

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11054	10971	11012	11080	11121	11189	Neutral	Sell	Buy
Sensex	37402	37133	37268	37493	37628	37854	Neutral	Sell	Buy
Nifty Futures	11062	10962	11012	11082	11132	11202	Neutral	Sell	Buy
Bank Nifty	28186	27945	28065	28267	28388	28590	Neutral	Neutral	Buy
CNX IT	15415	15323	15369	15442	15488	15561	Sell	Neutral	Buy
CNX Midcap	15864	15759	15811	15880	15933	16002	Neutral	Sell	Neutral
CNX Small Cap	5491	5446	5468	5489	5512	5533	Neutral	Sell	Sell

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	37402.5	52.2	0.1
NIFTY	11053.9	6.1	0.1
MIDCAP	13518.2	27.3	0.2
SMLCAP	12649.2	64.6	0.5
BSEFMC	10963.8	-17.1	-0.2
AUTO	15655.3	-89.9	-0.6
POWER	1910.9	4.9	0.3
REALTY	2051.3	6.1	0.3
BSE IT	15540.3	57.7	0.4
BANDEX	31891.4	1.3	0.0
OILGAS	13092.7	-77.2	-0.6
METAL	8904.2	-30.7	-0.3

Currency Futures	Close	Pre. Pts	% Chg
28-Aug-19 EUR-INR	79.39	79.01	0.49
28-Aug-19 USD-INR	71.47	71.24	0.33
28-Aug-19 GBP-INR	86.57	86.61	-0.05
28-Aug-19 JPY-INR	67.06	67.02	0.06

Advance/ Decline	Adv	Dec	Un Ch.
NSE	954	885	115
BSE	1248	1225	171

FII/DII Capital Mkt*	Buy	Sell	Net
FII	3228	3533	(306)
DII	2336	1950	386

\*NOTE: - FII AND DII data figure is provisional

## Market Commentary

Indian equity benchmarks pared most of the early gains and ended flat on Monday, with Sensex & Nifty ending higher just by 52 and 6 points, respectively. Markets made a fabulous start of the day, aided by Fitch Solutions' statement that the Reserve Bank of India (RBI) is expected to cut interest rates by 40 basis points before the end of the current financial year as monetary easing till now appears to be insufficient in boosting economic growth. Sentiments got boosted amid reports that private equity and venture capital investments in India crossed \$8 billion in July -- the highest fund infusion in a month by PE/VC funds -- amid strong investment activity in infrastructure and real estate asset classes.

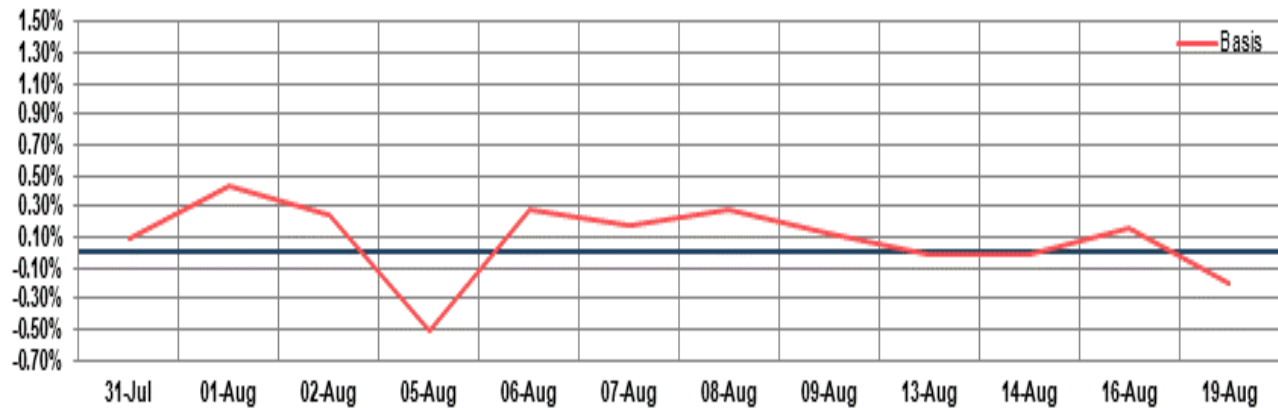
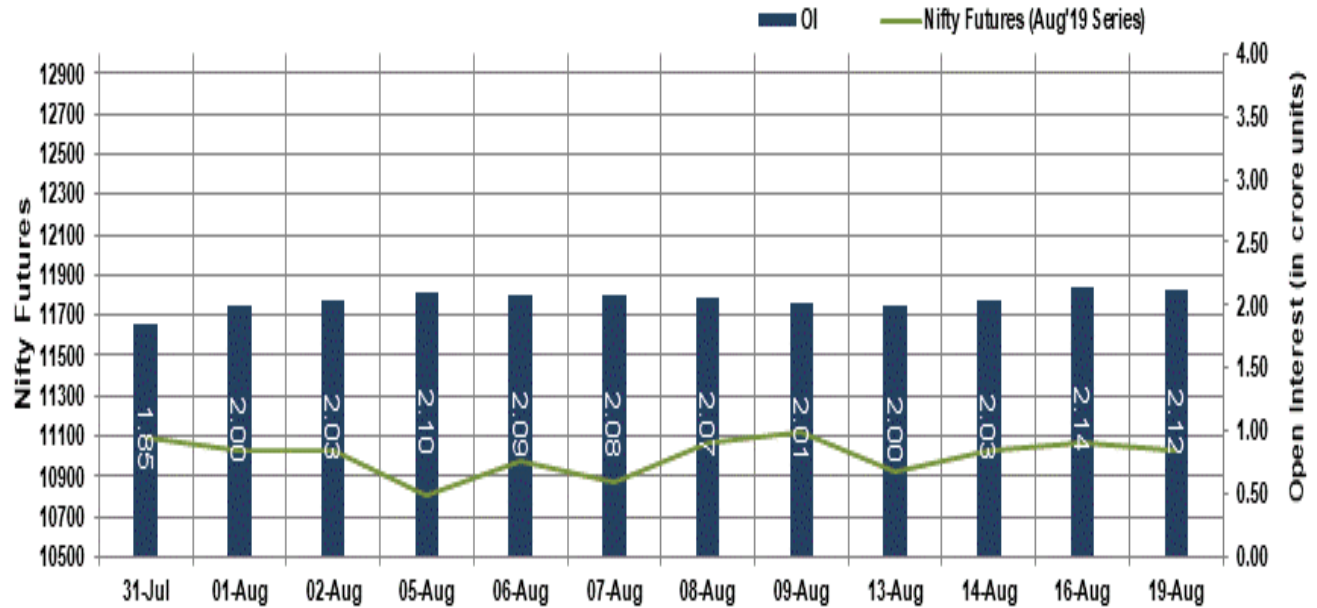
But, in the last hour of the trade, key indices pared most of their gains, as the Australia and New Zealand Banking Group (ANZ) slashed its forecast for India's economic growth to 6.2% in the financial year ending next March from a previous estimate of 6.5%, warning it would be tough for authorities to engineer a turnaround. However, markets managed to settle in positive terrain, supported with RBI Governor Shaktikanta Das' statement that the business community has been facing various challenges at the moment and growth is a matter of highest priority for the monetary policy committee (MPC) of the central bank.

## Market Turnover & FII Derivative Data

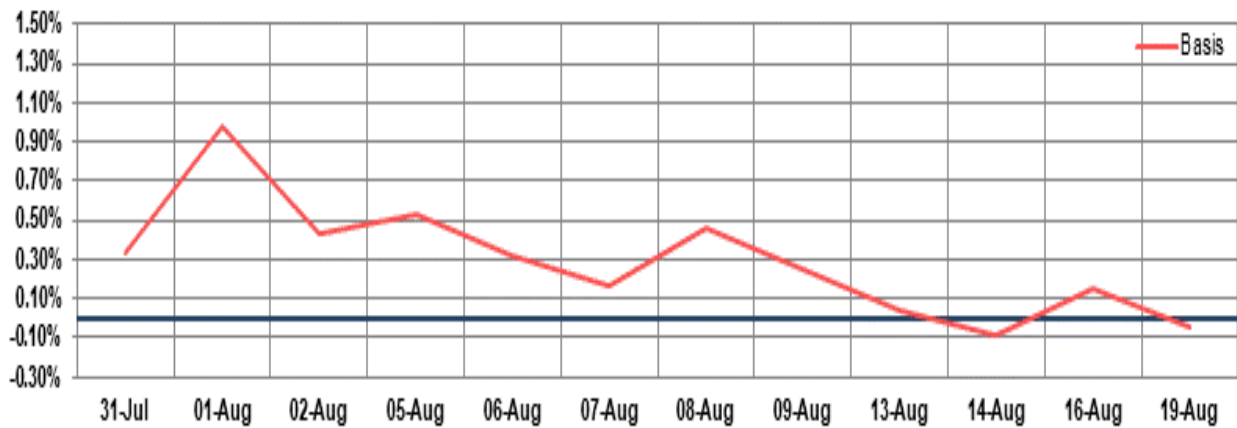
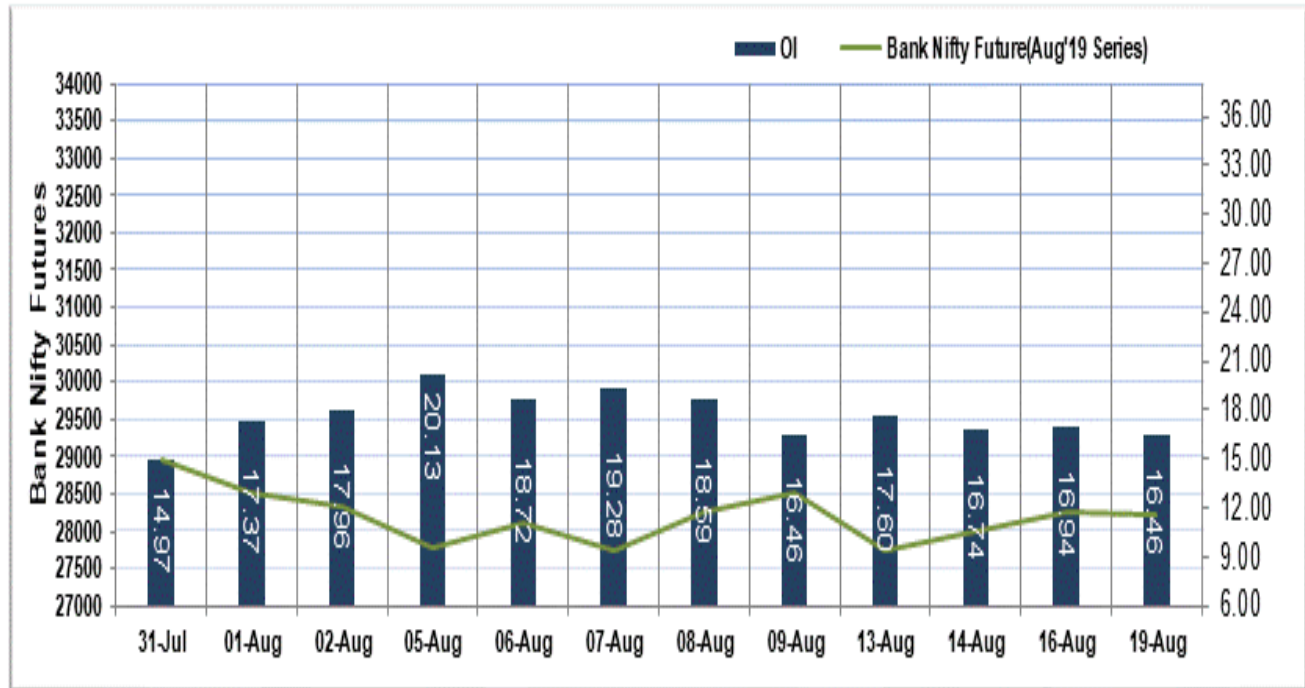
Market TO	Current	Previous	Net%
BSE CASH	1825	2024	(10)
NSE CASH	25422	31200	(19)
NSE FO	873915	829535	5

FII Derivatives	Buy	Sell	Net
Ind. Futures	3763.93	3836.21	(72)
Ind. Options	162174	162975	(802)
Stk. Futures	10481	10808	(327)
Stk. Options	4801	4808	(7)

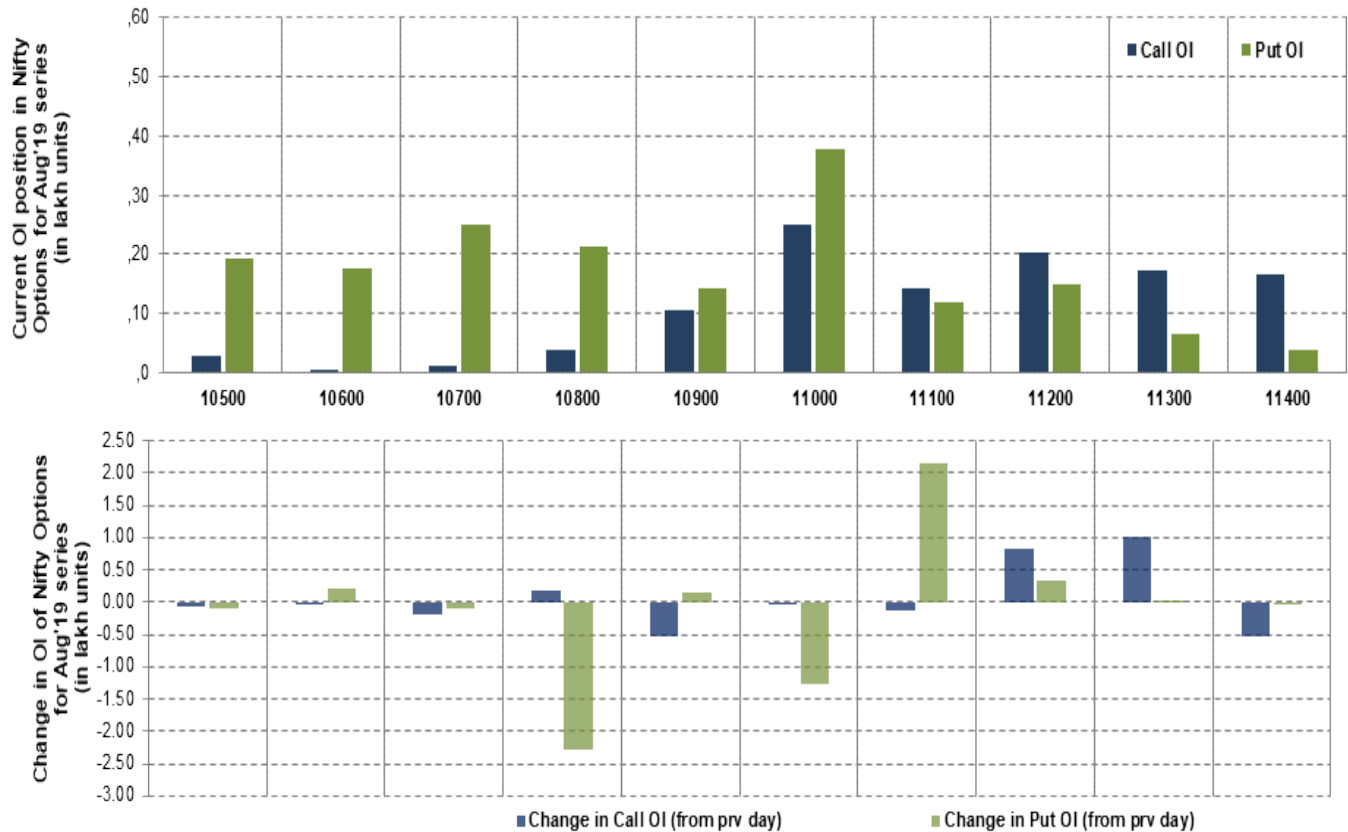
# Nifty Futures



# 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 0.04 million in open interest.
- Among Nifty puts, 11,000 SP from the Aug month expiry was the most active put with a reduction of 0.13 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 - 19/08/19  
 Avg Avg



Nifty Cash prices have settled at 11053.90 marginally up by 0.06 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
CESC	8,66,400	9,84,800	13.67	800.25	1.61
IDBI	2,39,88,000	2,48,76,000	3.70	27.70	13.76
MANAPPURAM	1,21,38,000	1,24,80,000	2.82	122.10	1.03
INFRATEL	68,36,000	70,24,000	2.75	250.55	1.70
Short-Covering ↓ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
HINDZINC	69,28,000	64,57,600	-6.79	208.95	0.65
HDFC	2,86,79,500	2,63,31,500	-8.19	2111.55	0.25
BALKRISIND	24,32,800	22,04,800	-9.37	730.60	1.66
KAJARIACER	14,80,700	13,36,400	-9.75	497.10	3.29
Fresh Shorts ↑ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
MGL	12,57,000	16,33,200	29.93	769.50	-2.90
BIOCON	1,05,85,800	1,22,70,600	15.92	216.55	-5.08
NCC	3,70,32,000	4,01,52,000	8.43	61.30	-2.08
HEXAWARE	24,72,000	26,08,500	5.52	377.70	-2.16
Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
BANKBARODA	5,88,91,500	5,65,74,000	-3.94	102.45	-0.24
MFSL	25,83,600	24,79,200	-4.04	417.00	-0.24
CHOLAFIN	38,80,000	37,07,500	-4.45	264.70	-0.62
MUTHOOTFIN	24,85,500	23,61,000	-5.01	629.05	-0.37



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