

Technical Build up

- ❖ Doji candle with decrease in volume
- ❖ Buy crossover in Oscillators
- ❖ Lower band of Bollinger exist at 10738
- ❖ Crucial moving average of 20/50 SMA are at 11095 and 10630
- ❖ 200 SMA trend deciding level exist at 10847

Outlook for the day

Indian equity market with a slew of positive factors — from the US stimulus to encouraging economic data from China and the unveiling of the first coronavirus vaccine — boosted investor sentiment, pushing the Index to five-month highs on Tuesday. On the sectoral front, buying has been witnessed in Nifty Bank, Auto, Fin Services, FMCG, Media and Metal which over-performed and ended in the green region except that of Nifty IT, Pharma and Realty which under-performed and ended in the red region to the broader index for the day with a gain of 1.13% and loss of -0.84% respectively. On the technical front, Nifty continued its upside momentum with range bound action though yet another Doji candle in daily chart reinstate a state of indecisiveness in the market. A sustainable move above 11400 (78.6% retracement level) is likely to result in a sharp upside breakout. Hence, any major downward correction from the said in the short term seems unlikely. The short-term uptrend status remains intact. The higher base at 10900 seem strong and need to be hold on to maintain its positive trajectory. The present consolidation in the Nifty has made the market healthy and helped stochastic oscillator to cool off from its overbought condition. On the option front, maximum Put OI is at 11000 followed by 10000 strike, while maximum Call OI is at 11500 followed by 12000 strike. Call writing were seen at 11700 followed by 11800 while put writing was seen at 11300 followed by 11000 strikes.

World Indices588	LTP	Daily Ch (Pts)	Daily Ch (%)
Dow Jones	27686	-104	-0.38
Nasdaq	10782	-185	-1.69
S&P 500	3333	-26	-0.80
FTSE 100	6154	103	1.71
DAX	12946	259	2.04
Hang Seng	24793	-97	-0.40
Nikkei	22803	52	0.24
Sensex	38407	224	0.59
Nifty	11322	52	0.46

Commodity / Forex	LTP	Daily Ch (Pts)	Daily Ch (%)
Gold (\$/Oz)	1933.90	-12.40	-0.64
Silver (\$/Oz)	25.36	-0.69	-2.64
Copper (\$/lb.)	284.90	-2.65	-0.92
Brent Crude (\$/bl)	44.57	0.07	0.16
USD/INR	74.77	-0.12	-0.16
USD/YEN	106.53	0.04	0.04
EUR/USD	1.1740	-	-

Support/Resistance levels for Indian Equity Indices

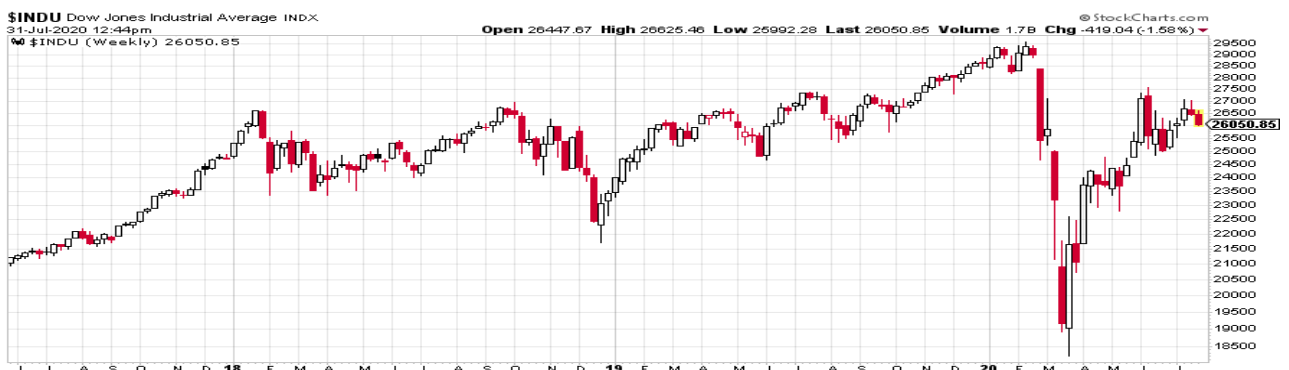
	S1	S2	CMP	R1	R2
Sensex	38090	37935	38407	38600	38750
Nifty	11226	11180	11322	11380	11425
Nifty (Fut)	11245	11200	11344	11400	11445

Pivot Level

Sensex	38425
Nifty	11331



US: A return of risk appetite following encouraging economic numbers and hopes of new coronavirus relief package and even a vaccine boosted the 500-stock index for much of the trading day on Tuesday. However, US market ended the day lower—snapping a seven-day winning streak — as technology stocks dropped.



Derivative Report

Nifty gained by 0.46% with Nifty future shaded 0.14 lakh shares in open interest and stock future added 219.0 Lakh shares in open interest.

-Nifty PCR increased to 1.43 from 1.58

Total Nifty Calls added 61.5 lakh shares in open interest.

-Total Nifty Puts added 16.3 lakh shares in open interest.

-Maximum open interest (Nifty) in Calls for June series is at 11500 and 11000 put.

-FII's bought net Rs.1013.66 Cr(provisional), while DIIs sold net Rs.1415.54 Cr in cash market.

-FII sold net Rs. 2005.91 Cr in F&O

-Securities in Ban Period: BATAINDIA, CANBK, CENTURYTEX, GLENMARK, IBULHSGFIN, IDEA, MUTHOOTFIN, SAIL, VEDL

Nifty Tracker

Particulars	11/08/2020	10/08/2020	07/08/2020	06/08/2020
Spot	11322.5	11270.15	11214.05	11200.15
% Change in Spot	0.46%	0.50%	0.12%	0.89%
Nifty(FUT) Aug	11344.35	11293.35	11226.2	11199.5
Nifty(FUT) Aug Vol.	132166	125516	136949	187792
Nifty(FUT) Aug - OI	10257150	10313625	10348950	10206150
Nifty(FUT) Sep	11352.2	11301.45	11235.5	11211.6
Nifty(FUT) Sep Vol.	7640	6244	4713	5209
Nifty(FUT) Sep - OI	986175	948825	916650	873525

Trade Statistics for 11/08/2020

Particulars	No. of Contracts	Turnover (Rs. Cr.)	Put Call Ratio
NSE Index Futures	362269	24266	-
NSE Stock Futures	796201	57987	-
NSE Index Options	17244495	1195678	-
NSE Stock Options	1166142	90097	0.46
NSE F&O Total Turnover	19569107	1,368,029	0.88
NSE Cash Turnover	-	58,187.10	-
BSE Cash Turnover	-	3,426.70	-
Total Turnover	-	1429643	-

FII Corner (F&O)

FII NET BUYING/SELLING & CHANGE IN OPEN INTEREST (Cr. Rupee)						
Particulars	11/08/2020		10/08/2020		07/08/2020	
	Net Buying /Selling	Change In Open interest	Net Buying /Selling	Change In Open interest	Net Buying /Selling	Change In Open interest
Index Future	106	-6	24	8	-63	516
Index option	158	3425	419	523	-585	6356
Stock Future	-2240	-815	-641	2277	-1310	86
Stock option	-30	367	-37	400	-16	216
Total	-2006	2971	-235	3208	-1974	7174

Market Open Interest

Addition/Reduction in Market Open Interest					
Contracts	11/08/2020	10/08/2020	07/08/2020	06/08/2020	05/08/2020
Index Futures	525	60	391	454	-930
Index Options	-48	1921	1347	927	1589
Stock Futures	15297	8095	-71616	34609	15169
Stock Options	3281	3018	4323	2981	3464
F&O Total	19055	13094	-65555.2	38971.14	19291.6

Increase in OI with Increase in Price (Long Buildup)					
Symbol	Prev OI	Curr OI	CMP	Pr.Chg (%)	OI Chg (%)
IBULHSGFIN	14,845,900	18,017,200	216.7	5.30%	21.36%
MOTHERSUMI	26,390,000	31,843,000	107.9	2.42%	20.66%
ZEEL	31,950,000	37,551,000	159.95	5.09%	17.53%
RAMCOCEM	1,853,000	2,153,900	703.75	2.04%	16.24%
VOLTAS	3,094,000	3,494,000	613.5	4.15%	12.93%

Increase in OI with Decrease in Price (Short Buildup)					
Symbol	Prev OI	Curr OI	CMP	Pr.Chg (%)	OI Chg (%)
SHREECEM	165,200	198,050	21,561.95	-4.05%	19.88%
NIITTECH	414,750	494,250	1,965.90	-1.52%	19.17%
CONCOR	6,216,051	6,947,535	380	-2.19%	11.77%
SUNTV	5,230,500	5,830,500	399	-0.29%	11.47%
BANDHANBNK	26,960,400	29,772,000	302.45	-0.10%	10.43%

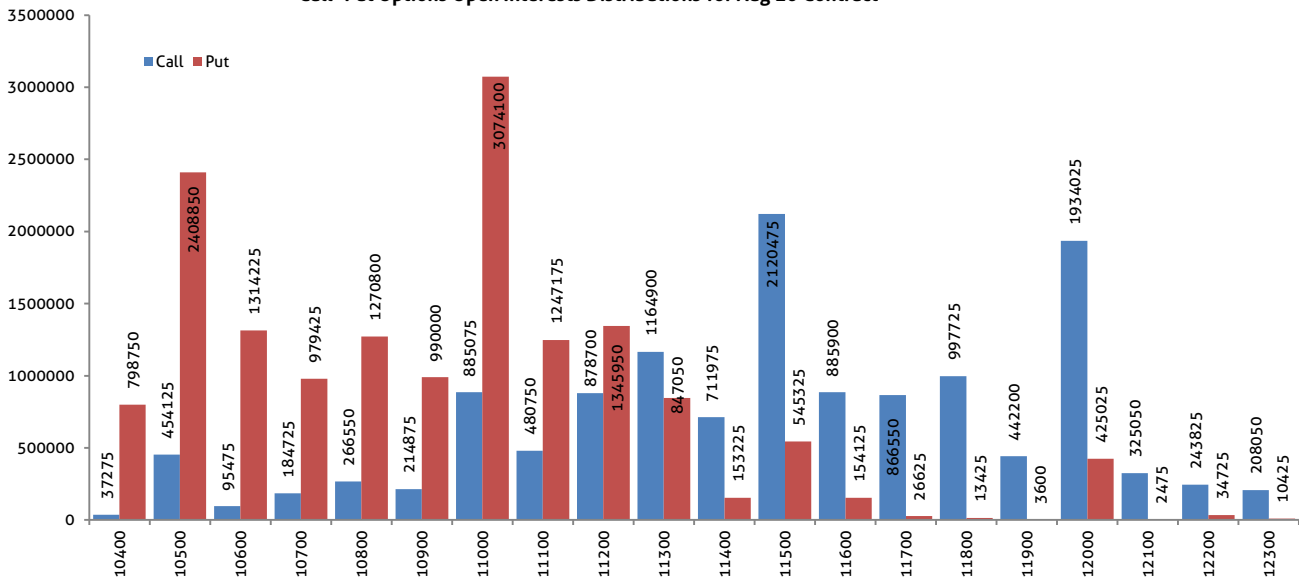
Nifty Option Open Interest Statistics

Nifty Options Highest ADDITION in Open Interest						
Expiry	Strike	Option Type	Settlement Price	Volume	Open Interest	Change In OI
13-Aug-20	11400	CE	34.75	759089	3080700	1047900
13-Aug-20	11700	CE	2.15	165634	2157450	976500
13-Aug-20	11300	PE	45.75	694485	2061075	915300
13-Aug-20	11450	CE	19.95	320003	1499025	835500
13-Aug-20	11500	CE	11.35	519245	3344625	796650
13-Aug-20	11050	PE	5.75	96043	1254900	601950
13-Aug-20	11350	CE	56.2	432280	1254525	426150
13-Aug-20	11350	PE	67.3	283036	537000	417675
13-Aug-20	11250	PE	29.9	278780	909450	416850
13-Aug-20	11200	PE	19.35	540619	2648475	416625

Nifty Options Highest **REDUCTION** in Open Interest

Expiry	Strike	Option Type	Settlement Price	Volume	Open Interest	Change In OI
13-Aug-20	10900	PE	3.05	114132	1126650	-508875
13-Aug-20	10400	PE	1.2	19238	1150875	-426450
13-Aug-20	10500	PE	1.4	57478	1320750	-414375
13-Aug-20	10600	PE	1.5	33985	822000	-255825
13-Aug-20	10850	PE	2.65	23768	248100	-255450
27-Aug-20	9800	PE	4.1	5251	1087950	-249000
27-Aug-20	10000	PE	5.25	10612	2624475	-243900
13-Aug-20	11200	CE	158.15	104306	876675	-233475
13-Aug-20	9500	PE	0.6	6538	346725	-210975
24-Sep-20	12000	PE	724.25	4424	117675	-207075

Call -Put Options Open Interests Distributions for Aug'20 Contract



Stock Option Open Interest Statistics

Stock Options With Highest **ADDITION** in Open Interest

Symbol	Expiry	Strike	Option Type	Settl. Price	Volume	Open Interest	Change in OI
ICICIBANK	27-Aug-20	370	CE	12.8	12327	6870875	3485625
BANKBARODA	27-Aug-20	50	CE	1.2	2436	10217200	2738800
IDFCFIRSTB	27-Aug-20	33	CE	0.85	1100	7638000	2489000
SAIL	27-Aug-20	44	CE	0.4	479	2793000	2375000
ICICIBANK	27-Aug-20	360	PE	8.35	6102	3987500	2136750
ITC	27-Aug-20	210	CE	2.9	9656	5824000	1948800
ASHOKLEY	27-Aug-20	51	CE	3.35	682	2952000	1926000
IDFCFIRSTB	27-Aug-20	32	CE	1.15	1131	4598000	1748000
IDFCFIRSTB	27-Aug-20	30	CE	1.95	4132	10260000	1653000
IDFCFIRSTB	27-Aug-20	31	CE	1.5	1070	3990000	1577000

Stock Options With Highest REDUCTION in Open Interest

Symbol	Expiry	Strike	Option Type	Settl. Price	Volume	Open Int.	Change in OI
ITC	27-Aug-20	200	CE	7.2	5105	3321600	-4582400
NATIONALUM	27-Aug-20	35	CE	1.85	401	3434000	-1972000
IDEA	27-Aug-20	10	CE	0.85	9	38360000	-1260000
IDFCFIRSTB	27-Aug-20	28	CE	3.2	292	2185000	-1178000
IDEA	27-Aug-20	9	CE	0.75	8	70420000	-1120000
ASHOKLEY	27-Aug-20	52	CE	2.85	977	3357000	-1008000
NMDC	27-Aug-20	90	CE	6.05	464	2546000	-951400
PFC	27-Aug-20	90	CE	3.75	698	2647400	-843200
SAIL	27-Aug-20	38	CE	2.2	131	1330000	-836000
ITC	27-Aug-20	195	CE	10.8	614	848000	-806400

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