

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11017	10935	10976	11026	11067	11117	Sell	Sell	Buy
Sensex	37328	37062	37195	37353	37486	37645	Sell	Sell	Buy
Nifty Futures	11037	10927	10982	11033	11088	11139	Sell	Sell	Buy
Bank Nifty	27982	27637	27810	28013	28185	28388	Sell	Neutral	Buy
CNX IT	15598	15361	15480	15586	15704	15810	Neutral	Neutral	Buy
CNX Midcap	15728	15505	15616	15752	15863	15998	Sell	Sell	Neutral
CNX Small Cap	5457	5397	5427	5459	5489	5521	Sell	Sell	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	37328.0	-74.5	-0.2
NIFTY	11017.0	-36.9	-0.3
MIDCAP	13436.9	-81.3	-0.6
SMLCAP	12570.3	-78.8	-0.6
BSEFMC	10880.7	-83.1	-0.8
AUTO	15840.8	185.4	1.2
POWER	1893.8	-17.2	-0.9
REALTY	2029.2	-22.1	-1.1
BSE IT	15748.1	207.8	1.3
BANDEX	31653.6	-237.8	-0.8
OILGAS	12983.5	-109.2	-0.8
METAL	8751.5	-152.6	-1.7

Currency Futures	Close	Pre. Pts	% Chg
28-Aug-19 EUR-INR	79.55	79.39	0.20
28-Aug-19 USD-INR	71.75	71.47	0.38
28-Aug-19 GBP-INR	86.58	86.57	0.02
28-Aug-19 JPY-INR	67.47	67.06	0.61

Advance/ Decline	Adv	Dec	Un Ch.
NSE	639	1181	110
BSE	875	1577	131

FII/DII Capital Mkt*	Buy	Sell	Net
FII	5626	5253	373
DII	2815	2518	296

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity markets faced volatility on Tuesday, with Sensex & Nifty closing below their crucial psychological levels of 37,400 & 11,050, respectively. Indices made a cautious start, as former Reserve Bank of India's Governor Raghuram Rajan called slowdown in the economy as very worrisome and said the government needs to fix the immediate problems in power and non-bank financial sectors and come out with a new set of reforms to energise private sector to invest. Sentiments also got hit, with Care Ratings' report that India's jobs scene -- with unemployment at a 45-year high -- is looking gloomy with hiring activity slowing across most sectors.

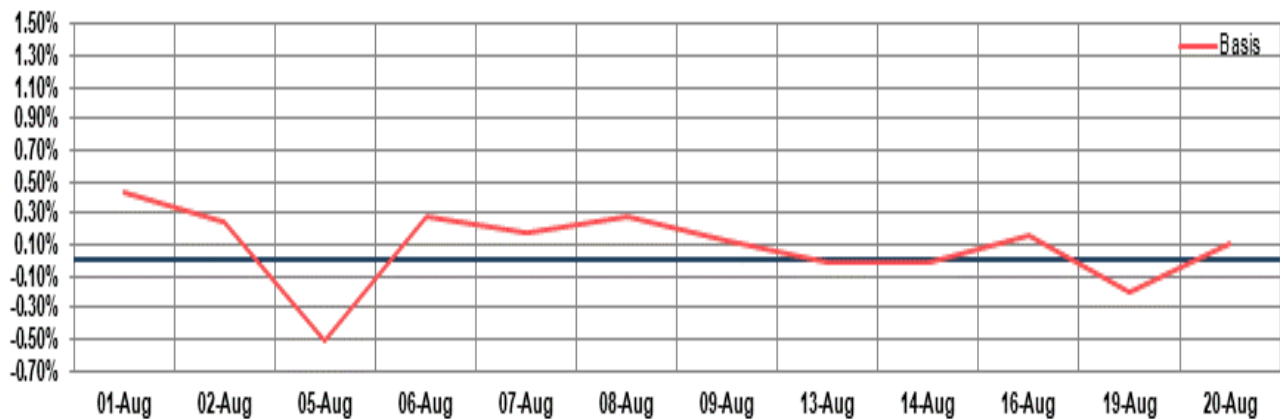
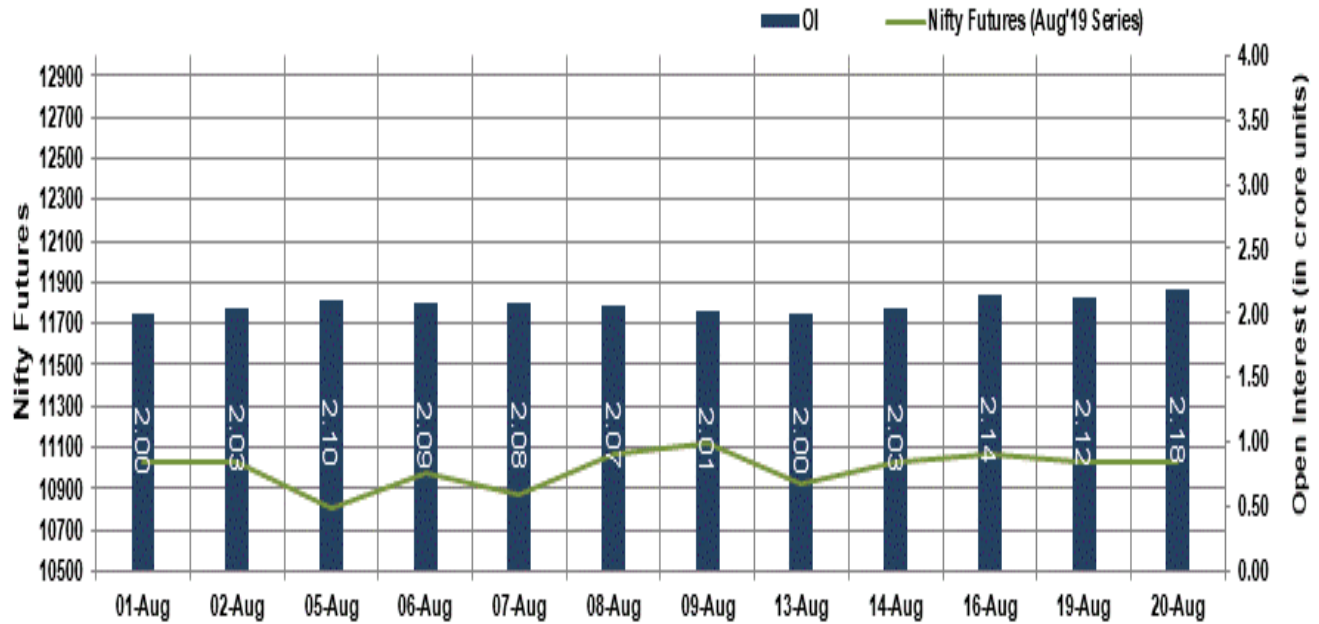
In the last leg of trade, markets managed to come off their day's low points to settle with marginal losses, on the back of firm global markets. Traders took support with Finance Minister Nirmala Sitharaman's statement that corporate tax rate for companies with over Rs 400 crore turnover will be gradually cut to 25% and the government will support wealth creators. Besides, Competition Commission of India (CCI) has introduced an automatic system of approval for combinations under Green Channel, with an effort to make mergers and acquisitions (M&A) filings approval faster. This system would significantly reduce time and cost of transactions.

Market Turnover & FII Derivative Data

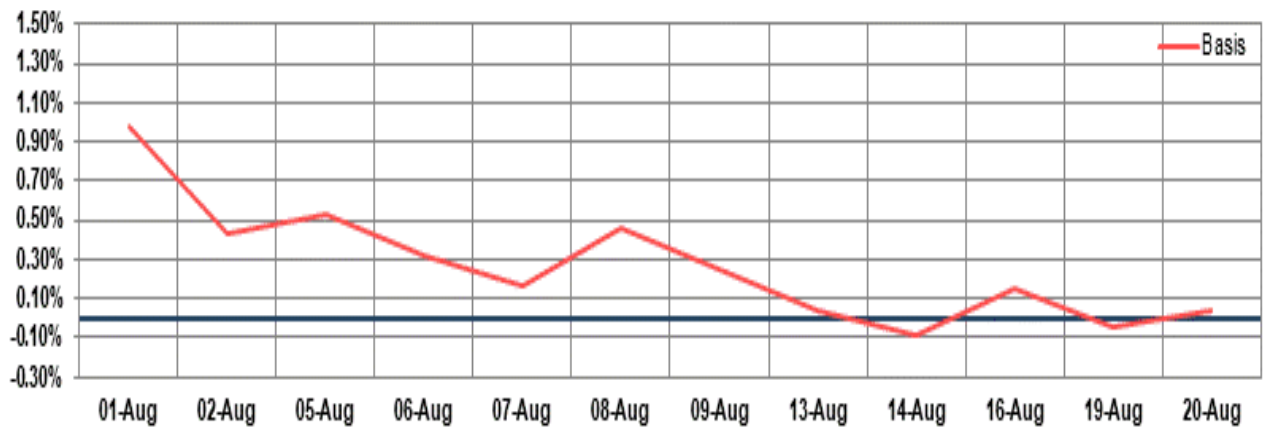
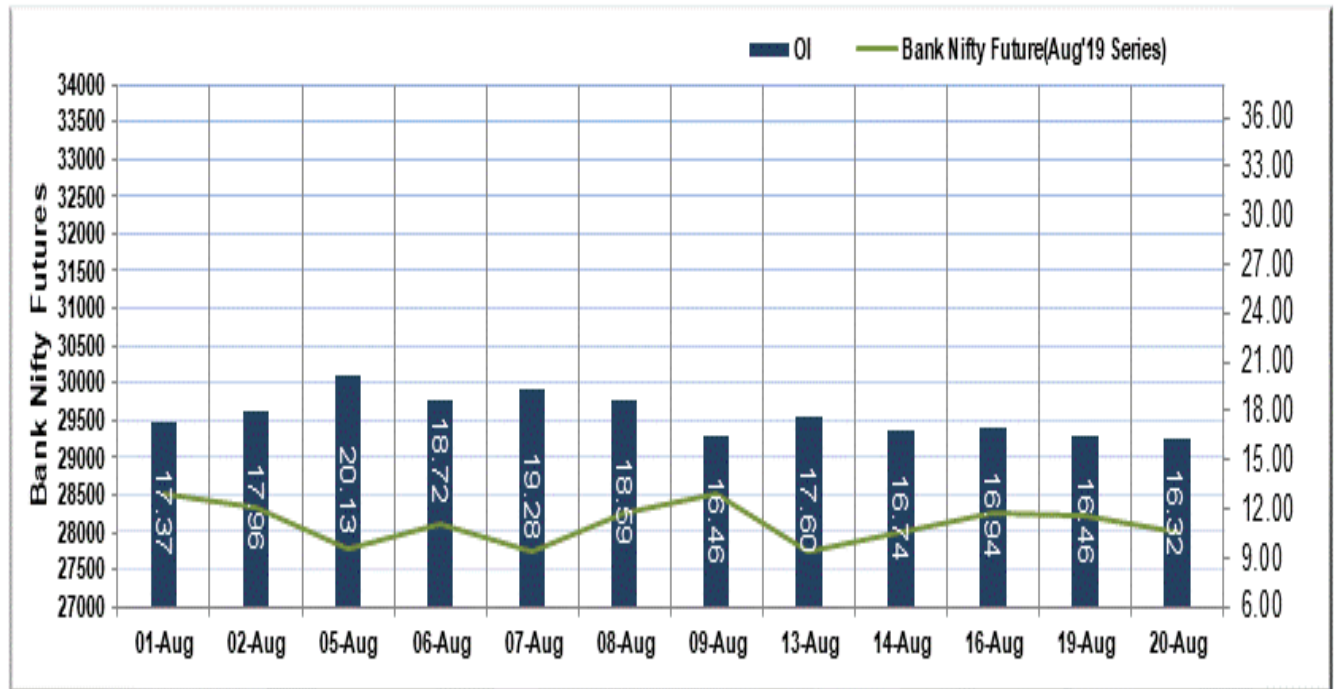
Market TO	Current	Previous	Net%
BSE CASH	2305	1825	26
NSE CASH	29068	25422	14
NSE FO	1069260	873915	22

FII Derivatives	Buy	Sell	Net
Ind. Futures	3635.43	3131.64	504
Ind. Options	206892	206634	258
Stk. Futures	11811	12373	(562)
Stk. Options	5433	5402	31

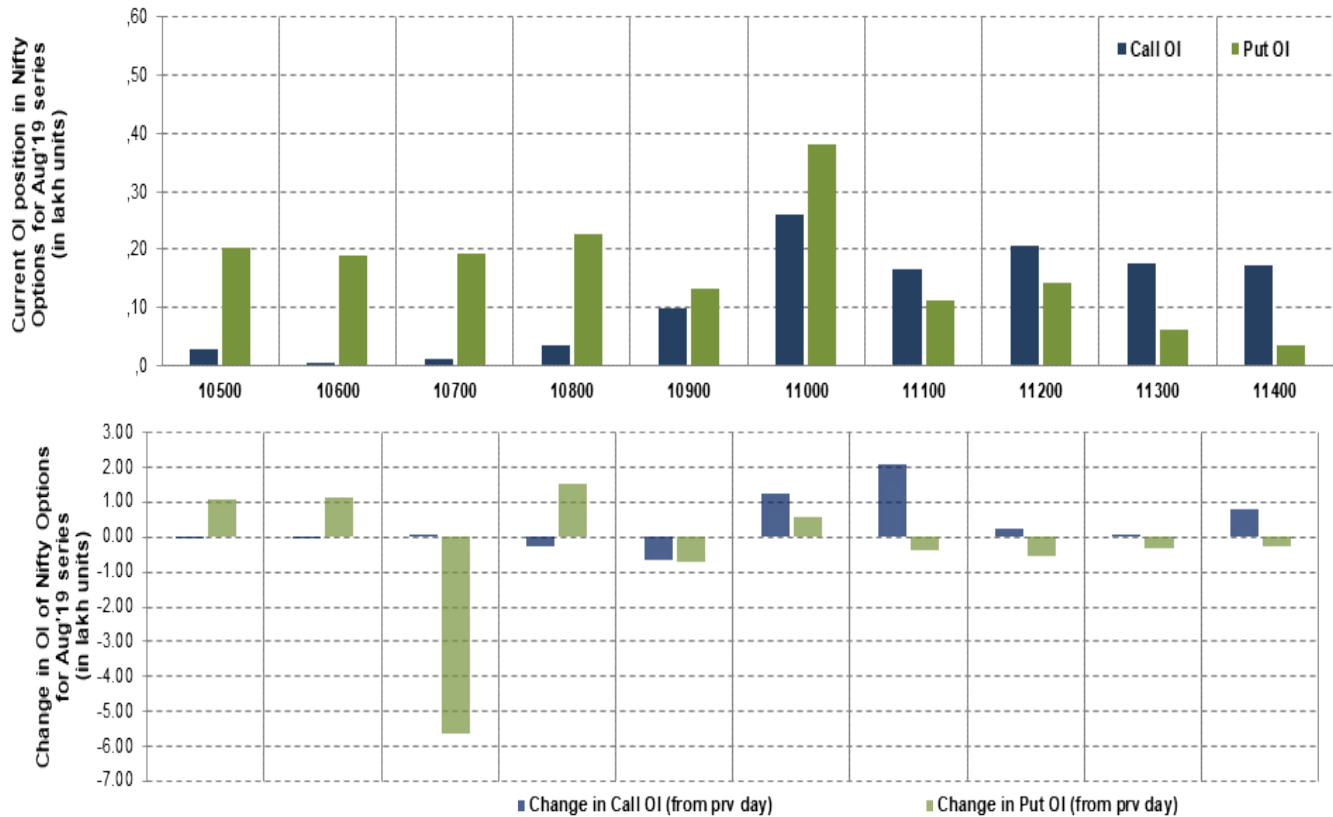
Nifty Futures



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 0.13 million in open interest.
- Among Nifty puts, 11,000 SP from the Aug month expiry was the most active put with an addition of 0.06 million open interests.
- The maximum OI outstanding for Calls was at 11,000 SP (2.61mn) and that for Puts was at 11,000 SP (4.00mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 20/08/19
Avg Avg



Nifty Cash prices have settled at 11017 down by 0.33 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
MGL	16,33,200	35,34,000	116.39	835.50	8.58
MFSL	24,79,200	29,73,600	19.94	440.50	5.64
BERGEPAIN	31,46,000	36,87,200	17.20	367.95	1.03
HAVELLS	65,72,000	74,17,000	12.86	669.15	0.73
Short-Covering ↓ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
GLENMARK	54,90,000	54,85,000	-0.09	374.10	1.37
BAJAJ-AUTO	22,70,250	22,57,750	-0.55	2754.00	1.07
APOLLOHOSP	14,92,500	14,79,000	-0.90	1480.45	0.18
ARVIND	62,28,000	60,42,000	-2.99	50.20	0.20
Fresh Shorts ↑ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
NMDC	2,62,38,000	3,25,14,000	23.92	89.80	-12.09
STAR	27,94,800	33,57,600	20.14	378.40	-4.21
L&TFH	2,84,53,500	3,26,65,500	14.80	97.85	-6.72
RBLBANK	1,13,79,600	1,28,25,600	12.71	388.45	-2.90
Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
UJJIVAN	76,88,000	75,02,400	-2.41	272.80	-2.26
AMARAJABAT	13,69,200	13,27,900	-3.02	620.40	-0.81
MCX	16,72,300	16,10,000	-3.73	856.45	-1.31
RELINFRA	1,24,00,000	1,19,24,000	-3.84	40.90	-5.76

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