

Daily Derivatives & Market Report

CONTENTS

Page No.	Particulars
2	Market Summary
3	Nifty Futures – Derivatives Snap
4	Bank Nifty Futures – Derivatives Snap
5	Activity in Nifty Options
6	What do Nifty Technical suggest
7	Derivative Analysis
8	Disclaimer

Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10856	10749	10802	10889	10942	11029	Sell	Neutral	Buy
Sensex	36691	36308	36499	36802	36993	37296	Sell	Neutral	Buy
Nifty Futures	10863	10775	10819	10906	10951	11038	Sell	Neutral	Buy
Bank Nifty	27702	27306	27504	27840	28038	28374	Sell	Neutral	Buy
CNX IT	15583	15404	15494	15612	15702	15820	Neutral	Neutral	Buy
CNX Midcap	15685	15471	15578	15767	15874	16063	Sell	Sell	Neutral
CNX Small Cap	5392	5327	5359	5419	5451	5511	Sell	Sell	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	36690.5	-286.4	-0.8
NIFTY	10855.5	-92.8	-0.9
MIDCAP	13508.9	-60.3	-0.4
SMLCAP	12481.8	-13.6	-0.1
BSEFMC	10900.5	-42.7	-0.4
AUTO	15324.3	-328.6	-2.1
POWER	1903.5	-3.0	-0.2
REALTY	1996.9	-28.0	-1.4
BSE IT	15641.3	33.9	0.2
BANKEX	31375.9	-318.9	-1.0
OILGAS	12617.2	-191.2	-1.5
METAL	8873.0	-243.1	-2.7

Currency Futures	Close	Pre. Pts	% Chg
28-Aug-19 EUR-INR	79.60	79.61	-0.01
28-Aug-19 USD-INR	71.03	70.97	0.10
28-Aug-19 GBP-INR	86.34	86.50	-0.18
28-Aug-19 JPY-INR	66.97	66.81	0.25

Advance/ Decline	Adv	Dec	Un Ch.
NSE	850	973	102
BSE	1114	1383	144

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

The Reserve Bank of India's (RBI) repo rate cut decision failed to lift Indian equity benchmarks on Wednesday, as Sensex and Nifty closed sharply in red terrain. After starting a session on cautious note, markets traded volatile, as the National Council of Applied Economic Research (NCAER) in its latest report said that India's GDP growth is likely to be 6.2 per cent during the current fiscal, down from 6.8 per cent in 2018-19, on account of flat growth in agriculture sector. The prospects for agricultural sector in 2019-20 depend largely on the south-west monsoon. It added that the country as a whole has received 7 per cent below normal rainfall by August 5, 2019. It has also experienced temporal variations in rainfall. Traders failed to take any sense of relief with report that the RBI's monetary policy committee (MPC) reduced the repo rate by 35 basis points (bps) to 5.40 percent from 5.75 percent for fourth time in a row, to help revive the economy.

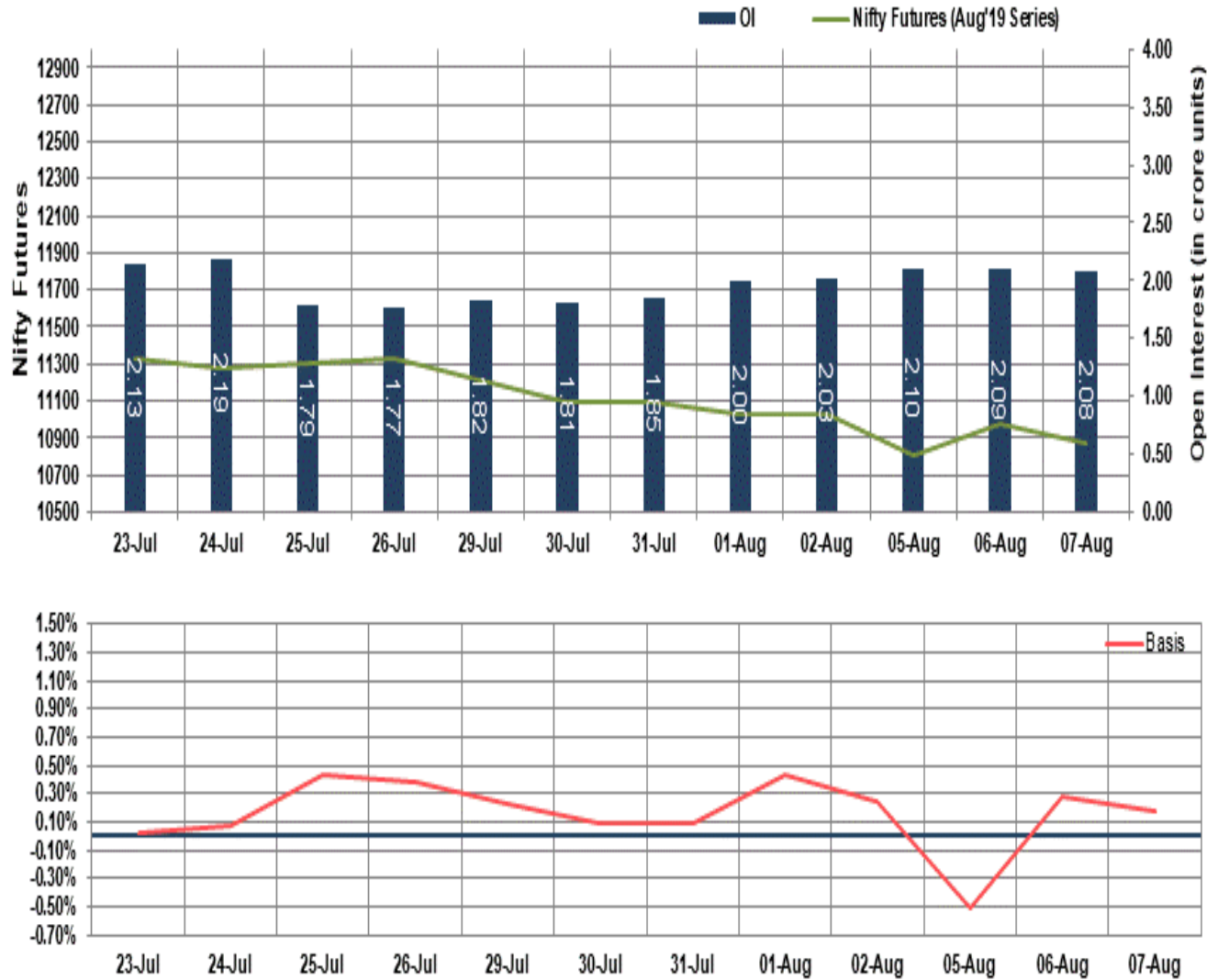
In the second half of the session, indices extended losses to settle near their intraday low points, after the RBI lowered the GDP growth projection for 2019-20 to 6.9 per cent from 7 per cent forecast in the June policy, and underlined the need for addressing growth concerns by boosting aggregate demand. Investors were seen taking a note of Former RBI Governor Bimal Jalan's statement that the government must borrow only long-term fund from the external market, and the quantum should not exceed 1.5 percent of Gross domestic product (GDP) under any circumstances. Jalan said that he does not have negative view about overseas sovereign borrowing, but he thinks India does not need to borrow from abroad.

Market Turnover & FII Derivative Data

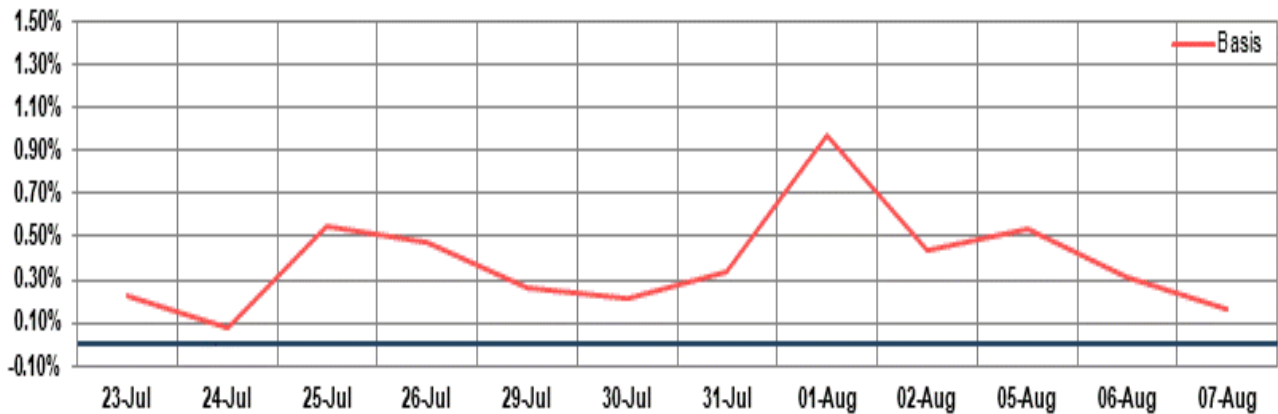
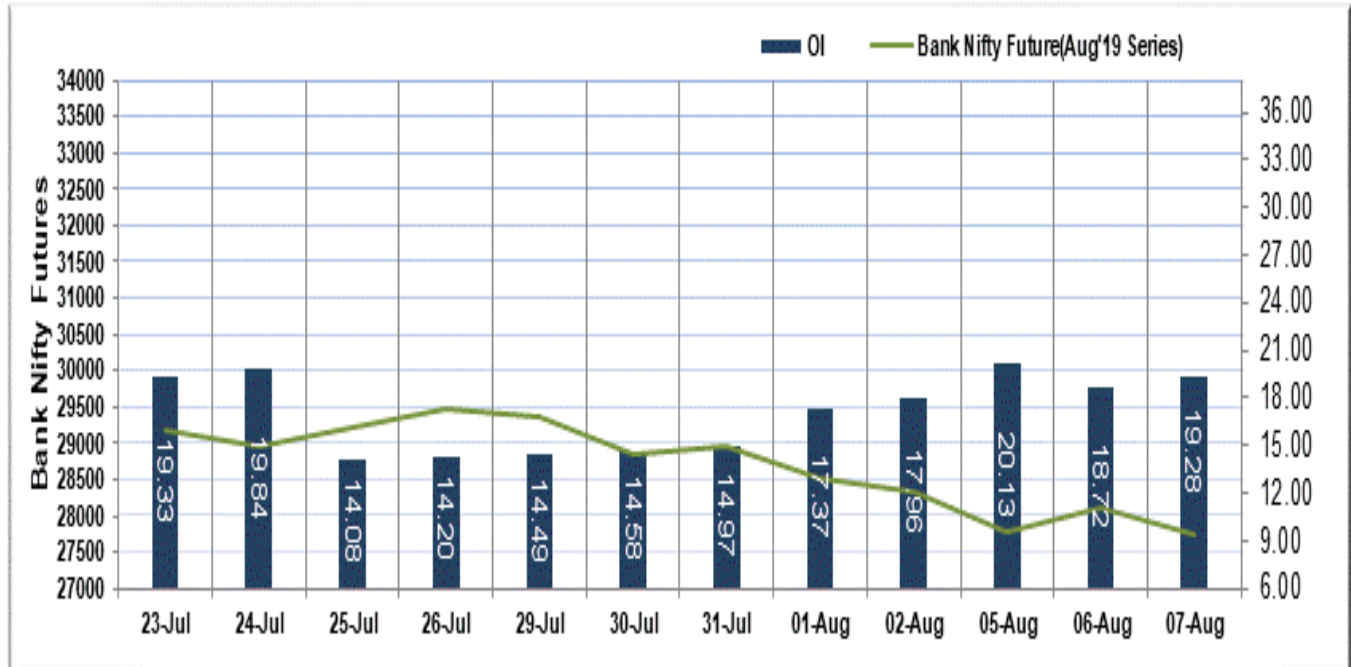
Market TO	Current	Previous	Net%
BSE CASH	2346	2163	8
NSE CASH	34186	35225	(3)
NSE FO	153441	966435	(84)

FII Derivatives	Buy	Sell	Net
Ind. Futures	3860.29	4840.89	(981)
Ind. Options	316650	315664	986
Stk. Futures	13956	13348	609
Stk. Options	5656	5660	(4)

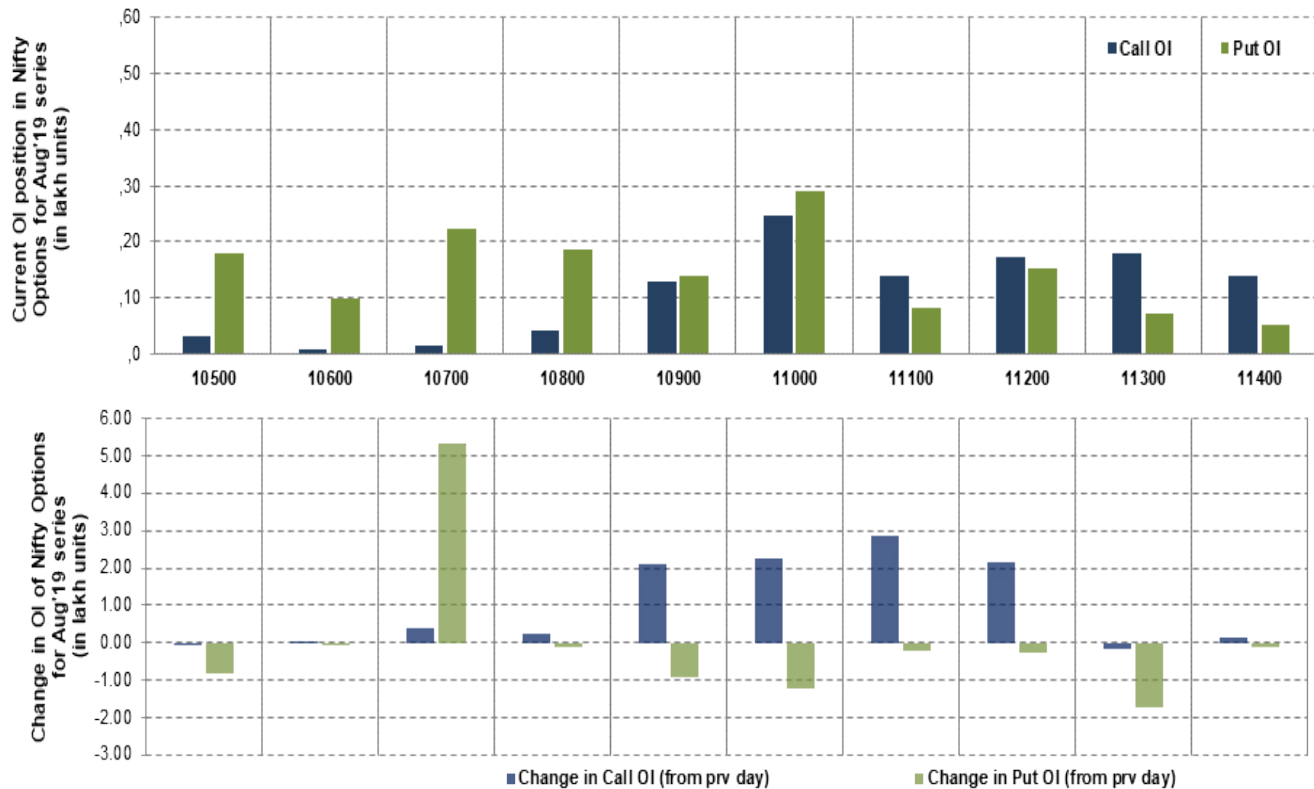
Nifty Futures



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 0.23 million in open interest.
- Among Nifty puts, 11,000 SP from the Aug month expiry was the most active put with a reduction of 0.12 million open interests.
- The maximum OI outstanding for Calls was at 11,000 SP (2.45mn) and that for Puts was at 11,000 SP (3.00mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 07/08/19
Avg Avg



Nifty Cash prices have settled at 10855.50 down by 0.85 percent from the previous close. On the upper side it has resistance of 10900 and 10950 levels, while lower side it has support of 10800 and 10750 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
BERGEPAIN	23,95,800	27,58,800	15.15	348.00	0.27
BALKRISIND	18,44,800	20,69,600	12.19	721.20	1.25
RAMCOCEM	9,82,400	10,96,000	11.56	732.90	0.08
MINDTREE	16,87,200	18,76,200	11.20	731.95	2.49
Short-Covering ↓ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
KAJARIACER	18,99,300	18,86,300	-0.68	479.20	2.10
WIPRO	2,88,76,800	2,85,88,800	-1.00	262.05	0.83
MGL	12,36,000	12,21,600	-1.17	802.85	0.23
PETRONET	1,79,28,000	1,74,30,000	-2.78	230.00	0.50
Fresh Shorts ↑ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
IBULHSGFIN	1,63,57,600	2,11,24,000	29.14	436.30	-14.23
BHEL	4,35,67,500	5,10,45,000	17.16	57.45	-0.09
BSOFT	25,39,800	28,56,000	12.45	69.00	-7.75
VOLTAS	49,03,000	55,06,000	12.30	604.00	-2.33
Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
APOLLOHOSP	11,47,000	11,20,000	-2.35	1321.70	-1.62
MCX	14,16,800	13,79,700	-2.62	813.95	-1.31
TATAGLOBAL	75,27,600	72,84,600	-3.23	270.80	-0.37
KOTAKBANK	87,67,600	84,63,200	-3.47	1475.05	-0.85

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