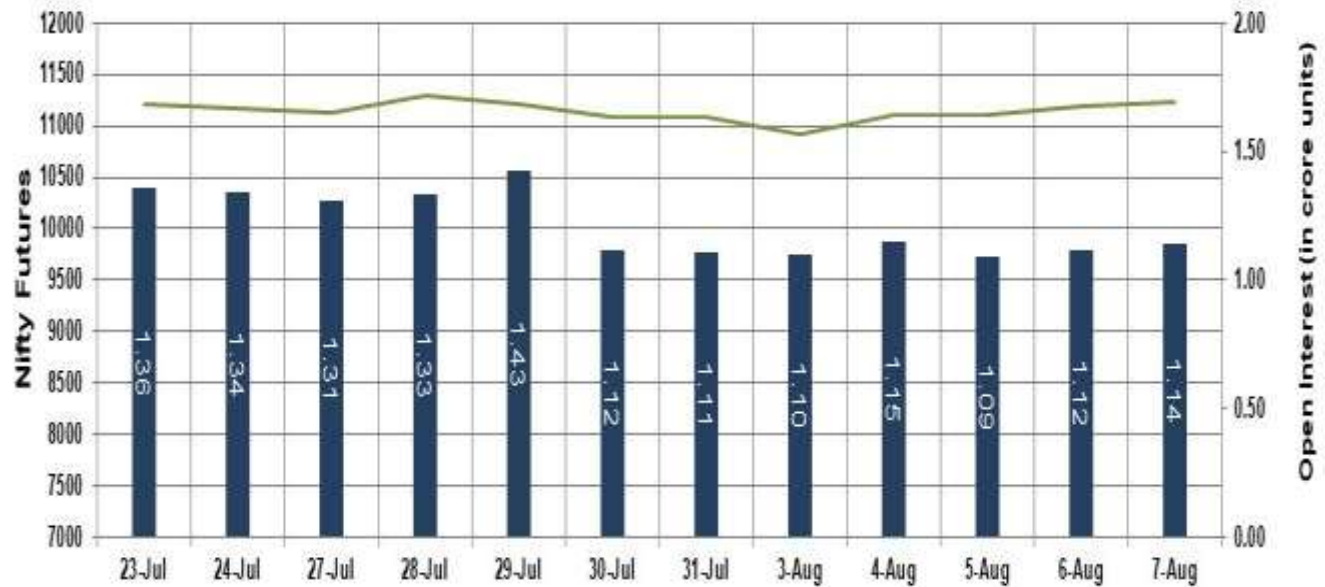
In a highly volatile session, Indian equity benchmarks reversed all of their initial losses to end flat with a positive bias on Friday, with frontline gauges managing to stay above their crucial 38,000 (Sensex) and 11,200 (Nifty) levels. Domestic share markets opened in negative territory and traded choppy for most part of the day, as muted cues from global markets and spiking COVID-19 cases in the country kept investors on the edge. The sentiments remained in lackluster mood with a private report stated that business optimism for the July-September quarter slumped to a record low due to sharp rise in COVID-19 cases, the extension of lockdown in containment zones and staggered easing of restrictions. Some cautiousness also came as the Reserve Bank of India sounded a note of caution saying that protracted spread of the COVID-19 pandemic poses downside risk to the domestic economy which is expected to remain in the negative zone in the current fiscal (FY21).

However, markets managed to pared all of their losses in late hour of trade, as some optimism remained among traders in with Union Minister Jitendra Singh's statement that India will be an important pillar of the post-coronavirus global economic recovery and that the road map for winning the battle against the pandemic lies in countries restarting the economy and strengthening cooperative federalism. Traders also took some support with a private report that the Centre is looking to expand the scope of its Production-Linked Incentive (PLI) scheme to a few more sectors.

| Market TO | Current | Previous | Net% |
|-----------|---------|----------|------|
| BSE CASH | 3751 | 3454 | 9 |
| NSE CASH | 59342 | 58108 | 2 |
| NSE FO | 991308 | 3988373 | (75) |

| FII Derivatives | Buy | Sell | Net |
|-----------------|---------|---------|--------|
| Ind. Futures | 2947.29 | 3010.61 | (63) |
| Ind. Options | 176210 | 174436 | (585) |
| Stk. Futures | 21653 | 21305 | (1310) |
| Stk. Options | 3991.66 | 4007.78 | (16) |

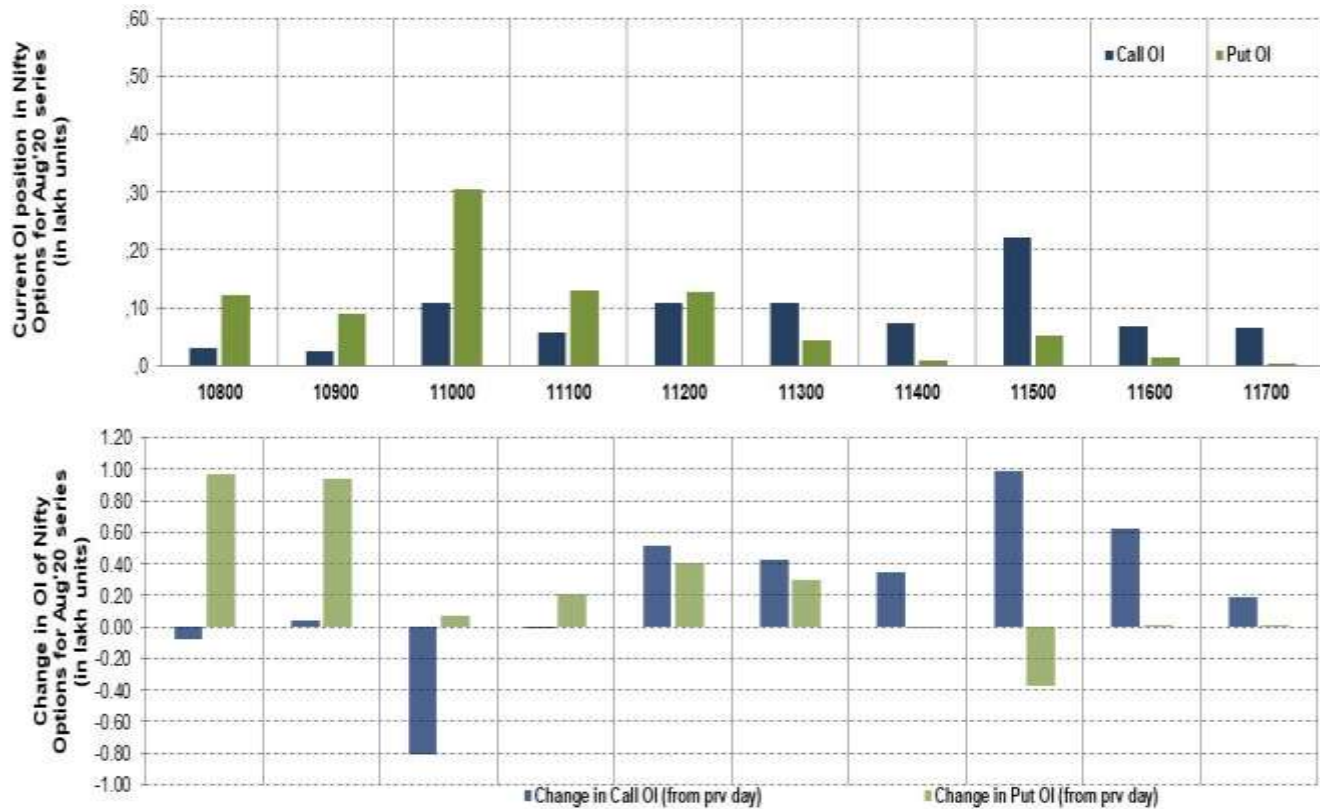
Nifty Futures



Bank Nifty Futures



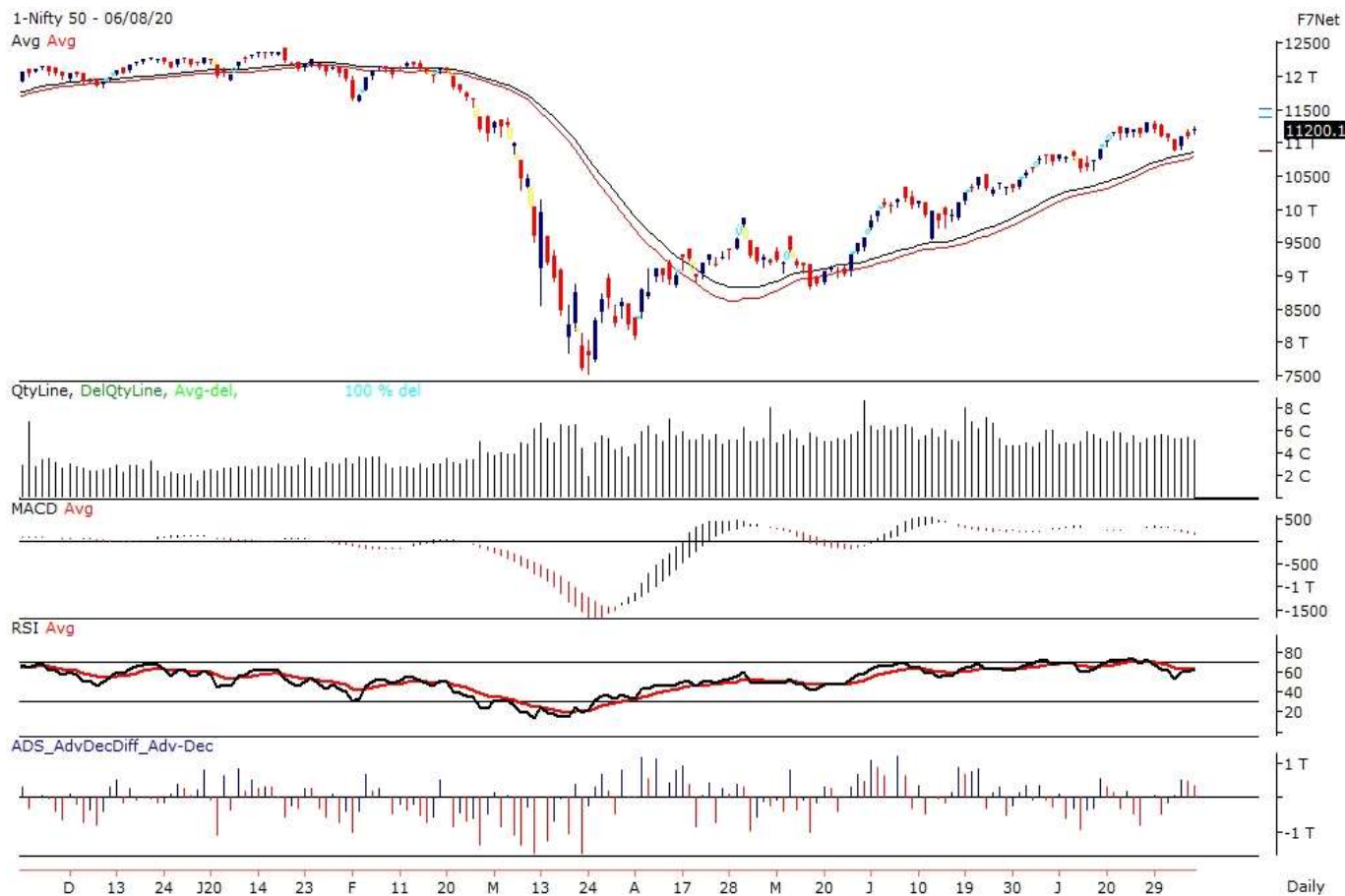
Nifty Options



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 0.10 million in open interest.
- Among Nifty puts 11,000 SP from the Aug month expiry was the most active put unchanged in open interests.
- The maximum OI outstanding for Calls was at 11,500 SP (2.20mn) and that for Puts was at 11,000 SP (3.06mn)

Nifty Technical & Indices Levels



Nifty Cash prices have settled at 11214.05 up by 0.12 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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