

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11110	10999	11054	11118	11173	11237	Neutral	Neutral	Buy
Sensex	37582	37197	37390	37599	37791	38000	Neutral	Neutral	Buy
Nifty Futures	11123	11007	11065	11126	11184	11245	Neutral	Neutral	Buy
Bank Nifty	28432	28078	28255	28429	28606	28780	Neutral	Neutral	Buy
CNX IT	15821	15691	15756	15851	15916	16010	Neutral	Buy	Buy
CNX Midcap	15947	15769	15858	15957	16046	16146	Neutral	Sell	Neutral
CNX Small Cap	5501	5439	5470	5501	5532	5562	Neutral	Sell	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	37581.9	254.6	0.7
NIFTY	11109.7	77.2	0.7
MIDCAP	13670.1	103.9	0.8
SMLCAP	12699.5	125.3	1.0
BSEFMC	11079.8	53.6	0.5
AUTO	16061.9	312.9	2.0
POWER	1924.9	-4.3	-0.2
REALTY	2049.4	19.6	1.0
BSE IT	15906.8	-44.3	-0.3
BANKEX	32114.9	309.7	1.0
OILGAS	12872.9	27.1	0.2
METAL	8899.0	-74.4	-0.8

Currency Futures	Close	Pre. Pts	% Chg
28-Aug-19 EUR-INR	79.50	79.42	0.11
28-Aug-19 USD-INR	70.89	70.82	0.10
28-Aug-19 GBP-INR	85.64	86.09	-0.53
28-Aug-19 JPY-INR	67.06	66.92	0.21

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1165	630	116
BSE	1557	951	148

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4735	4531	204
DII	4569	3962	607

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Extending previous session's strong gains, Indian equity indices closed the Friday's session on a positive note. Markets made an optimistic start of the day, amid reports that the government is likely to withdraw higher surcharge on foreign portfolio investors (FPIs). In this regard, Finance minister Nirmala Sitharaman will meet market participants, including senior officials of foreign portfolio investors and mutual funds, later in the day to ascertain views on current issues relating to financial markets. Some support also came after India Inc said the government has assured to take action soon to revive the industry and push economic growth, which is showing signs of a slowdown. Finance Minister Nirmala Sitharaman & ministry officials met captains of the industry to deliberate upon the issues about the economy and sagging industrial growth. Sentiments remained positive, as Agriculture Minister Narendra Singh Tomar said that the deficit in southwest monsoon has narrowed and the sowing of summer (Kharif) crops is progressing well across the country.

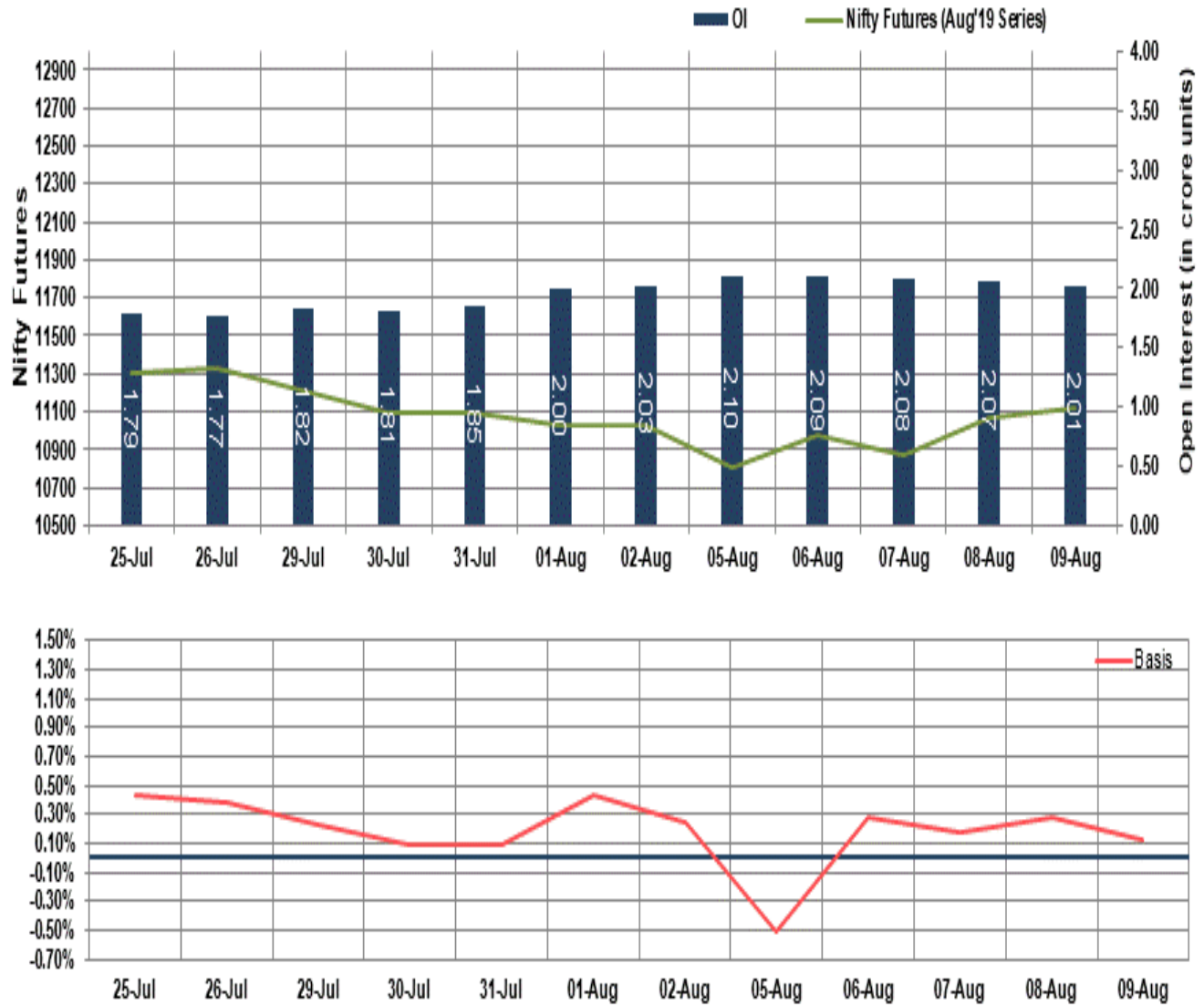
Firm trade persisted during the whole day, supported by report that the Confederation of All India Traders (CAIT) launched an initiative 'Digi Vyapari-Safal Vyapari', to accelerate acceptance of digital payments among merchants across the country. For this initiative, CAIT partnered with HDFC Bank, Mastercard, Common Service Centres (CSCs) of Ministry of Electronics and Information Technology (Meity) and Global Linkers. The street paid no heed towards Ind-Ra's latest report stating that the huge Rs 3 trillion capital infusion by the government into Public Sector Banks (PSBs) between FY14 and FY19 has helped them cut losses but has failed to contribute meaningfully to credit growth.

Market Turnover & FII Derivative Data

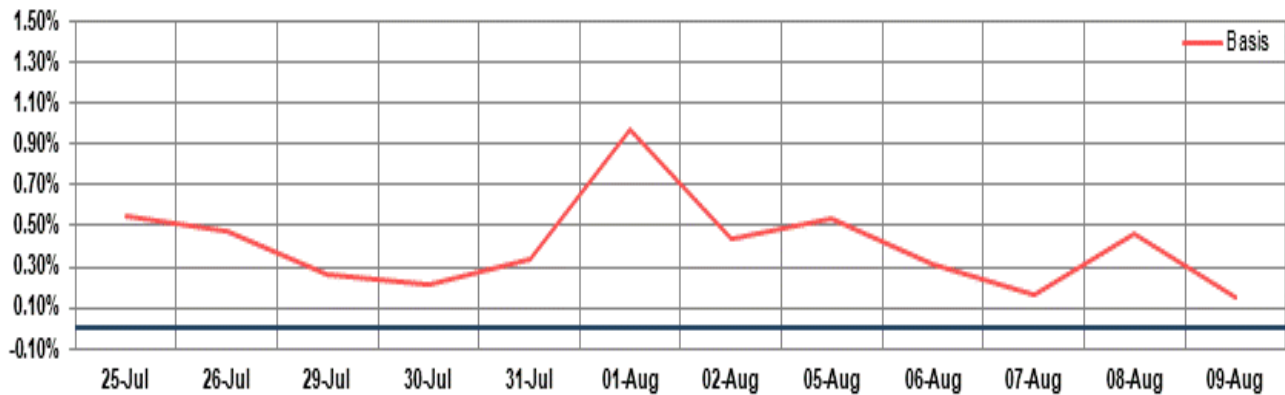
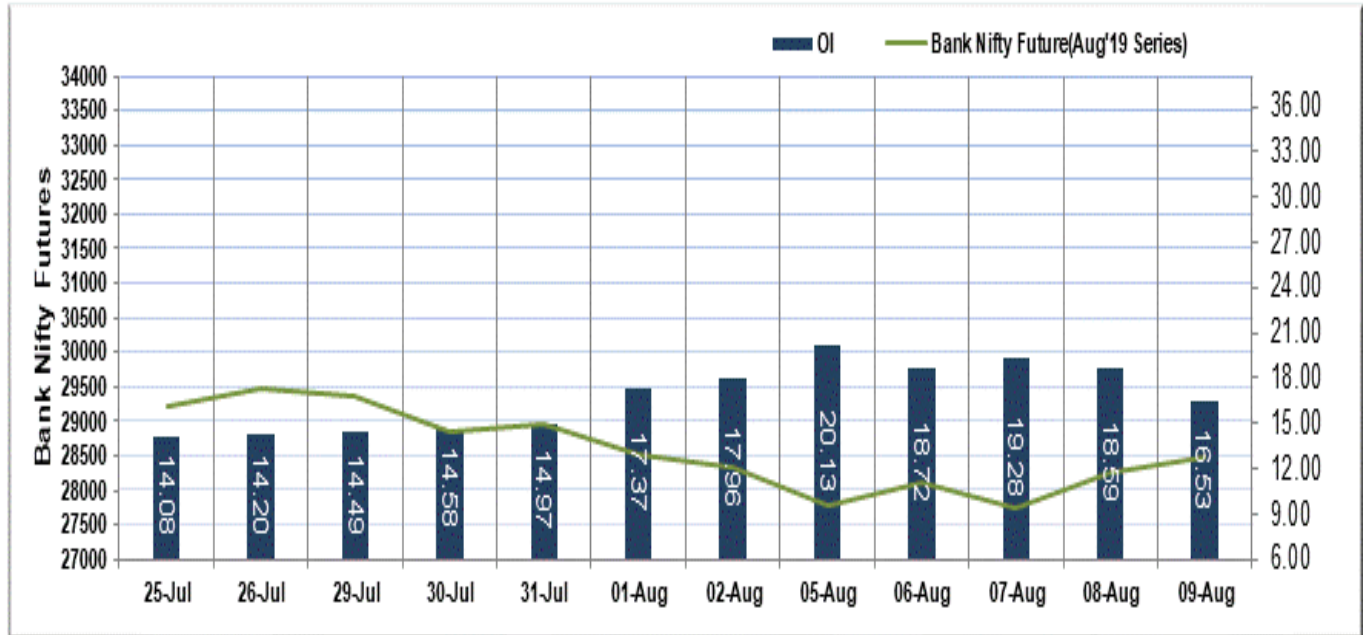
Market TO	Current	Previous	Net%
BSE CASH	3471	2454	41
NSE CASH	35170	34806	1
NSE FO	868188	2772449	(69)

FII Derivatives	Buy	Sell	Net
Ind. Futures	3535.62	3806.62	(271)
Ind. Options	179009	177812	1197
Stk. Futures	14383	14335	47
Stk. Options	6474	6432	42

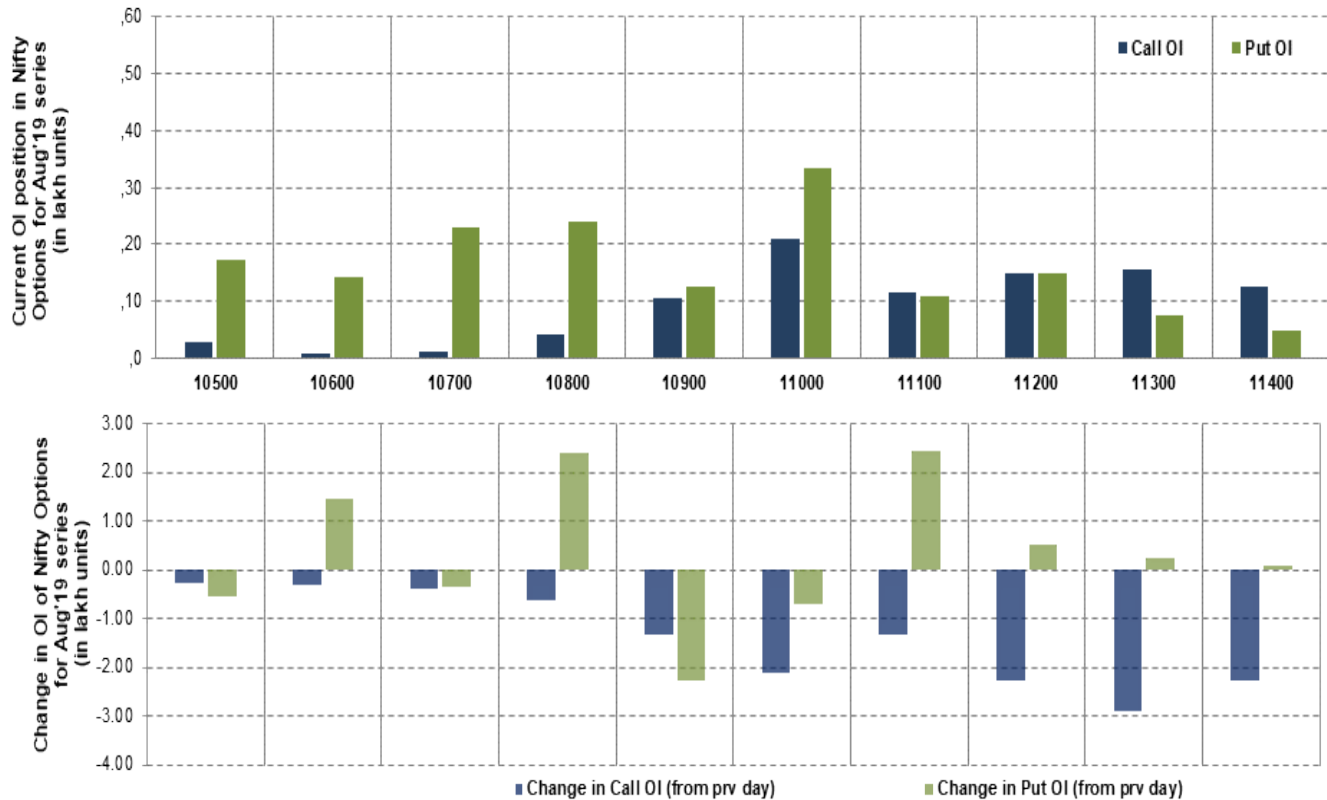
Nifty Futures



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 a reduction of 0.07 million open interests.
- The maximum OI outstanding for Calls was at 11,000 SP (2.10mn) and that for Puts was at 11,000 SP (3.33mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 09/08/19
 Avg Avg



Nifty Cash prices have settled at 11109.65 up by 0.70 percent from the previous close. On the upper side it has resistance of 11150 and 11200 levels, while lower side it has support of 11050 and 11000 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
MCX	13,41,900	14,70,700	9.60	847.40	3.28
CHOLAFIN	38,25,000	41,12,500	7.52	273.55	0.79
TATACHEM	22,64,400	24,25,500	7.11	569.60	1.07
DHFL	1,77,80,000	1,89,60,000	6.64	43.95	1.27
Short-Covering ↓ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
MOTHERSUMI	3,69,03,900	3,41,15,400	-7.56	107.35	8.82
ICICIPRULI	71,76,000	65,83,500	-8.26	394.95	2.20
RBLBANK	1,33,53,600	1,19,77,200	-10.31	384.65	4.20
HDFCBANK	2,09,65,500	1,86,75,000	-10.93	2283.15	1.90
Fresh Shorts ↑ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
MGL	12,21,600	14,19,000	16.16	776.70	-4.78
YESBANK	13,20,61,600	15,32,76,200	16.06	81.95	-8.69
BSOFT	31,36,500	34,06,800	8.62	63.05	-3.00
HEXAWARE	23,76,000	25,50,000	7.32	361.90	-1.59
Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
CUMMINSIND	22,29,500	21,27,300	-4.58	600.65	-0.24
ARVIND	74,28,000	70,08,000	-5.65	54.40	-1.09
NATIONALUM	3,00,00,000	2,81,10,000	-6.30	43.70	-0.34
AMARAJABAT	15,33,700	14,15,400	-7.71	630.20	-2.31

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