

## Technical Build up

- ❖ Doji candle with increase in volume
- ❖ Buy crossover in Oscillators
- ❖ Lower band of Bollinger exist at 10916
- ❖ Crucial moving average of 20/50 SMA are at 11157 and 10680
- ❖ 200 SMA trend deciding level exist at 10845

## Outlook for the day

Indian equity market ended with marginal losses on Thursday as uncertainty surrounding the COVID-19 pandemic kept investors cautious amid lack of directional cues. On the sectoral front, buying has been witnessed in Nifty Bank, Fin Serv., and Pharma which underperformed and ended in the red region except that of Nifty Auto, FMCG, IT, Metal and Realty which over-performed and ended in the green region to the broader index for the day with a loss of -0.48% and gain of 0.83% respectively. On the technical front, Nifty ended Thursday's session on a

flat note with price action carrying small real body with long lower shadow, indicating elevated support base mid stock specific action. A sustainable move above 11400 (78.6% retracement level) is likely to result in a sharp upside breakout. Hence, any major downward correction from hereon 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 11200 strike, while maximum Call OI is at 11500 followed by 11300 strike. Call writing were seen at 11500 followed by 11700 while put writing was seen at 11000 followed by 11200 strikes.

World Indices588	LTP	Daily Ch (Pts)	Daily Ch (%)
Dow Jones	27896	-80	-0.29
Nasdaq	11042	30	0.27
S&P 500	3373	-6	-0.20
FTSE 100	6185	-94	-1.50
DAX	12993	-64	-0.50
Hang Seng	25171	-48	-0.04
Nikkei	23273	23	0.15
Sensex	38310	-59	-0.15
Nifty	11300	-7	-0.07

Commodity / Forex	LTP	Daily Ch (Pts)	Daily Ch (%)
Gold (\$/Oz)	1967.10	-3.30	-0.17
Silver (\$/Oz)	27.60	-0.12	-0.50
Copper (\$/lb.)	282.80	-0.40	-0.14
Brent Crude (\$/b)	45.06	0.10	0.22
USD/INR	74.84	0.01	0.02
USD/YEN	106.95	0.02	0.02
EUR/USD	1.1807	-0.0007	-0.06

### Support/Resistance levels for Indian Equity Indices

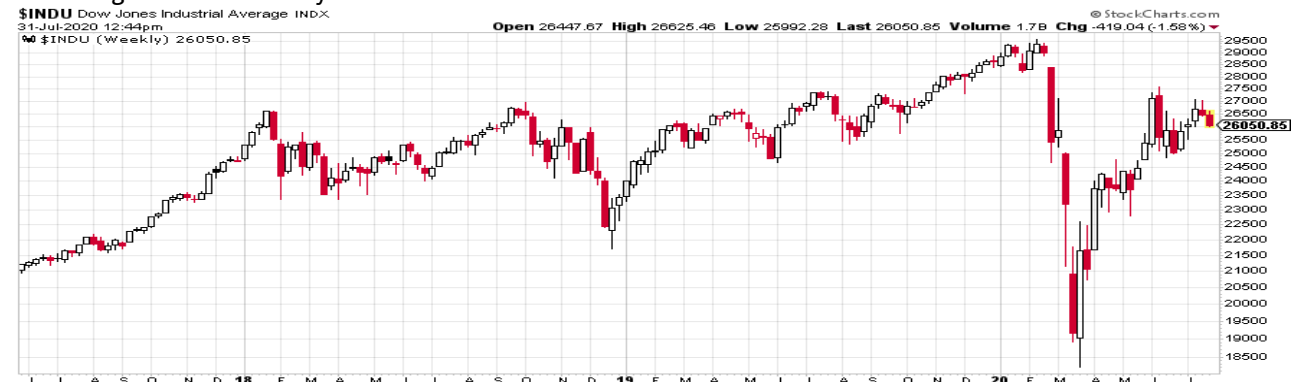
	S1	S2	CMP	R1	R2
Sensex	38145	37980	38310	38540	38710
Nifty	11250	11200	11300	11370	11420
Nifty (Fut)	11265	11215	11317	11385	11435

### Pivot Level

Sensex	38347
Nifty	11310



**US:** Dow, S&P 500 Remain Little Changed But Nasdaq Posting Strong Gain. The choppy trading on Wall Street comes as traders express some uncertainty about the outlook for the markets, as the S&P 500 continues to flirt with the record high it set in February.



## Derivative Report

Nifty declined by 0.07% with Nifty future shaded 2.26 lakh shares in open interest and stock future added 226.0 Lakh shares in open interest.

-Nifty PCR decreased to 1.32 from 1.45

Total Nifty Calls added 106.4 lakh shares in open interest.

-Total Nifty Puts added 72.1 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.416.28 Cr(provisional), while DIIs sold net Rs.763.54 Cr in cash market.

-FII bought net Rs. 1585.28 Cr in F&O

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

### Nifty Tracker

Particulars	13/08/2020	12/08/2020	11/08/2020	10/08/2020
Spot	11300.45	11308.4	11322.5	11270.15
% Change in Spot	-0.07%	-0.12%	0.46%	0.50%
Nifty(FUT) Aug	11317.35	11317.8	11344.35	11293.35
Nifty(FUT) Aug Vol.	116308	131018	132166	125516
Nifty(FUT) Aug - OI	10236450	10490475	10257150	10313625
Nifty(FUT) Sep	11327.95	11328.7	11352.2	11301.45
Nifty(FUT) Sep Vol.	3571	4573	7640	6244
Nifty(FUT) Sep - OI	1032825	1008900	986175	948825

### Trade Statistics for 13/08/2020

Particulars	No. of Contracts	Turnover (Rs. Cr.)	Put Call Ratio
NSE Index Futures	321854	21444	-
NSE Stock Futures	791962	56835	-
NSE Index Options	48772513	3208165	-
NSE Stock Options	1122698	84389	0.42
NSE F&O Total Turnover	51009027	3,370,834	0.81
NSE Cash Turnover	-	58,321.56	-
BSE Cash Turnover	-	3,953.86	-
Total Turnover	-	3433109	-

### FII Corner (F&O)

FII NET BUYING/SELLING & CHANGE IN OPEN INTEREST (Cr. Rupee)						
Particulars	13/08/2020		12/08/2020		11/08/2020	
	Net Buying /Selling	Change In Open interest	Net Buying /Selling	Change In Open interest	Net Buying /Selling	Change In Open interest
Index Future	767	172	-1163	256	106	-6
Index option	1430	-9617	779	1615	158	3425
Stock Future	-529	320	-764	160	-2240	-815
Stock option	-83	340	-255	407	-30	367
Total	1585	-8785	-1403	2437	-2006	2971

## Market Open Interest

Addition/Reduction in Market Open Interest					
Contracts	13/08/2020	12/08/2020	11/08/2020	10/08/2020	07/08/2020
Index Futures	-574	494	525	60	391
Index Options	236	803	-48	1921	1347
Stock Futures	36551	17749	15297	8095	-71616
Stock Options	2849	3126	3281	3018	4323
F&O Total	39062	22172	19055.1	13093.77	-65555.2

Increase in OI with Increase in Price (Long Buildup)					
Symbol	Prev OI	Curr OI	CMP	Pr.Chg (%)	OI Chg (%)
ASHOKLEY	46,053,000	67,770,000	60.6	12.12%	47.16%
SRTRANSFIN	2,977,488	3,797,231	704.35	5.41%	27.53%
CHOLAFIN	5,037,500	6,415,000	225.3	7.70%	27.34%
INDIGO	3,264,500	4,076,500	1,153	10.91%	24.87%
VOLTAS	3,018,000	3,701,000	620.15	2.07%	22.63%

Increase in OI with Decrease in Price (Short Buildup)					
Symbol	Prev OI	Curr OI	CMP	Pr.Chg (%)	OI Chg (%)
BHARTIARTL	81,884,538	94,956,300	537.6	-2.06%	15.96%
TECHM	12,745,200	14,464,800	693.4	-0.02%	13.49%
GAIL	26,913,200	29,792,400	97.35	-1.07%	10.70%
TATASTEEL	15,759,000	17,212,500	413	-0.84%	9.22%
BRITANNIA	1,230,600	1,320,600	3,816.45	-0.05%	7.31%

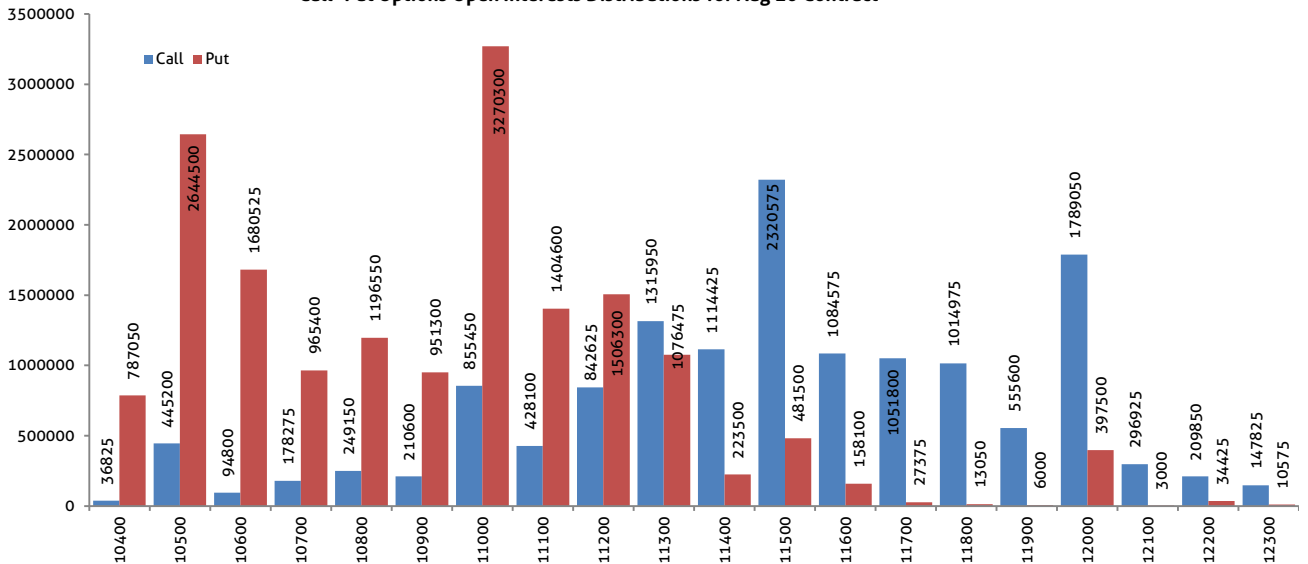
## Nifty Option Open Interest Statistics

Nifty Options Highest <b>ADDITION</b> in Open Interest						
Expiry	Strike	Option Type	Settlement Price	Volume	Open Interest	Change In OI
13-Aug-20	11350	CE	11300.45	1745922	4211325	2239425
13-Aug-20	11400	CE	11300.45	1651452	4874100	1155600
20-Aug-20	12000	CE	2.05	28526	1385175	953550
20-Aug-20	10400	PE	3.75	30535	1401150	922050
13-Aug-20	11300	PE	11300.45	2446207	3625200	857550
13-Aug-20	11250	PE	11300.45	1450055	2418075	841200
13-Aug-20	11600	CE	11300.45	118551	2506575	709350
20-Aug-20	11300	CE	108	79267	1205925	708150
20-Aug-20	11500	CE	31	76471	1205175	689550
20-Aug-20	11400	CE	61.35	79771	1181100	656325

## Nifty Options Highest **REDUCTION** in Open Interest

Expiry	Strike	Option Type	Settlement Price	Volume	Open Interest	Change In OI
13-Aug-20	11000	PE	11300.45	158378	2596950	-688575
13-Aug-20	11200	CE	11300.45	154224	345225	-538575
13-Aug-20	11100	PE	11300.45	238577	2303325	-487500
13-Aug-20	11700	CE	11300.45	41001	934275	-457050
13-Aug-20	11050	PE	11300.45	66253	872625	-452325
13-Aug-20	11800	CE	11300.45	23859	623100	-447450
13-Aug-20	10500	PE	11300.45	24947	1019400	-376725
13-Aug-20	11250	CE	11300.45	309359	260550	-313875
13-Aug-20	11500	CE	11300.45	454662	3604650	-292050
13-Aug-20	12000	CE	11300.45	42630	1083450	-286500

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
ASHOKLEY	27-Aug-20	50	PE	0.45	2557	9441000	5040000
FEDERALBNK	27-Aug-20	55	CE	2.4	2127	14348000	4768500
ASHOKLEY	27-Aug-20	55	PE	1	2741	6633000	4725000
ASHOKLEY	27-Aug-20	60	PE	2.4	1228	4644000	4464000
ASHOKLEY	27-Aug-20	65	CE	1.55	7735	5472000	3852000
BHEL	27-Aug-20	40	CE	1.9	2395	10962000	3759000
PFC	27-Aug-20	100	CE	2.25	3169	4402000	2132800
ASHOKLEY	27-Aug-20	58	PE	1.7	752	1926000	1926000
BHARTIARTL	27-Aug-20	550	CE	14.95	6713	3600195	1793619
ASHOKLEY	27-Aug-20	66	CE	1.3	1161	2232000	1737000

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

Symbol	Expiry	Strike	Option Type	Settl. Price	Volume	Open Int.	Change in OI
ASHOKLEY	27-Aug-20	55	CE	7.15	4020	2790000	-3150000
TATAPOWER	27-Aug-20	55	CE	3.05	1593	2119500	-1863000
TATAMOTORS	27-Aug-20	125	CE	9.8	2236	2251500	-1789800
ASHOKLEY	27-Aug-20	40	PE	0.1	320	2862000	-1305000
ASHOKLEY	27-Aug-20	53	CE	9.1	661	2142000	-1125000
BHEL	27-Aug-20	37	CE	3.4	285	2037000	-1092000
ASHOKLEY	27-Aug-20	54	CE	7.95	644	990000	-909000
IDFCFIRSTB	27-Aug-20	31	CE	1.75	375	3268000	-855000
SAIL	27-Aug-20	40	CE	0.9	43	5491000	-817000
TATAPOWER	27-Aug-20	52	CE	5.1	211	729000	-810000

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