

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11048	10869	10959	11014	11103	11158	Neutral	Sell	Buy
Sensex	37350	36786	37068	37256	37538	37726	Neutral	Sell	Buy
Nifty Futures	11065	10860	10962	11028	11130	11196	Neutral	Sell	Buy
Bank Nifty	28217	27533	27875	28063	28405	28593	Neutral	Neutral	Buy
CNX IT	15365	15071	15218	15386	15533	15700	Sell	Neutral	Buy
CNX Midcap	15817	15510	15664	15749	15903	15988	Neutral	Sell	Neutral
CNX Small Cap	5466	5362	5414	5444	5496	5526	Neutral	Sell	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	37350.3	38.8	0.1
NIFTY	11047.8	18.4	0.2
MIDCAP	13490.9	13.9	0.1
SMLCAP	12584.6	14.4	0.1
BSEFMC	10980.9	43.8	0.4
AUTO	15745.2	176.8	1.1
POWER	1906.1	20.3	1.1
REALTY	2045.2	8.4	0.4
BSE IT	15482.6	-121.6	-0.8
BANKEX	31890.2	238.1	0.8
OILGAS	13169.9	21.0	0.2
METAL	8934.8	-46.2	-0.5

Currency Futures	Close	Pre. Pts	% Chg
28-Aug-19 EUR-INR	79.01	79.81	-1.01
28-Aug-19 USD-INR	71.24	71.39	-0.21
28-Aug-19 GBP-INR	86.61	86.26	0.41
28-Aug-19 JPY-INR	67.02	67.30	-0.41

Advance/ Decline	Adv	Dec	Un Ch.
NSE	869	937	114
BSE	1191	1307	143

FII/DII Capital Mkt*	Buy	Sell	Net
FII	5790	7129	(1339)
DII	3202	2143	1058

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity markets ended Friday's session marginally higher. Indices made a negative start of the day, amid report that India Inc's growth engine slowed in the June quarter amid sluggish demand across sectors and the base effect in the form of a strong expansion in the year-ago period, reflecting the overall slowdown in the economy. Sentiments remained lackluster with an another report stating that the current economic slowdown can be attributed to a combination of structural & cyclical factors, in addition to global uncertainties. It added that the country's economy is showing signs of slowdown, with hi-frequency indicators like industrial output posting subdued growth & automobile sales touching historical lows.

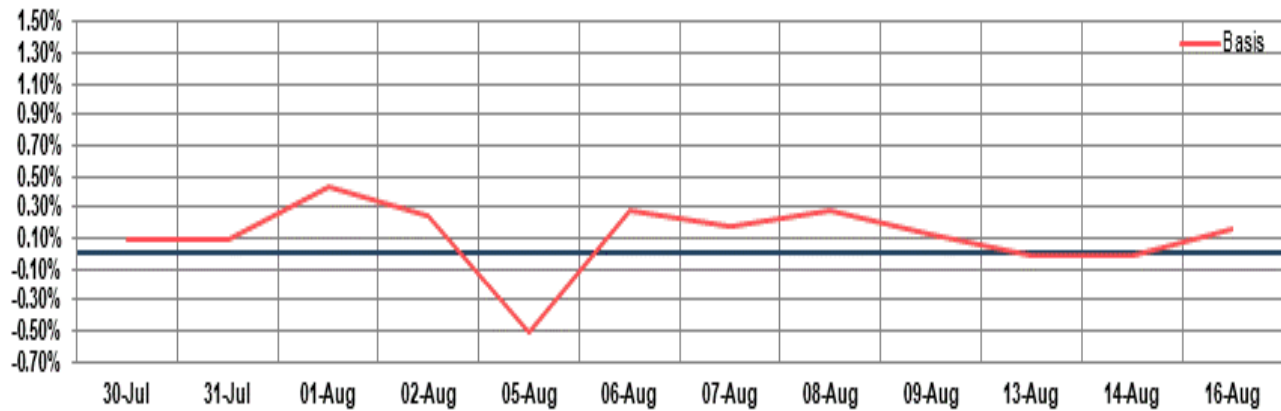
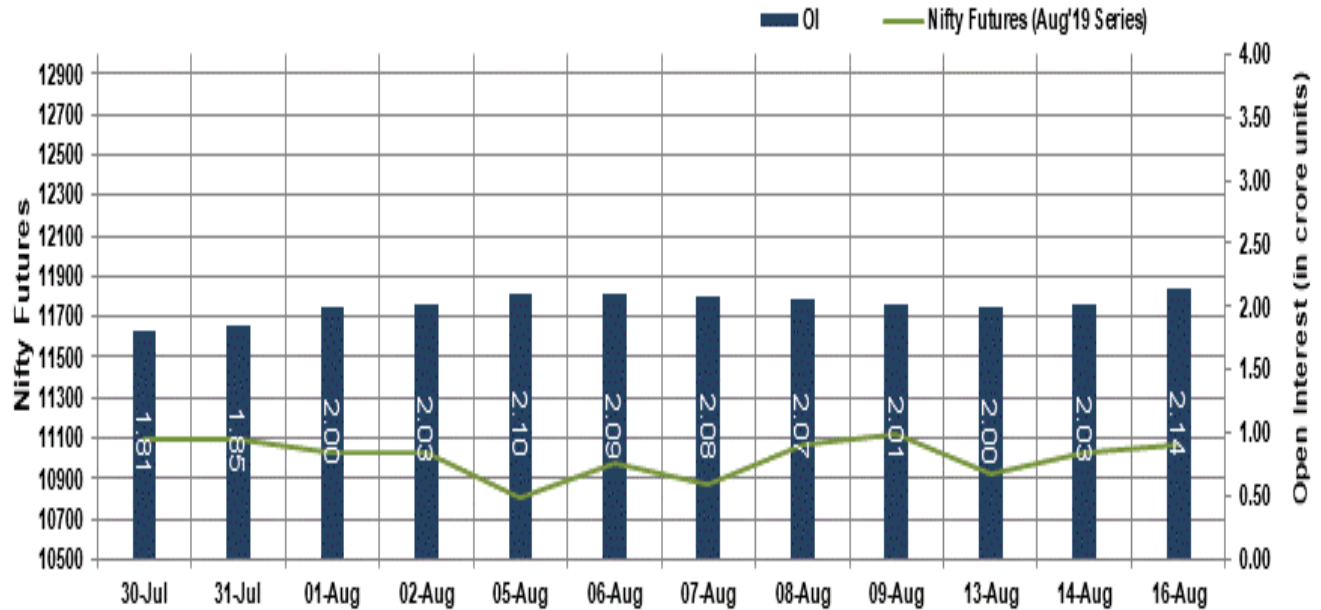
But, in the noon deals, markets staged recovery to settle the day in green terrain, on account of firm cues from global markets. Traders got relief, as the Central Board of Direct Taxes (CBDT) brought in concept of Document Identification Number (DIN), taking further steps to ensure transparency in Tax Administration. All communications made by the tax department to assesseees from October 1, 2019 will carry a computer-generated DIN in order to promote transparency. Some support also came with the government data showing that India's merchandise exports rebounded and grew 2.25% in July, aided by higher shipments of organic goods, drugs and pharmaceuticals, while imports shrank, narrowing the trade deficit.

Market Turnover & FII Derivative Data

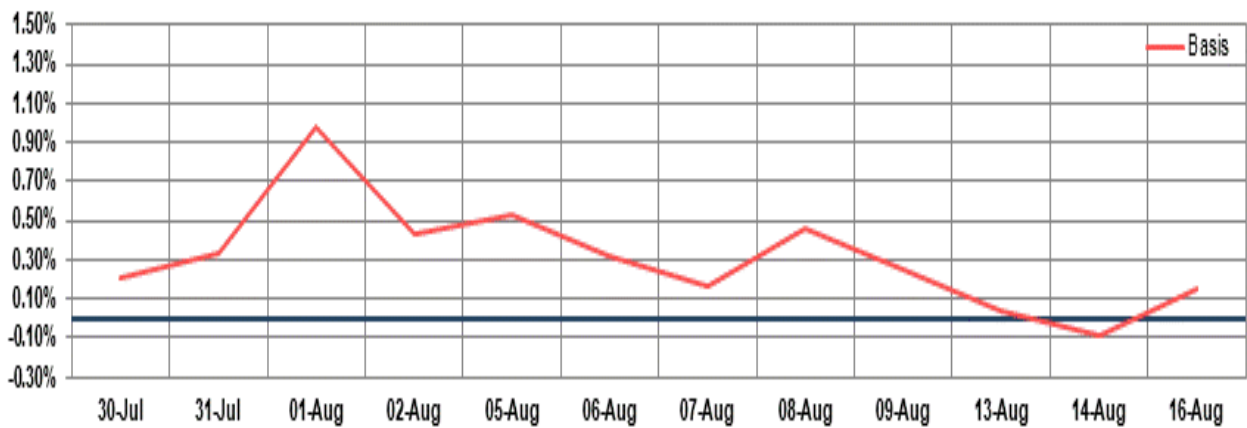
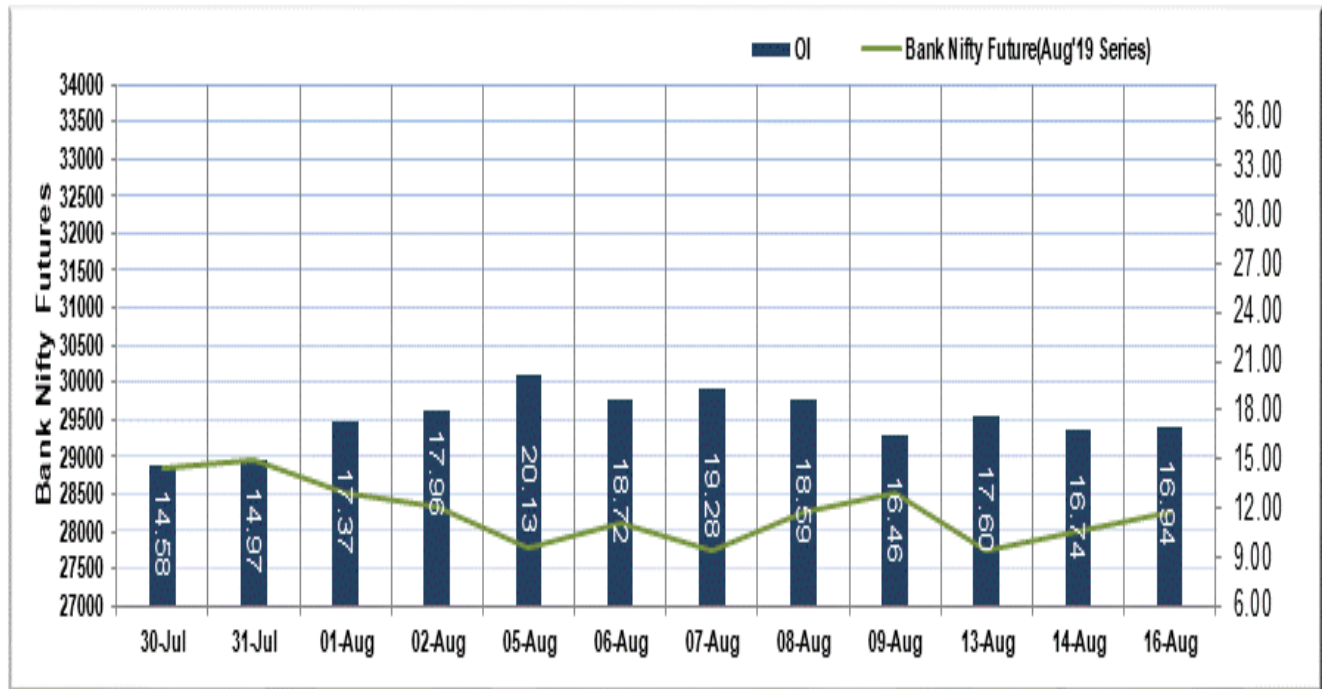
Market TO	Current	Previous	Net%
BSE CASH	2024	5787	(65)
NSE CASH	31200	33437	(7)
NSE FO	829535	2454436	(66)

FII Derivatives	Buy	Sell	Net
Ind. Futures	3914.68	4208.94	(294)
Ind. Options	172891	172397	493
Stk. Futures	11053	11544	(491)
Stk. Options	5375	5451	(76)

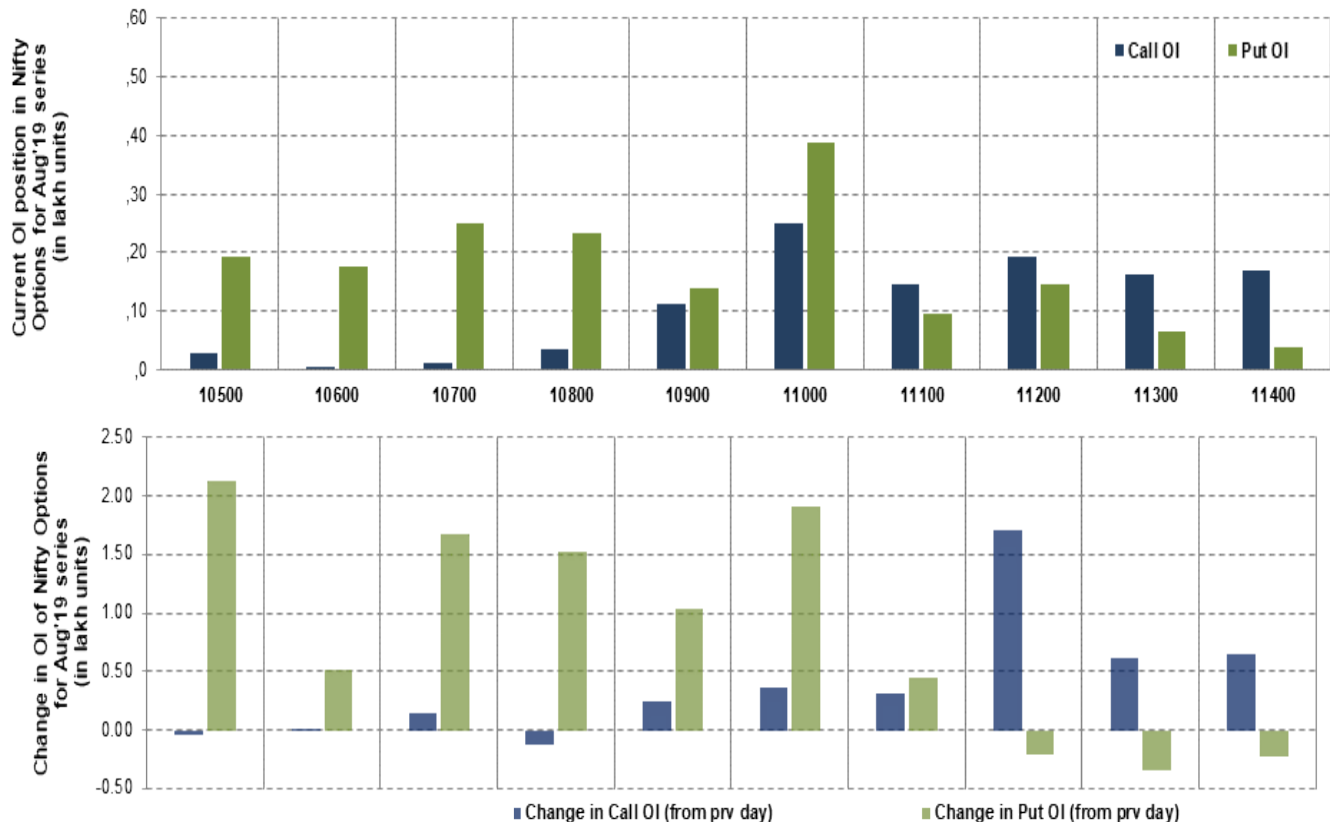
Nifty Futures



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 0.04 million in open interest.
- Among Nifty puts, 11,000 SP from the Aug month expiry was the most active put with an addition of 0.20 million open interests.
- The maximum OI outstanding for Calls was at 11,000 SP (2.50mn) and that for Puts was at 11,000 SP (4.00mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 16/08/19
Avg Avg



Nifty Cash prices have settled at 11047.80 up by 0.20 percent from the previous close. On the upper side it has resistance of 11100 and 11150 levels, while lower side it has support of 11000 and 10950 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
APOLLOHOSP	11,00,000	14,78,500	34.41	1458.30	6.95
APOLLTYRE	65,04,000	80,31,000	23.48	162.45	0.53
RECLTD	2,57,88,000	2,71,56,000	5.30	148.00	2.71
CESC	8,23,200	8,66,400	5.25	787.60	3.57
Short-Covering ↓ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
INDIGO	27,70,800	26,45,400	-4.53	1595.40	0.25
MFSL	27,31,200	25,83,600	-5.40	418.00	2.65
BSOFT	30,03,900	28,30,500	-5.77	61.00	0.91
JUSTDIAL	25,99,800	24,47,200	-5.87	670.30	1.23
Fresh Shorts ↑ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
GLENMARK	50,19,000	56,90,000	13.37	362.10	-5.49
IDBI	2,15,88,000	2,39,88,000	11.12	24.35	-9.81
TATAMTRDVR	3,12,48,000	3,38,58,000	8.35	56.75	-1.39
GODREJCP	51,11,200	54,91,200	7.43	624.60	-1.11
Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
COLPAL	17,47,900	16,85,600	-3.56	1202.20	-0.14
RAMCOCEM	13,32,000	12,74,400	-4.32	731.05	-0.81
RELINFRA	1,29,88,000	1,24,20,000	-4.37	45.25	-6.80
NBCC	3,95,08,000	3,77,65,500	-4.41	33.95	-3.41

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