

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	Derivative Analysis
8	Disclaimer

Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11118	10942	11030	11088	11176	11233	Sell	Neutral	Buy
Sensex	37481	36947	37214	37395	37662	37843	Sell	Neutral	Buy
Nifty Futures	11128	10975	11051	11108	11185	11242	Sell	Neutral	Buy
Bank Nifty	28876	28345	28611	28795	29061	29245	Sell	Neutral	Buy
CNX IT	15620	15179	15400	15524	15745	15870	Neutral	Neutral	Buy
CNX Midcap	15921	15357	15639	15792	16075	16228	Sell	Sell	Neutral
CNX Small Cap	5522	5378	5450	5488	5560	5598	Sell	Sell	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	37481.1	83.9	0.2
NIFTY	11118.0	32.6	0.3
MIDCAP	13643.4	97.4	0.7
SMLCAP	12692.2	42.4	0.3
BSEFMC	11062.3	55.3	0.5
AUTO	15472.0	192.0	1.3
POWER	1966.3	12.3	0.6
REALTY	2067.1	-5.1	-0.2
BSE IT	15733.5	94.0	0.6
BANKEX	32689.4	106.8	0.3
OILGAS	13237.0	139.2	1.1
METAL	9685.5	229.7	2.4

Currency Futures	Close	Pre. Pts	% Chg
28-Aug-19 EUR-INR	77.06	77.14	-0.09
28-Aug-19 USD-INR	68.97	69.03	-0.09
28-Aug-19 GBP-INR	84.07	84.14	-0.09
28-Aug-19 JPY-INR	63.63	63.74	-0.17

Advance/ Decline	Adv	Dec	Un Ch.
NSE	851	987	106
BSE	1137	1355	141

FII/DII Capital Mkt*	Buy	Sell	Net
FII	5935	7432	(1497)
DII	6486	4006	2479

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity bourses managed to close in green terrain on Wednesday after a volatile session. The start of the day was negative, amid reports that the bilateral relationship between India and the US, which has continuously experienced an upward trajectory for the last two decades, faces the risk of a downward spiral unless urgent steps are taken by both the countries to resolve their trade differences. Adding more worries, a private report stated that despite the policymakers' efforts to revive the sagging growth momentum, the economy is set to print in a 5.7 percent uptick in the June quarter and is likely to bottom out from there. It noted that India presents a picture of short-term despair and medium term hope.

On the global front, European markets were trading in green, as France's headline consumer prices inflation slowed in July, defying expectations for stability, while the EU measure of price growth eased less-than-expected. The flash data from the statistical office INSEE showed that the flash consumer price index rose 1.1 percent year-on-year following a 1.2 percent increase in June. Asian markets ended in red, after Japan's consumer confidence weakened to the lowest level in five-and-a-half years. The data from the Cabinet Office showed that the consumer confidence index for households with two or more persons fell to a seasonally adjusted 37.8 in July from 38.7 in June.

Market Turnover & FII Derivative Data

Market TO	Current	Previous	Net%
BSE CASH	2668	2278	17
NSE CASH	36813	35300	4
NSE FO	1525427	1360912	12

FII Derivatives	Buy	Sell	Net
Ind. Futures	4242	5387	(1145)
Ind. Options	325509	324196	1313
Stk. Futures	13913	13227	687
Stk. Options	5760	5724	37

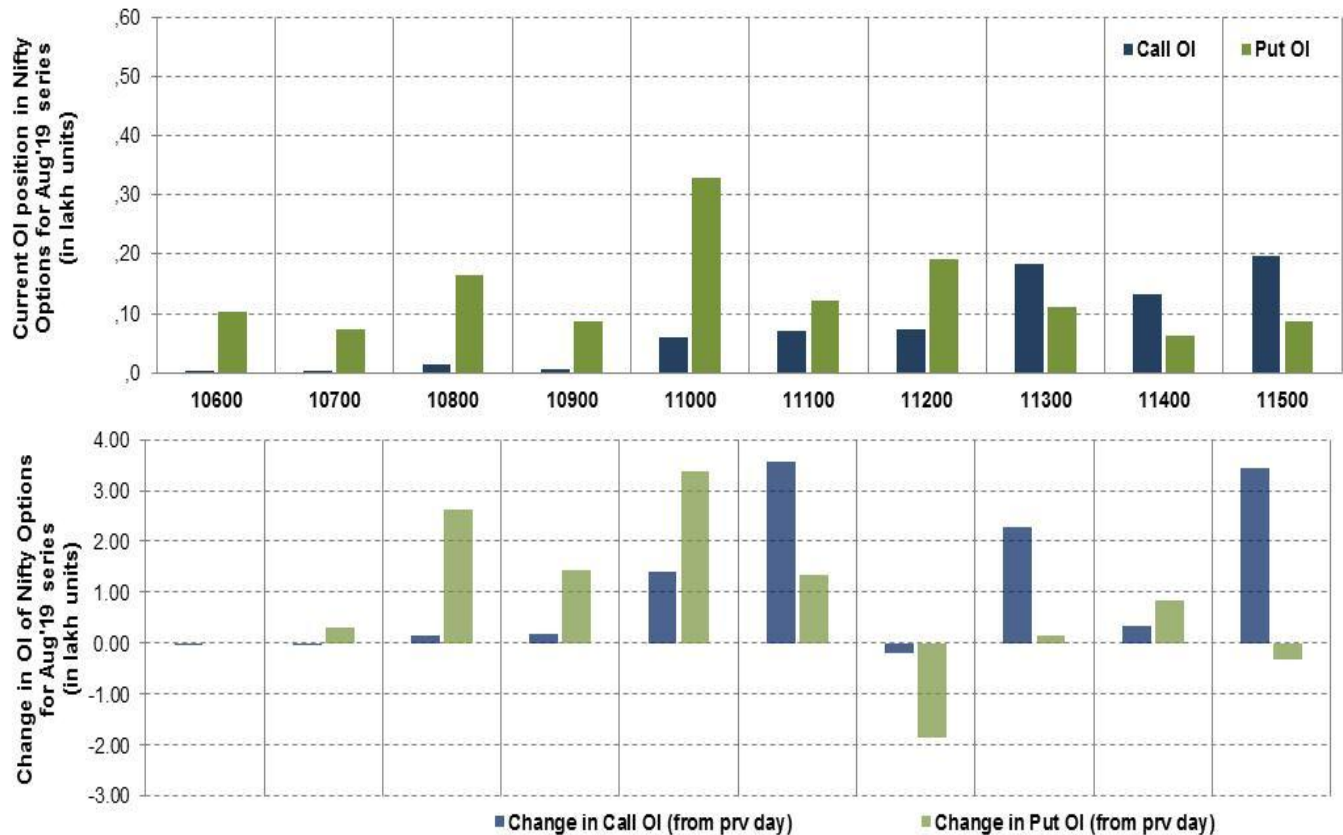
Nifty Futures



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 0.34 million in open interest.
- Among Nifty puts, 11,000 SP from the Aug month expiry was the most active put with an reduction of 0.33 million open interests.
- The maximum OI outstanding for Calls was at 11,500 SP (1.98mn) and that for Puts was at 11,000 SP (3.28mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 31/07/19

Avg Avg



Nifty Cash prices have settled at 11118 up by 0.29 percent from the previous close. On the upper side it has resistance of 11200 and 11250 levels, while lower side it has support of 11050 and 11000 levels. Intraday traders should be cautious and take position accordingly.

Fresh Longs ↑ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
VOLTAS	3,172,000	3,900,000	22.95	582.75	3.49
RBLBANK	10,717,200	12,781,200	19.26	404.00	0.96
TATAGLOBAL	5,505,300	6,304,500	14.52	250.90	0.52
RELCAPITAL	11,169,000	12,624,000	13.03	51.15	7.91
Short-Covering ↓ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
CENTURYTEX	3,941,400	3,828,600	-2.86	897.00	2.56
CANBK	10,328,000	10,022,000	-2.96	236.40	2.27
BANKBARODA	58,414,500	56,416,500	-3.42	107.15	3.98
GLENMARK	5,448,000	5,226,000	-4.07	427.40	2.91
Fresh Shorts ↑ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
CONCOR	1,813,080	2,203,830	21.55	502.00	-1.28
AXISBANK	46,677,600	53,418,000	14.44	678.20	-4.15
SIEMENS	1,049,950	1,196,800	13.99	1151.70	-0.28
CASTROLIND	8,044,400	9,105,200	13.19	119.05	-2.86
Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
TITAN	13,863,000	14,442,000	4.18	789.95	1.42
CHENNPETRO	1,089,000	906,000	-16.80	253.55	-8.61
-	-	-	-	-	-
-	-	-	-	-	-

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