

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11032	10763	10898	10978	11113	11193	Neutral	Neutral	Buy
Sensex	37327	36379	36853	37129	37603	37879	Neutral	Neutral	Buy
Nifty Futures	11073	10788	10930	11009	11152	11231	Neutral	Neutral	Buy
Bank Nifty	28110	27260	27685	27956	28382	28653	Neutral	Neutral	Buy
CNX IT	15868	15549	15709	15814	15973	16079	Neutral	Neutral	Buy
CNX Midcap	15795	15514	15655	15739	15880	15965	Neutral	Sell	Neutral
CNX Small Cap	5446	5357	5401	5430	5474	5503	Neutral	Sell	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	37327.4	636.9	1.7
NIFTY	11032.5	177.0	1.6
MIDCAP	13566.1	57.2	0.4
SMLCAP	12574.3	92.4	0.7
BSEFMC	11026.2	125.7	1.2
AUTO	15749.0	424.7	2.8
POWER	1929.2	25.7	1.4
REALTY	2029.8	32.9	1.7
BSE IT	15951.1	309.7	2.0
BANKEX	31805.2	429.3	1.4
OILGAS	12845.8	228.7	1.8
METAL	8973.4	100.4	1.1

Currency Futures	Close	Pre. Pts	% Chg
28-Aug-19 EUR-INR	79.42	79.60	-0.23
28-Aug-19 USD-INR	70.82	71.03	-0.30
28-Aug-19 GBP-INR	86.09	86.34	-0.30
28-Aug-19 JPY-INR	66.92	66.97	-0.07

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1056	738	117
BSE	1351	1069	140

FII/DII Capital Mkt*	Buy	Sell	Net
FII	5240	5624	(384)
DII	3991	3459	532

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Bulls roared back over Dalal Street on Thursday, with Sensex & Nifty gaining over 630 & 175 points, respectively, after reports said the government was looking to roll-back the recently imposed higher tax on the foreign portfolio investors (FPIs). After a firm start of the day, key indices remained in green for the most part of the session, as the India Meteorological Department showed that India received 28% more rainfall than the 50-year average in the week to August 7, easing concerns of drought. Monsoon rains are crucial for farm output & economic growth, as agriculture forms about 15% of India's \$2.5-trillion economy. The street overlooked Reserve Bank of India's (RBI) report that consumer confidence declined in July as reflected in the current situation index; the future expectations index fell by about 4 points.

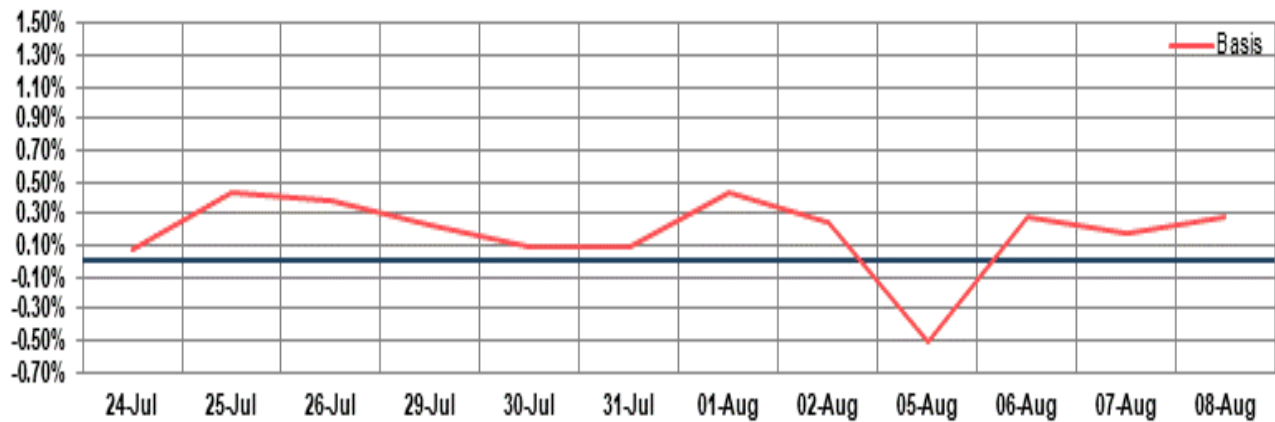
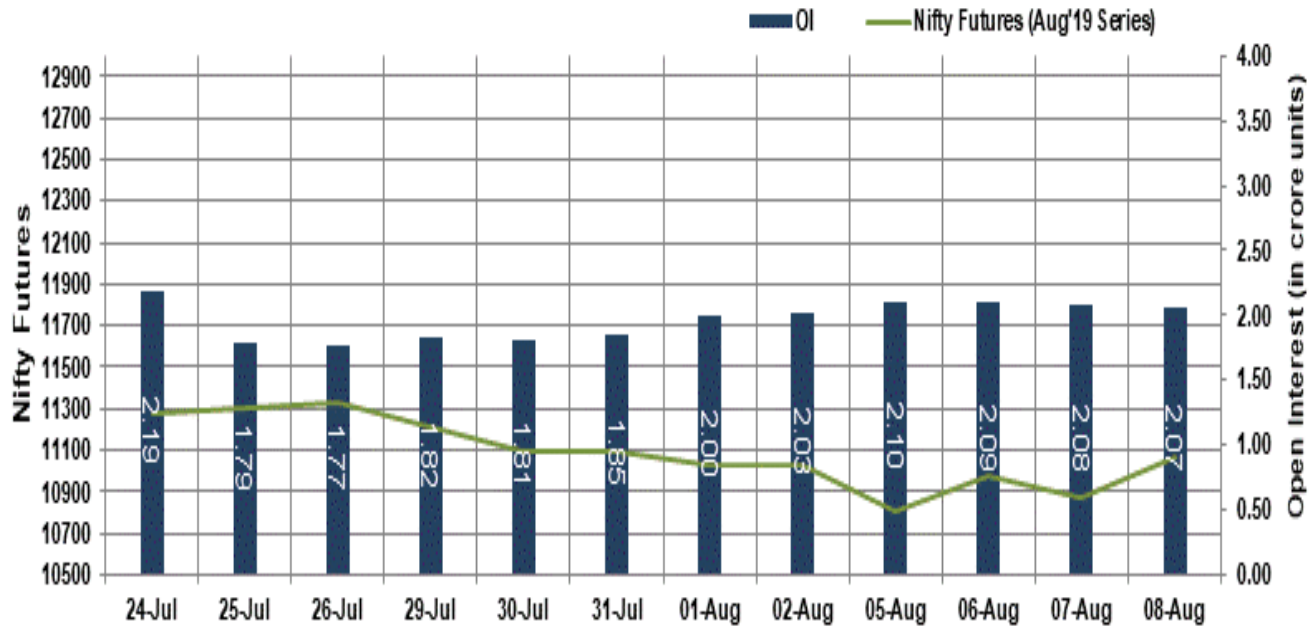
Markets extended gains in the last leg of the trade, as RBI announced two key measures to help non-bank financial companies (NBFCs) which are facing a severe liquidity squeeze. The first is harmonisation of single counterparty exposure limit for banks' exposure to single NBFCs with the general single counterparty exposure limit. The central bank has decided to raise a bank's exposure limit to a single NBFC to 20 per cent of tier-I capital of the bank. The second initiative deals with credit to the priority sector. The street also took a note of EEPIC India chairman, Ravi Sehgal's statement that the central bank should ensure easy credit disbursal to exporters, especially in the MSME sector.

Market Turnover & FII Derivative Data

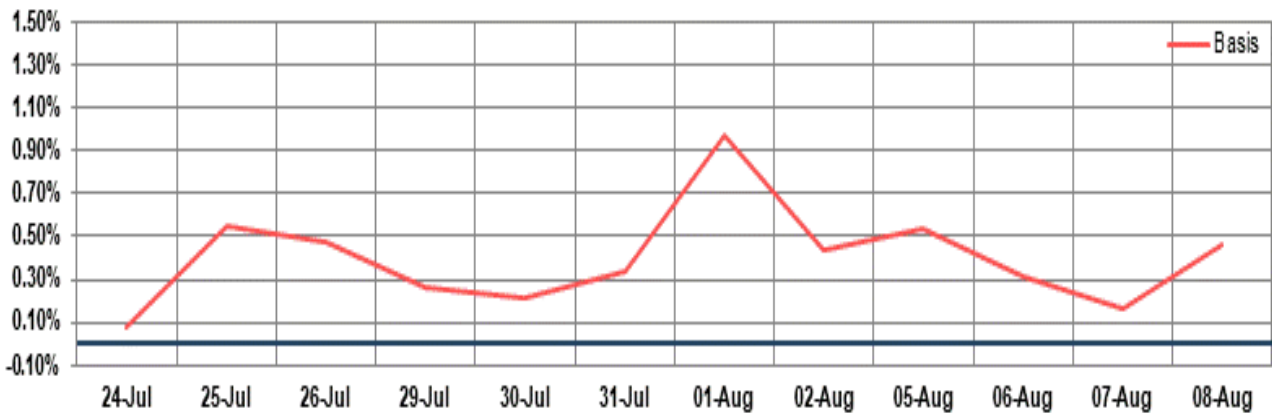
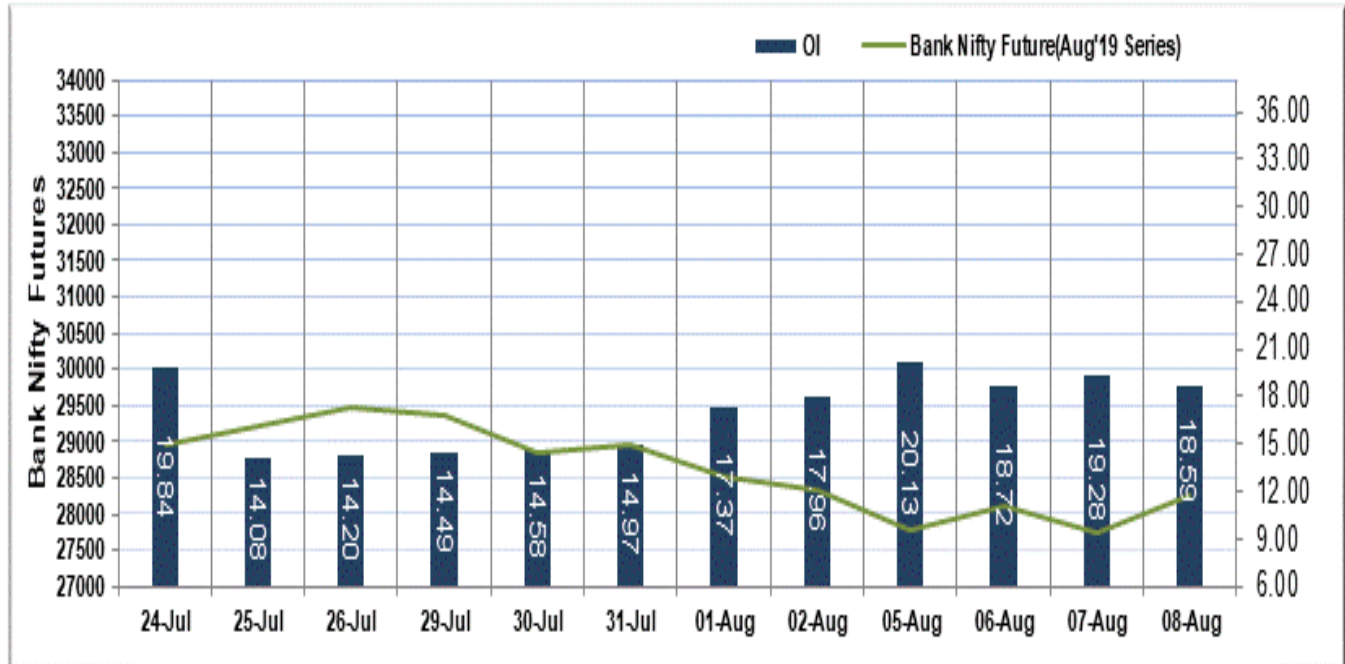
Market TO	Current	Previous	Net%
BSE CASH	2454	2346	5
NSE CASH	34806	34186	2
NSE FO	2772449	1534441	81

FII Derivatives	Buy	Sell	Net
Ind. Futures	4783.92	4514.02	270
Ind. Options	464204	460490	3714
Stk. Futures	13523	13160	363
Stk. Options	6062	6112	(49)

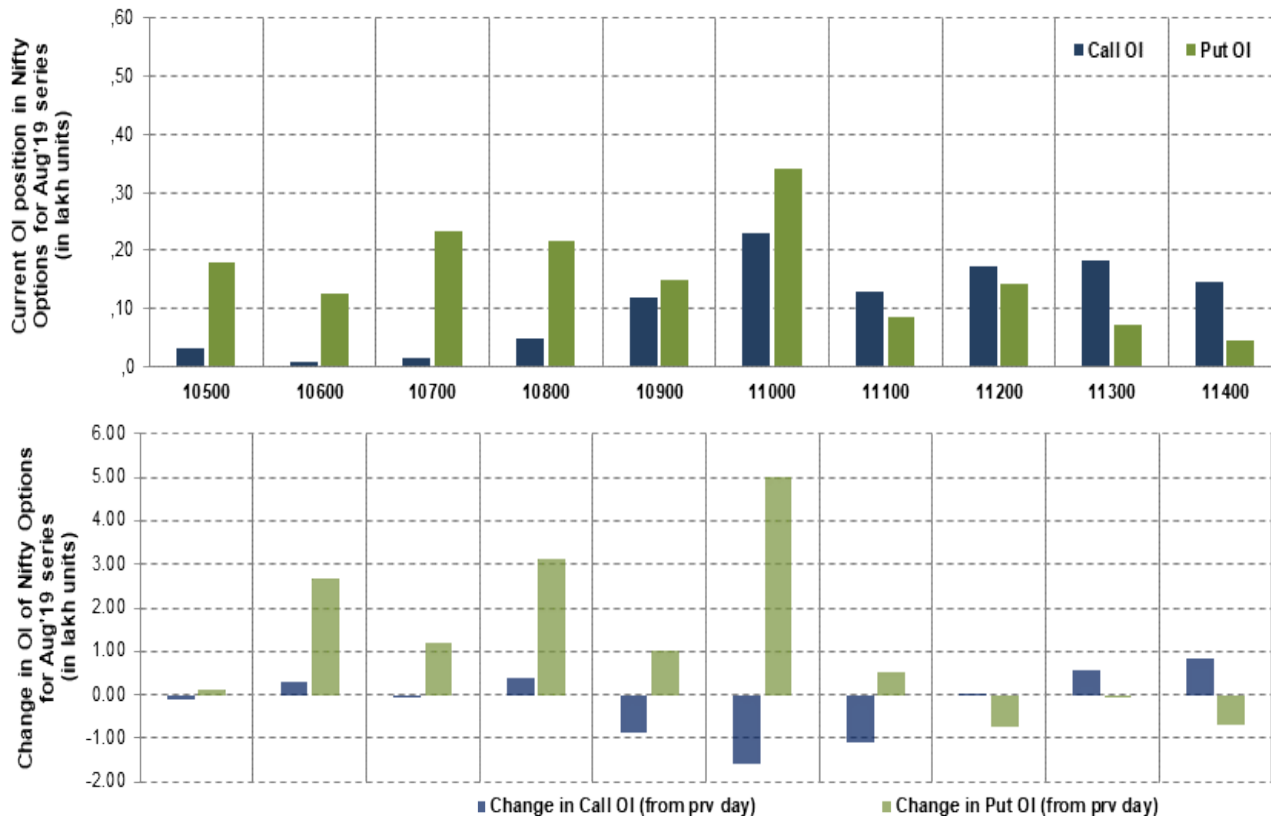
Nifty Futures



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 a reduction of 0.20 million in open interest.
- Among Nifty puts, 11,000 SP from the Aug month expiry was the most active put with an addition of 0.50 million open interests.
- The maximum OI outstanding for Calls was at 11,000 SP (2.30mn) and that for Puts was at 11,000 SP (3.40mn)

Nifty Technical & Indices Levels

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



Nifty Cash prices have settled at 11032.45 up by 1.63 percent from the previous close. On the upper side it has resistance of 11100 and 11150 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
HEROMOTOCO	25,79,600	32,37,400	25.50	2588.50	3.25
SIEMENS	13,77,750	16,48,350	19.64	1154.00	4.56
BALKRISIND	20,59,200	23,56,800	14.45	730.00	0.77
MINDTREE	16,43,400	18,64,800	13.47	738.60	0.25
Short-Covering ↓ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
GLENMARK	48,38,000	47,89,000	-1.01	428.20	3.48
SUNTV	52,90,000	52,34,000	-1.06	451.00	2.02
BANKINDIA	2,97,48,000	2,92,74,000	-1.59	69.35	4.44
BIOCON	1,09,02,600	1,07,15,400	-1.72	232.45	2.99
Fresh Shorts ↑ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
ICICIPRULI	60,66,000	77,32,500	27.47	386.20	-1.47
JUSTDIAL	20,79,000	25,15,800	21.01	674.00	-3.46
CUMMINSIND	21,29,400	25,10,200	17.88	604.00	-6.64
ULTRACEMCO	25,28,400	29,43,600	16.42	4247.85	-2.64
Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
VOLTAS	50,93,000	50,68,000	-0.49	601.00	-0.22
ARVIND	85,38,000	82,98,000	-2.81	54.60	-3.02
CIPLA	1,25,66,000	1,13,17,000	-9.94	508.00	-2.16
TITAN	1,38,63,000	1,44,42,000	4.18	789.95	1.42

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