

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10997	10744	10871	10975	11102	11207	Sell	Neutral	Buy
Sensex	37118	36266	36692	37034	37460	37801	Sell	Neutral	Buy
Nifty Futures	11020	10771	10895	11010	11135	11250	Sell	Neutral	Buy
Bank Nifty	28205	27620	27913	28229	28521	28837	Sell	Neutral	Buy
CNX IT	15422	15112	15267	15364	15519	15616	Sell	Neutral	Buy
CNX Midcap	15709	15335	15522	15683	15871	16032	Sell	Sell	Neutral
CNX Small Cap	5438	5316	5377	5425	5486	5535	Sell	Sell	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	37118.2	99.9	0.3
NIFTY	10997.4	17.4	0.2
MIDCAP	13546.9	20.4	0.2
SMLCAP	12496.4	-55.6	-0.4
BSEFMC	10982.5	-30.3	-0.3
AUTO	15635.3	165.5	1.1
POWER	1938.4	-25.5	-1.3
REALTY	2029.6	-16.7	-0.8
BSE IT	15531.5	100.1	0.7
BANKEX	31903.0	-198.0	-0.6
OILGAS	13061.6	-113.2	-0.9
METAL	9176.6	-182.8	-2.0

Currency Futures	Close	Pre. Pts	% Chg
28-Aug-19 EUR-INR	77.59	76.58	1.32
28-Aug-19 USD-INR	69.75	69.24	0.73
28-Aug-19 GBP-INR	84.64	84.03	0.73
28-Aug-19 JPY-INR	65.35	63.65	2.67

Advance/ Decline	Adv	Dec	Un Ch.
NSE	791	1008	106
BSE	1077	1388	132

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4793	7681	(2888)
DII	5646	2834	2813

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity benchmarks staged recovery to end the Friday's trading session in green terrain, with Sensex garnering around 100 points. After a negative start, the markets traded in red terrain for the most part of the session, as the World Bank's report showed that India has now taken a backseat to be the seventh largest economy globally with UK and France now ahead of it. As per the data, India grew to \$2.73 trillion economy in 2018. In 2017, the country stood at the fifth spot with its size at \$2.65 trillion. However, in the last leg of the trade, key indices turned positive, amid a report that the gross Goods and Services Tax (GST) collections increased to Rs 1.02 lakh crore in the month of July 2019. The July mop-up was 5.8 per cent higher than the Rs 96,483 crore collected in the same month last year.

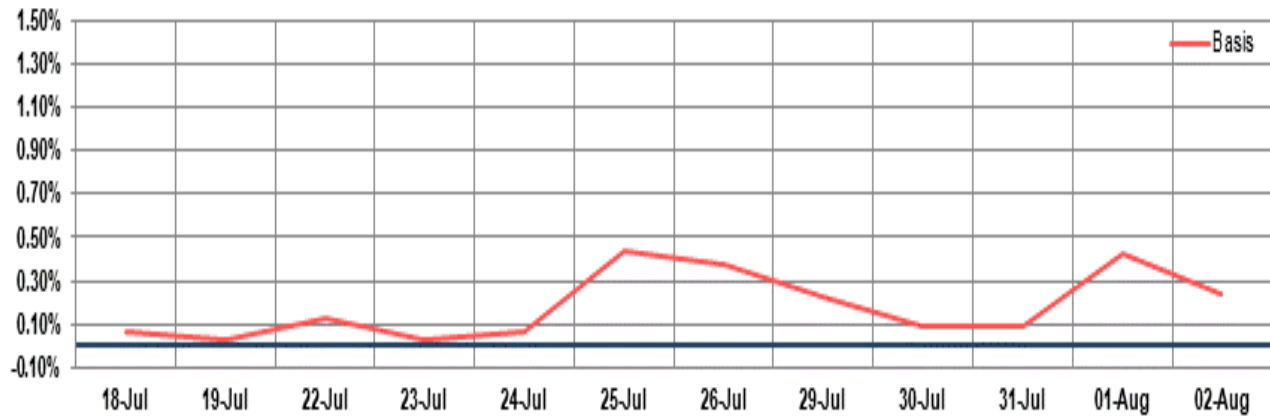
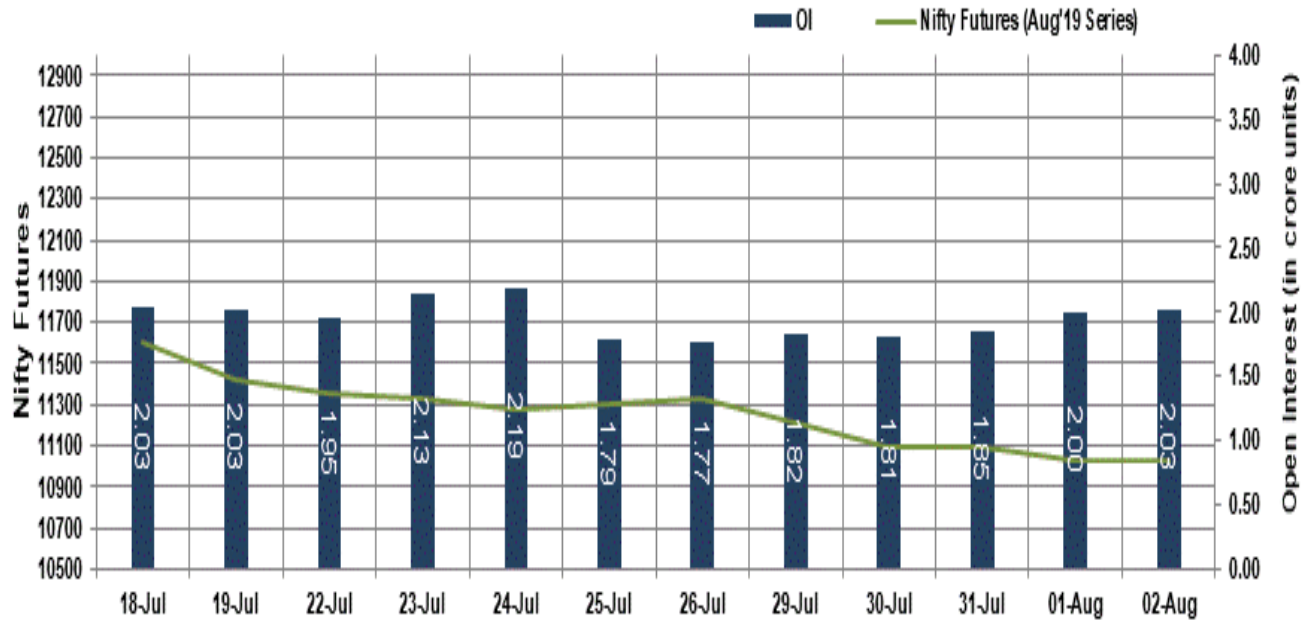
In late noon deals, markets participants took support with the Reserve Bank of India's (RBI) latest data report showed that bank credit rose by 12.01 percent to Rs 96.57 trillion, while deposits grew 10.59 percent to Rs 126.491 trillion in the fortnight ended on July 19. In the year ago fortnight, deposits were at Rs 114.371 trillion and advances stood at Rs 86.09 trillion. Adding some relief among traders, the India Meteorological Department said that monsoon is expected to be normal in August and September. Quantitatively, the rainfall across the country as a whole during the two-month period is likely to be 100 per cent of the Long Period Average (LPA) with a model error of plus or minus 8 per cent.

Market Turnover & FII Derivative Data

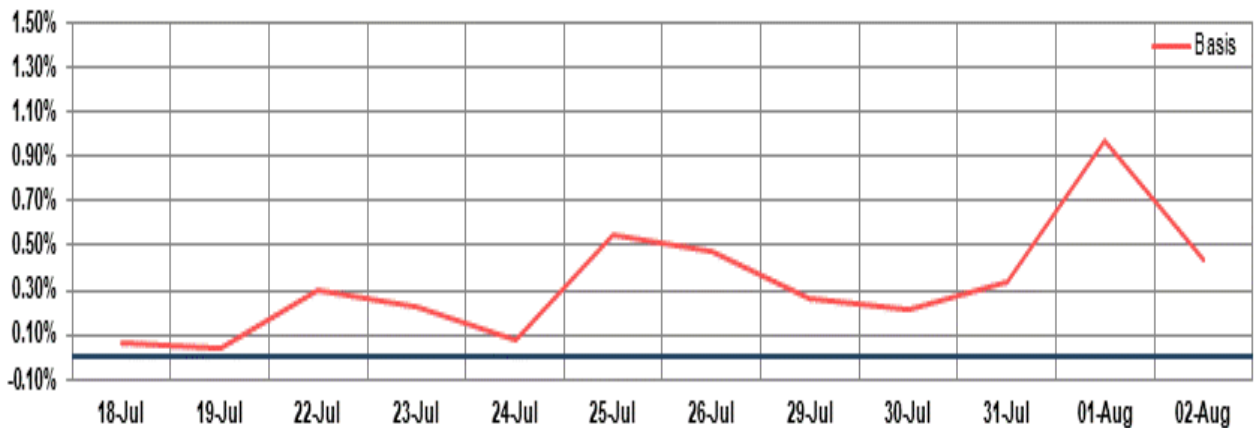
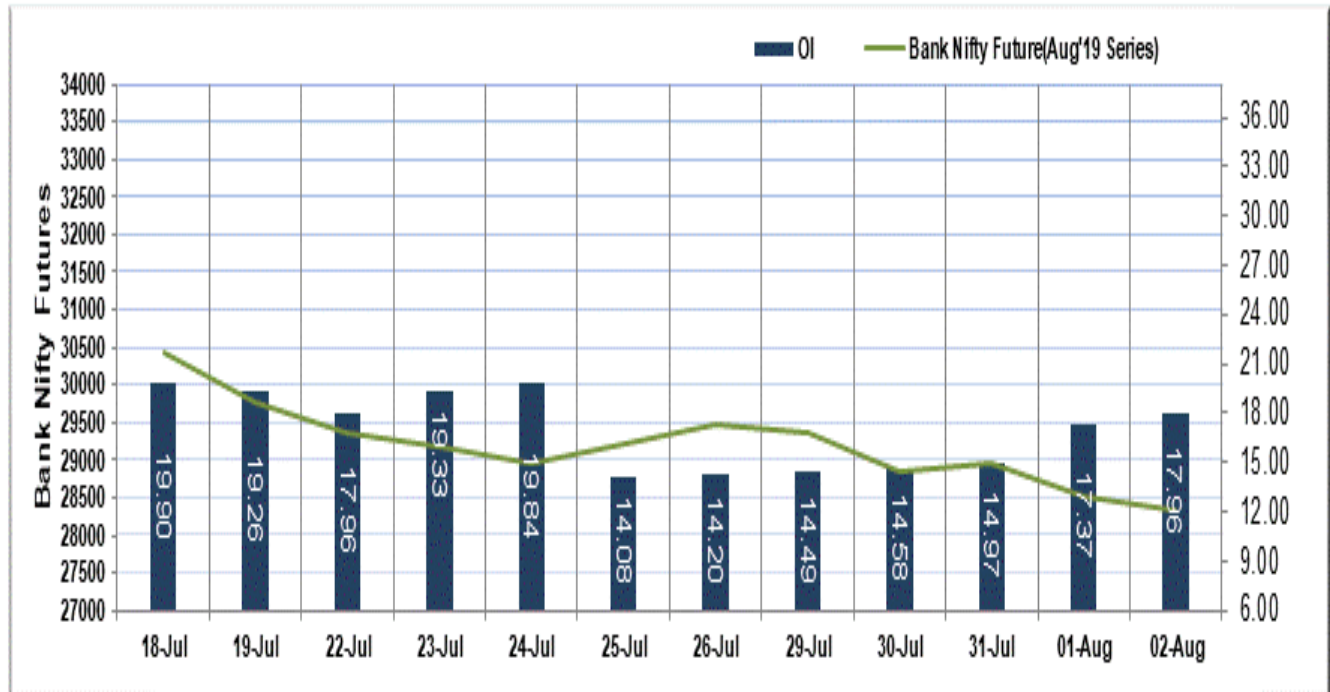
Market TO	Current	Previous	Net%
BSE CASH	2745	2093	31
NSE CASH	37983	33533	13
NSE FO	1142377	2799623	(59)

FII Derivatives	Buy	Sell	Net
Ind. Futures	5106.23	6120.89	(1015)
Ind. Options	243068	243530	(462)
Stk. Futures	15857	14745	1112
Stk. Options	7707	7508	199

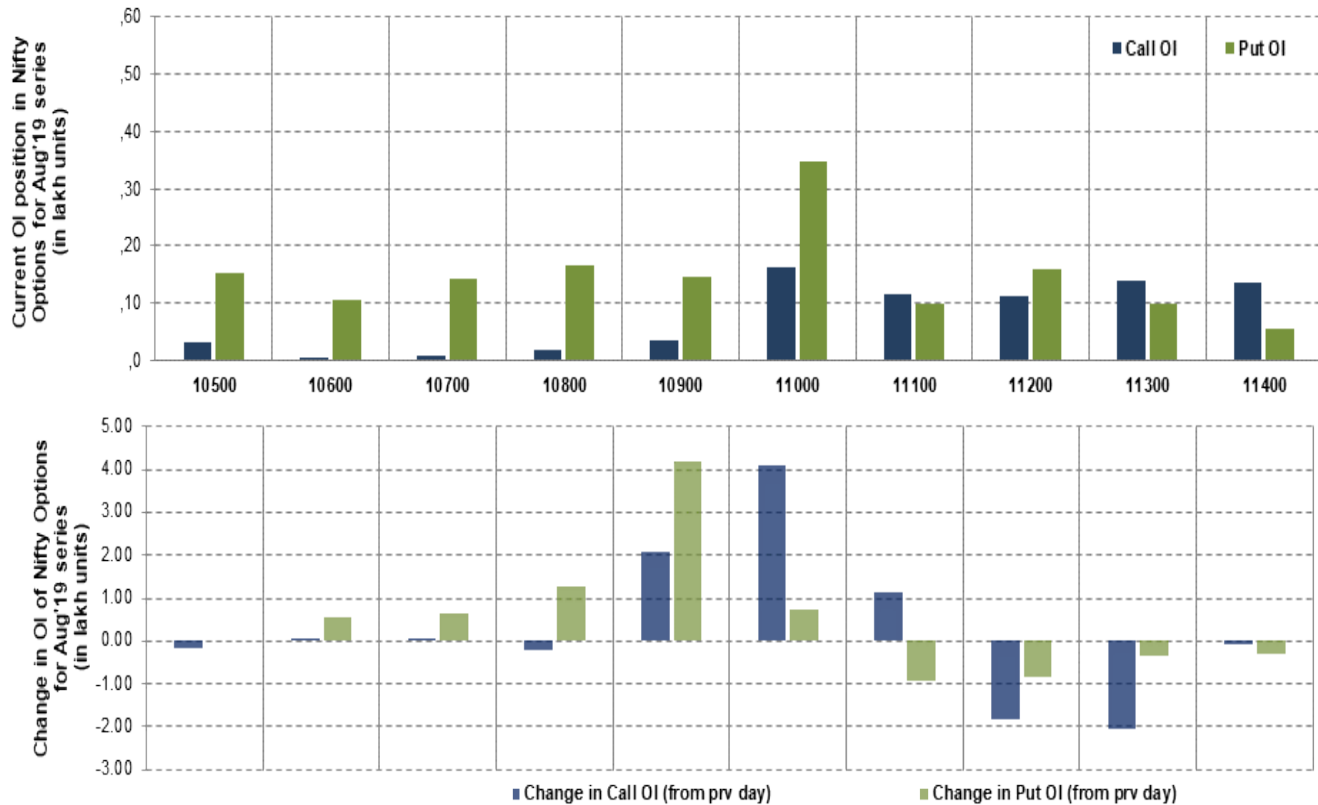
Nifty Futures



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 11,000 SP from the Aug month expiry was the most active call with an addition of 0.41 million in open interest.
- Among Nifty puts, 11,000 SP from the Aug month expiry was the most active put with an addition of 0.07 million open interests.
- The maximum OI outstanding for Calls was at 11,000 SP (2.00mn) and that for Puts was at 11,000 SP (3.50mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 02/08/19
 Avg Avg



Nifty Cash prices have settled at 10997.35 up by 0.16 percent from the previous close. On the upper side it has resistance of 11050 and 11100 levels, while lower side it has support of 10950 and 10900 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
MFSL	25,09,200	32,04,000	27.69	416.95	2.23
TATAGLOBAL	64,28,700	71,30,700	10.92	267.40	2.71
BHARTIARTL	3,24,83,200	3,59,77,890	10.76	344.85	6.25
ASIANPAINT	62,05,800	67,91,400	9.44	1548.70	2.37
Short-Covering ↓ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
TATAELXSI	26,62,800	24,73,800	-7.10	626.20	1.37
PFC	4,40,13,800	4,06,90,600	-7.55	107.90	0.84
MINDTREE	19,15,800	17,69,400	-7.64	706.40	1.95
BERGEPAIN	20,83,400	19,18,400	-7.92	335.15	0.86
Fresh Shorts ↑ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
MOTHERSUMI	2,88,05,700	3,22,70,700	12.03	101.75	-2.58
HDFCBANK	1,73,44,000	1,92,63,250	11.07	2224.60	-0.42
ASHOKLEY	8,07,06,000	8,85,96,000	9.78	64.80	-6.43
ENGINERSIN	65,96,400	72,40,400	9.76	96.30	-1.83
Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
CONCOR	20,85,042	19,64,691	-5.77	495.85	-2.96
ARVIND	83,10,000	77,40,000	-6.86	56.55	-0.26
APOLLOTYRE	94,92,000	88,38,000	-6.89	150.60	-2.84
NIITTECH	11,01,750	10,08,000	-8.51	1198.15	-0.47

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