

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11029	10872	10951	11014	11093	11157	Neutral	Neutral	Buy
Sensex	37312	36789	37050	37262	37523	37735	Neutral	Neutral	Buy
Nifty Futures	11012	10852	10932	11016	11096	11180	Neutral	Neutral	Buy
Bank Nifty	28019	27571	27795	27951	28175	28331	Sell	Neutral	Buy
CNX IT	15466	15208	15337	15428	15557	15648	Sell	Buy	Buy
CNX Midcap	15766	15497	15631	15710	15844	15923	Neutral	Sell	Neutral
CNX Small Cap	5449	5393	5421	5438	5466	5483	Neutral	Sell	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	37311.5	353.4	1.0
NIFTY	11029.4	103.6	1.0
MIDCAP	13477.1	114.2	0.9
SMLCAP	12570.2	50.7	0.4
BSEFMC	10937.0	65.8	0.6
AUTO	15568.4	130.4	0.8
POWER	1885.8	12.1	0.7
REALTY	2036.8	9.0	0.5
BSE IT	15604.3	101.5	0.7
BANKEX	31652.1	313.5	1.0
OILGAS	13148.9	141.2	1.1
METAL	8981.1	234.7	2.7

Currency Futures	Close	Pre. Pts	% Chg
28-Aug-19 EUR-INR	79.81	80.18	-0.46
28-Aug-19 USD-INR	71.39	71.43	-0.06
28-Aug-19 GBP-INR	86.26	86.36	-0.12
28-Aug-19 JPY-INR	67.30	67.93	-0.93

Advance/ Decline	Adv	Dec	Un Ch.
NSE	986	813	112
BSE	1320	1150	145

FII/DII Capital Mkt*	Buy	Sell	Net
FII	6860	5245	1615
DII	4386	2766	1620

*NOTE: - FII AND DII data figure is provisional

Market Commentary

After yesterday's heavy sell-off, Indian bourses rebounded on Wednesday to end on higher note. Key indices made a positive start of the day, as India's retail inflation based on Consumer Price Index (CPI) eased to 3.15% in the month of July 2019, on the back of softening fuel and light prices, even as inflation in the overall food basket moved up. CPI was 3.18% in June 2019, while it stood at 4.17% in July 2018. Adding some comfort, Reserve Bank of India (RBI) said that bank credit to registered NBFCs (other than MFIs) for on-lending to agriculture, micro and small enterprises (MSEs) and housing sector up to prescribed limits will be classified as priority sector lending, in a bid to boost credit to the needy segment of borrowers.

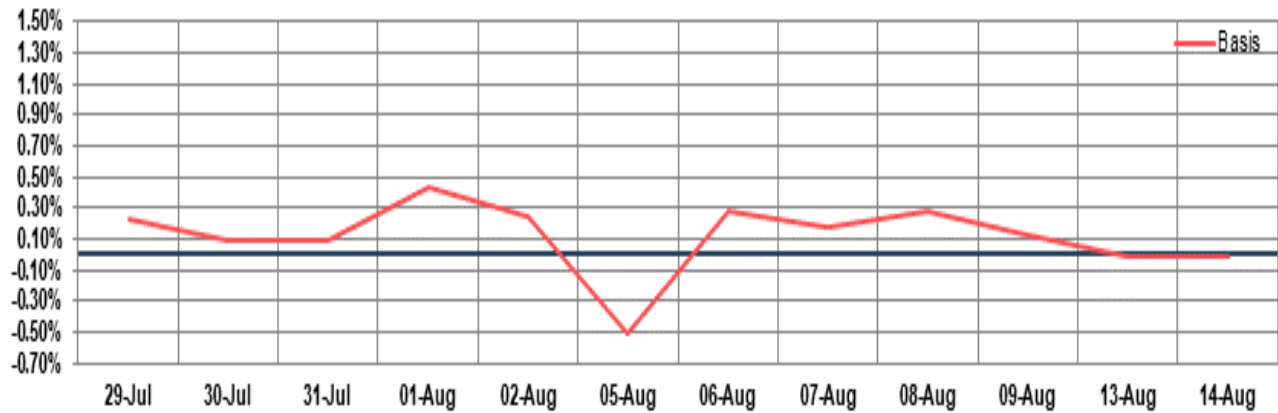
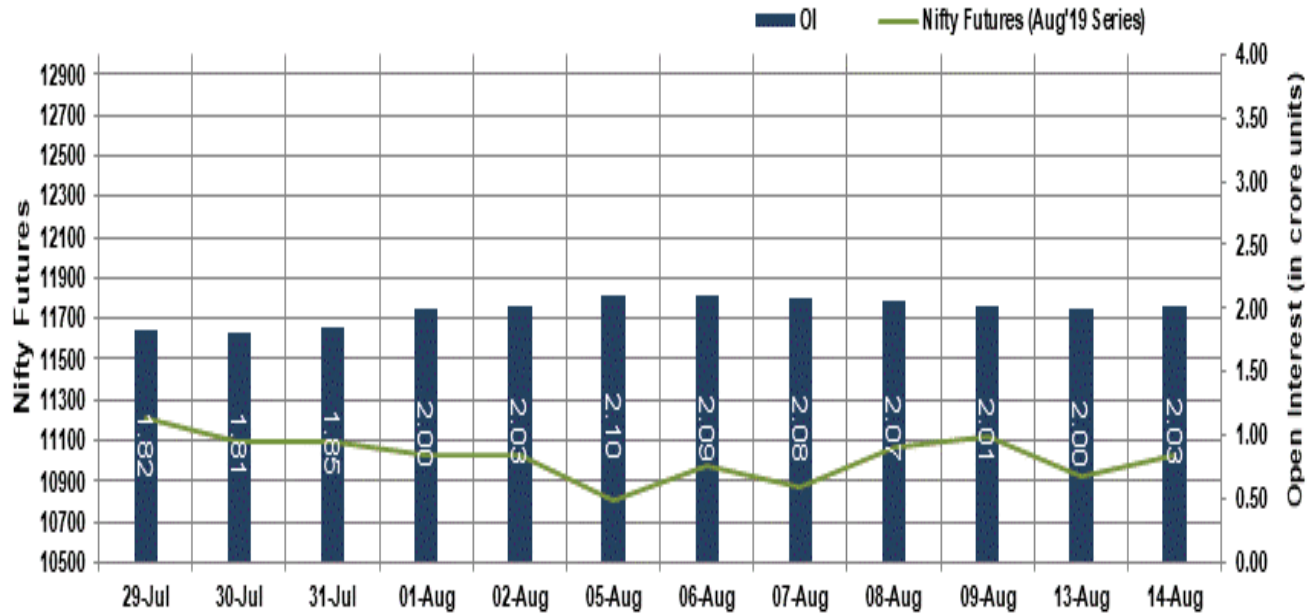
Markets gained traction in noon deals, after India's Wholesale price index (WPI) inflation also fell to a multi-year low of 1.08% in the month of July, on account of cheaper fuel and food items. According to the latest data released by the government, WPI slowed down to 1.08% (provisional) in July, 2019 as compared to 2.02% (provisional) for the previous month and 5.27% during the corresponding month of the previous year. Build up inflation rate in the financial year so far was 1.08% compared to a build up rate of 3.1% in the corresponding period of the previous year. Traders were optimistic, as the commerce ministry laid out an online system for claiming benefits under Transport and Marketing Assistance (TMA) scheme, aimed at promoting exports of agri goods.

Market Turnover & FII Derivative Data

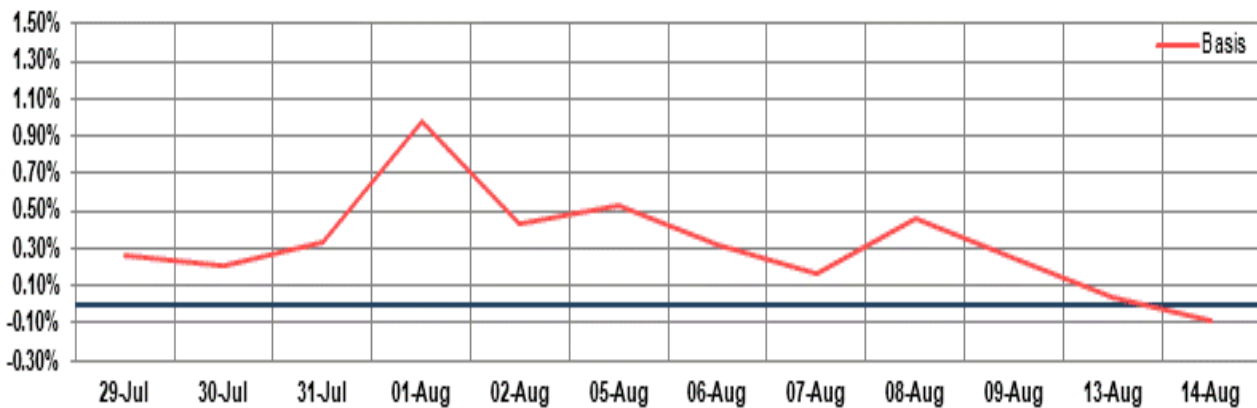
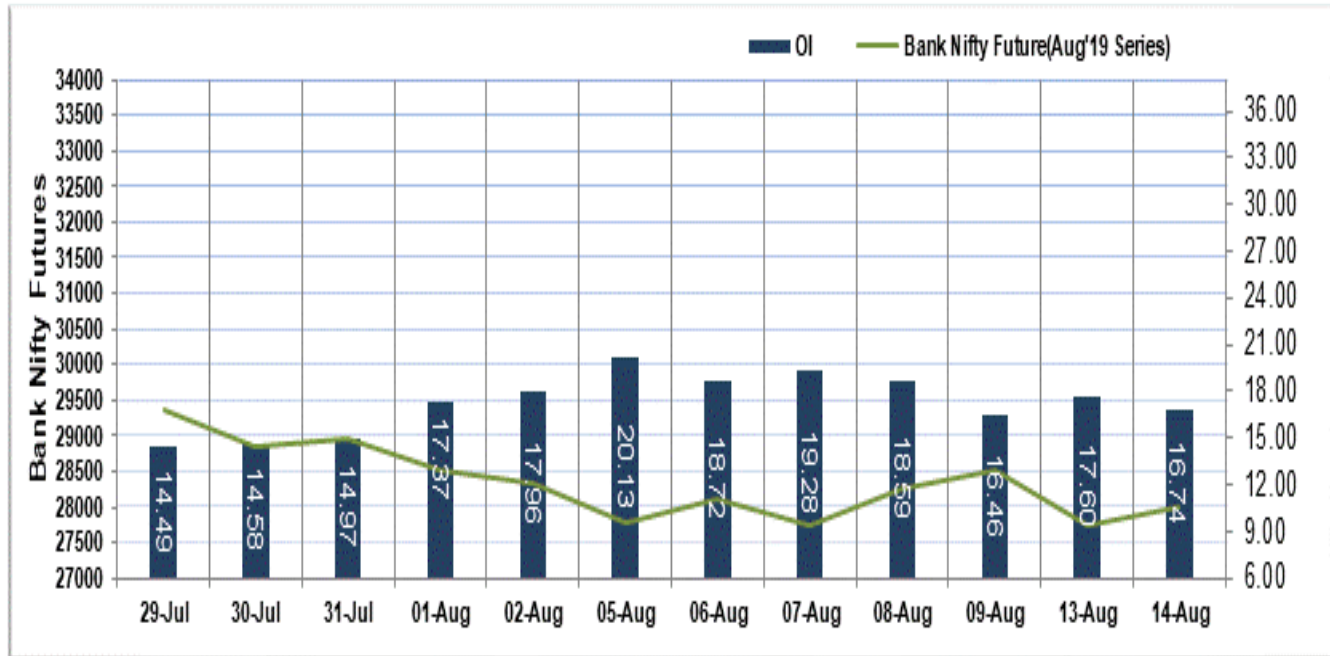
Market TO	Current	Previous	Net%
BSE CASH	5787	2364	145
NSE CASH	33437	37388	(11)
NSE FO	2454436	1364010	80

FII Derivatives	Buy	Sell	Net
Ind. Futures	5236.73	4322.54	914
Ind. Options	435110	431198	3912
Stk. Futures	13752	13554	198
Stk. Options	5967.65	6027.10	(59)

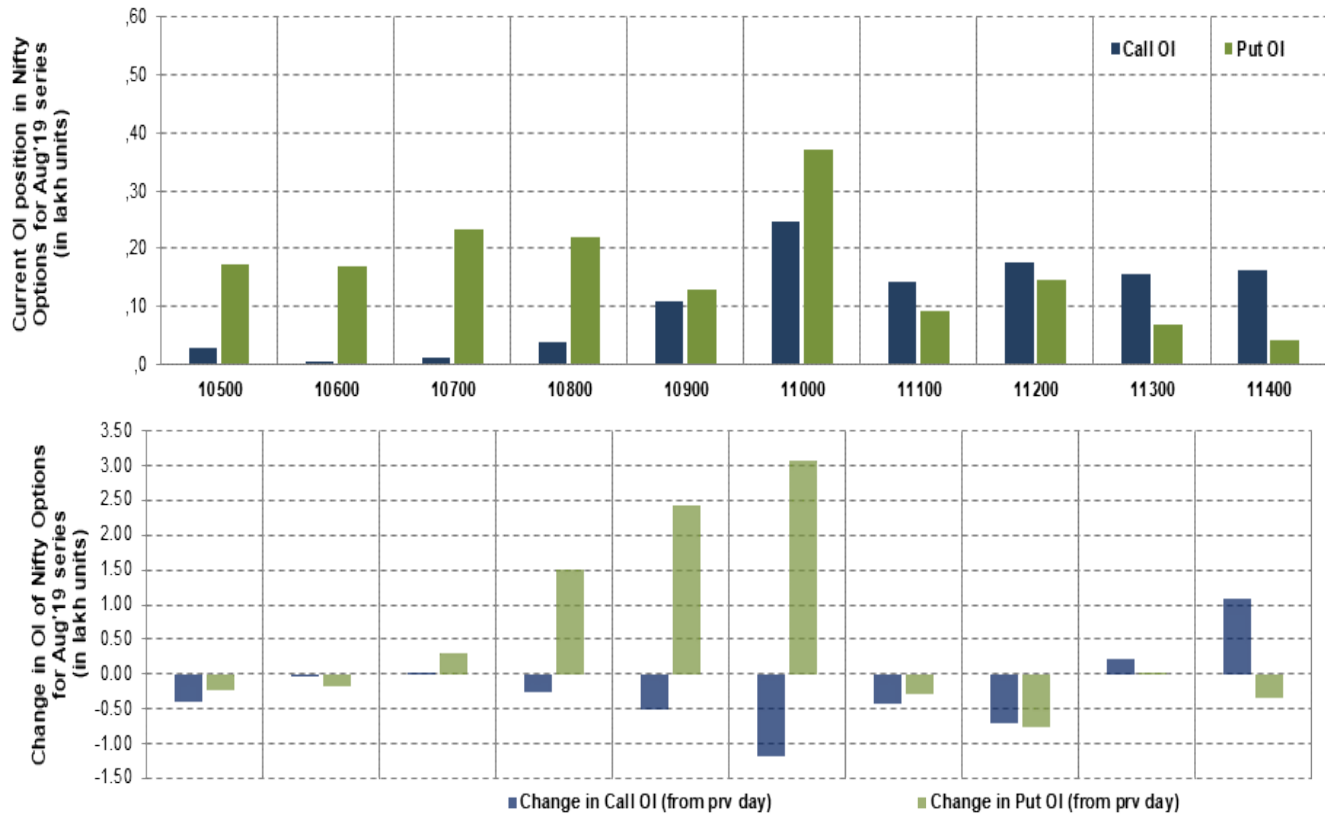
Nifty Futures



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 0.12 million in open interest.
- Among Nifty puts, 11,000 SP from the Aug month expiry was the most active put with an addition of 0.31 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 (4.00mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 14/08/19
 Avg Avg



Nifty Cash prices have settled at 11029.40 up by 0.95 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
APOLLOHOSP	10,05,000	12,17,500	21.14	1369.95	3.73
RELINFRA	1,09,48,000	1,32,56,000	21.08	48.05	10.21
MANAPPURAM	1,07,16,000	1,28,64,000	20.04	121.60	5.28
INDIGO	27,85,200	33,16,200	19.07	1592.00	5.88
Short-Covering ↓ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
NBCC	4,14,46,000	4,05,19,500	-2.24	34.85	1.46
TATASTEEL	3,52,79,310	3,44,29,450	-2.41	363.30	3.92
DHFL	1,98,28,000	1,93,44,000	-2.44	40.45	7.15
RAYMOND	20,80,800	20,25,600	-2.65	626.45	1.82
Fresh Shorts ↑ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
GLENMARK	47,75,000	54,34,000	13.80	381.75	-8.33
IBULHSGFIN	1,87,33,600	2,12,84,800	13.62	530.00	-0.91
NIITTECH	10,63,500	11,95,500	12.41	1278.00	-0.16
NATIONALUM	2,65,60,000	2,89,60,000	9.04	41.50	-2.92
Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
TATAMTRDVR	3,16,44,000	3,16,08,000	-0.11	57.35	-0.69
TITAN	1,38,63,000	1,44,42,000	4.18	789.95	1.42
CHENNPETRO	10,89,000	9,06,000	-16.80	253.55	-8.61
-	-	-	-	-	-

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