

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10829	10551	10690	10776	10916	11002	Sell	Sell	Buy
Sensex	36701	35832	36267	36537	36972	37242	Sell	Sell	Buy
Nifty Futures	10855	10561	10708	10794	10941	11027	Sell	Sell	Buy
Bank Nifty	26959	26262	26610	26909	27257	27556	Sell	Sell	Buy
CNX IT	15817	15543	15680	15776	15913	16010	Buy	Buy	Buy
CNX Midcap	15354	14820	15087	15243	15510	15666	Sell	Sell	Neutral
CNX Small Cap	5243	5068	5156	5202	5290	5336	Sell	Sell	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	36701.2	228.2	0.6
NIFTY	10829.4	88.0	0.8
MIDCAP	13202.1	121.5	0.9
SMLCAP	12186.1	66.7	0.6
BSEFMC	10706.4	-90.1	-0.8
AUTO	15728.0	238.3	1.5
POWER	1861.1	18.0	1.0
REALTY	1886.7	14.8	0.8
BSE IT	15969.2	148.4	0.9
BANSEX	30444.2	-94.1	-0.3
OILGAS	12817.1	415.2	3.4
METAL	8486.0	285.9	3.5

Currency Futures	Close	Pre. Pts	% Chg
28-Aug-19 EUR-INR	79.32	79.58	-0.33
28-Aug-19 USD-INR	71.70	71.83	-0.17
28-Aug-19 GBP-INR	87.57	87.37	0.23
28-Aug-19 JPY-INR	67.22	67.46	-0.35

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1041	799	90
BSE	1309	1145	130

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4365	6102	(1737)
DII	4151	2602	1548

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity bourses staged recovery to end higher on the last trading day of the week. The start of the day was negative, as credit rating agency ICRA estimated that India's gross domestic product (GDP) growth may ease to 5.5-6 percent in the first quarter (April-June) of the fiscal year 2019-20, amid a slowdown in the expansion of industry and agriculture. Domestic sentiments remained subdued during first half of the session, amid reports that Chief Economic Adviser (GEA) Krishnamurthy Subramanian virtually ruled out a major stimulus package for the economy, saying profit is private, losses are public is not good economics. He said sunrise and sunset phases for industry are usual and expecting the government to support industry in sunset phases can be morally hazardous.

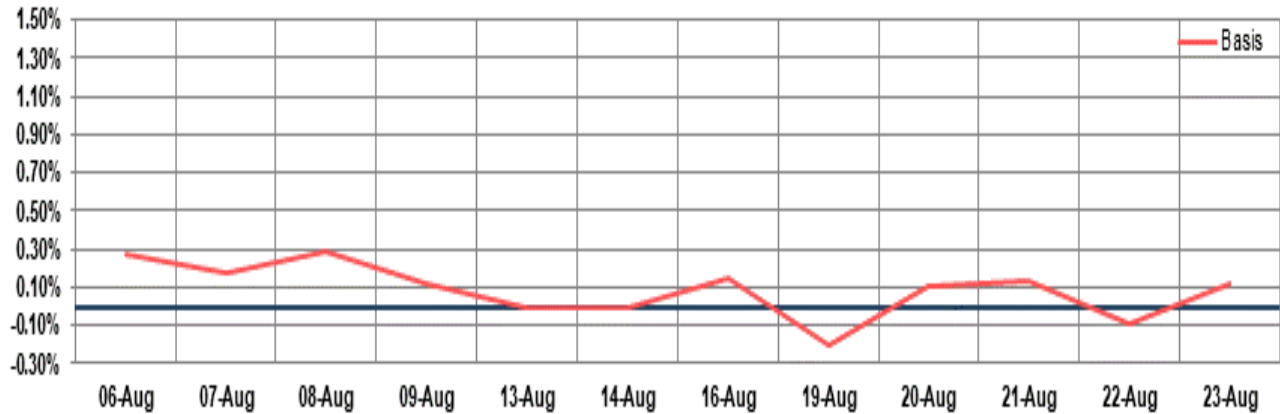
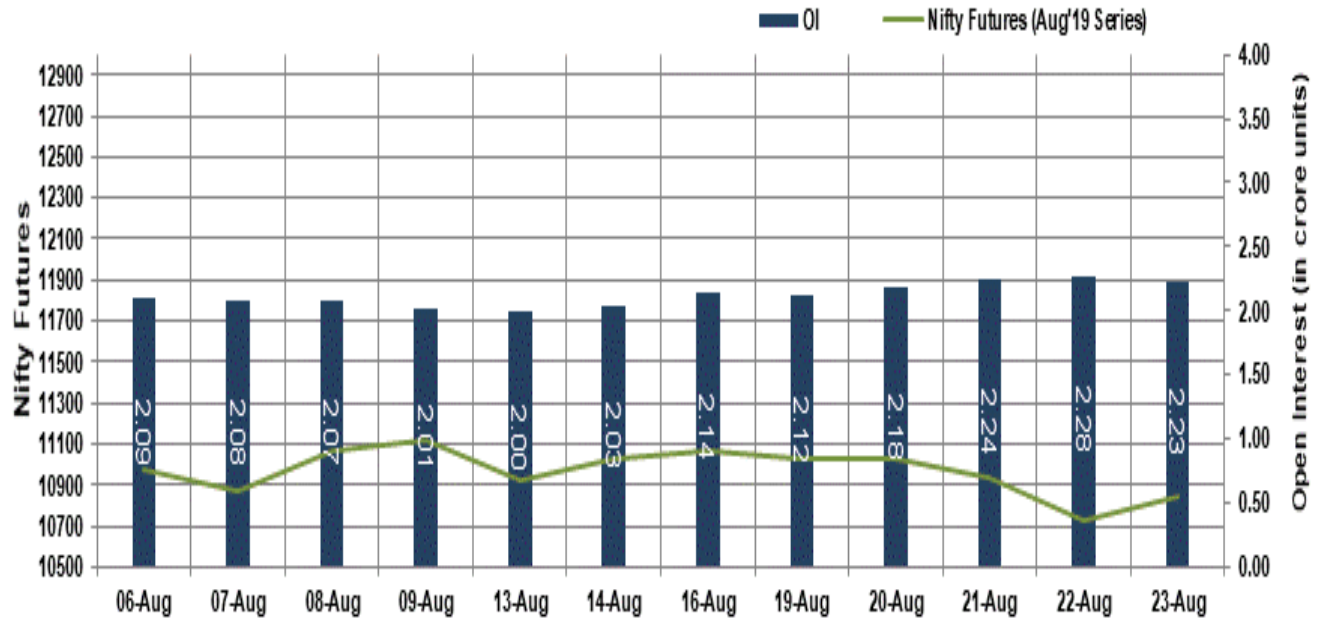
But, in the second half of the session, key indices gained the traction, following firm global markets. Domestic sentiments got a boost, as the Central Board of Direct Taxes (CBDT) said that small startups with turnover up to Rs 25 crore will continue to get the promised tax holiday as specified in Section 80-IAC of the Income Tax Act, 1961 (the Act), which provides deduction for 100 per cent of income of an eligible start-up for 3 years out of 7 years from the year of its incorporation. Market participants also took support with reports that the commerce ministry will soon come out with a new foreign trade policy, with an aim to simplify procedures for exporters and importers besides providing incentives to boost outbound shipments.

Market Turnover & FII Derivative Data

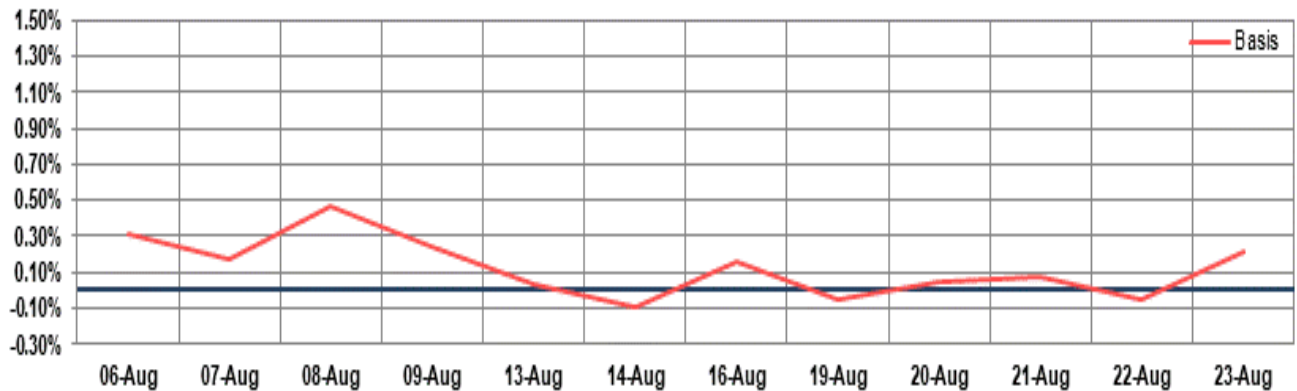
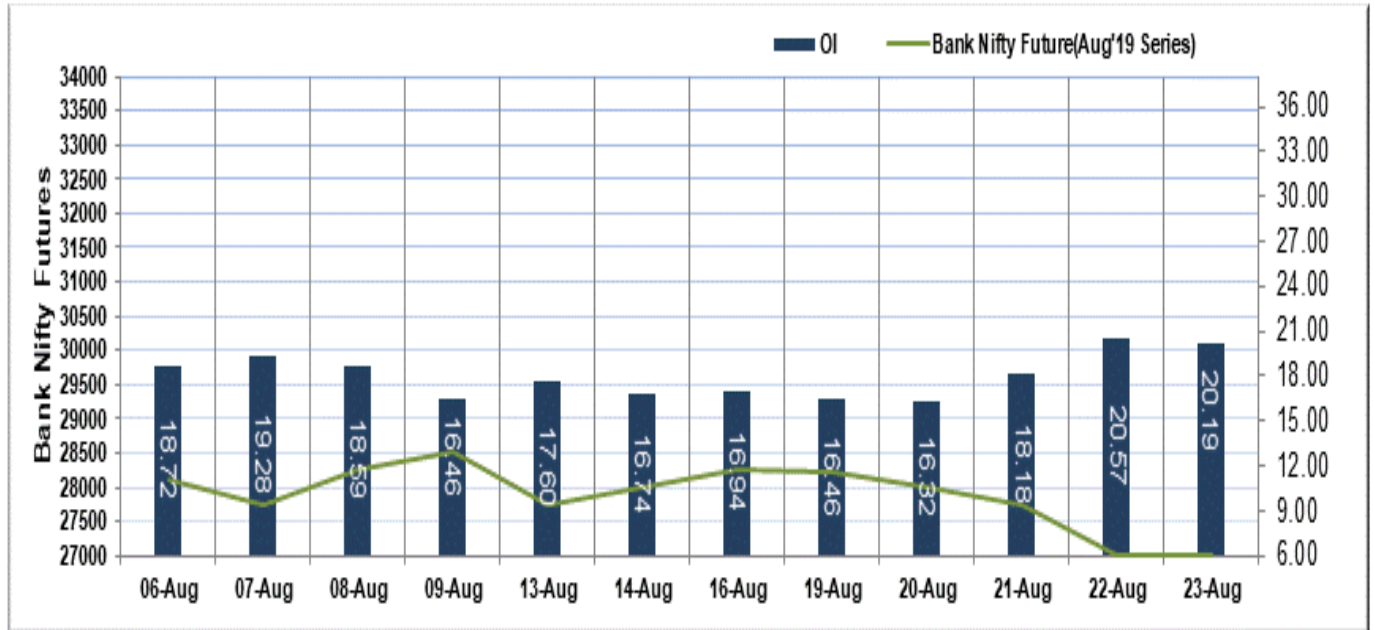
Market TO	Current	Previous	Net%
BSE CASH	2201	3916	(44)
NSE CASH	33682	32956	2
NSE FO	1043154	2517205	(59)

FII Derivatives	Buy	Sell	Net
Ind. Futures	6054.54	5626.44	428
Ind. Options	216665	218671	(2006)
Stk. Futures	16964	16537	427
Stk. Options	8685	8785	(100)

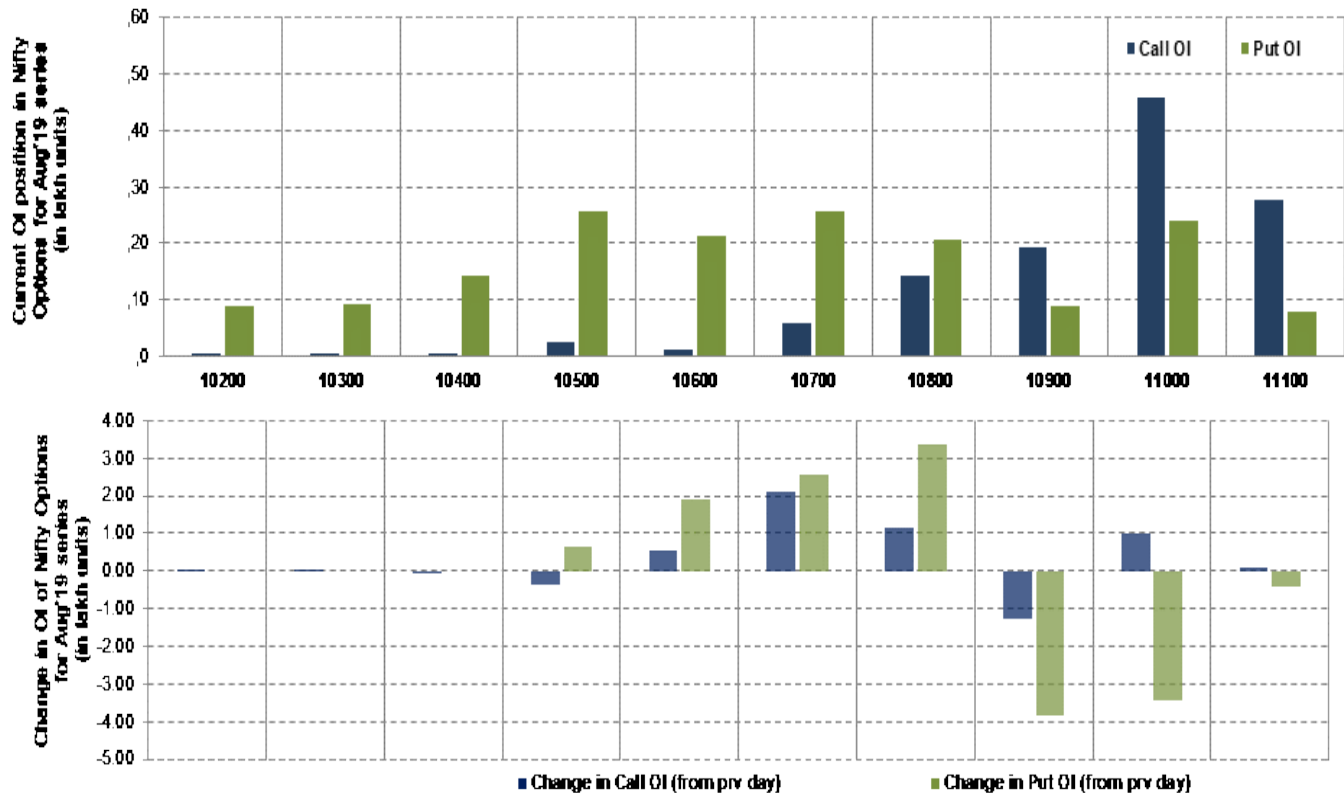
Nifty Futures



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 0.10 million in open interest.
- Among Nifty puts, 10,500 SP from the Aug month expiry was the most active put with an addition of 0.07 million open interests.
- The maximum OI outstanding for Calls was at 11,000 SP (5.00mn) and that for Puts was at 10,500 SP (2.60mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 23/08/19
Avg Avg



Nifty Cash prices have settled at 10829.35 up by 0.82 percent from the previous close. On the upper side it has resistance of 10900 and 10950 levels, while lower side it has support of 10750 and 10700 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
CHOLAFIN	36,35,000	41,30,000	13.62	260.55	4.47
IDEA	42,49,28,000	47,98,92,000	12.93	5.80	10.48
UPL	1,23,19,200	1,35,32,400	9.85	548.00	5.74
TECHM	1,23,96,000	1,35,45,600	9.27	688.30	1.03
Short-Covering ↓ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
LICHSGFIN	1,04,37,900	97,63,600	-6.46	423.80	2.19
TATAELXSI	21,21,000	19,75,800	-6.85	649.25	7.14
BANKINDIA	2,67,96,000	2,47,62,000	-7.59	64.75	4.02
GRASIM	1,15,83,750	1,06,71,000	-7.88	719.55	4.50
Fresh Shorts ↑ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
L&TFH	2,54,25,000	3,19,77,000	25.77	90.30	-2.90
ICICIBANK	7,39,17,250	8,28,76,750	12.12	396.00	-0.93
INDUSINDBK	92,10,000	1,02,45,200	11.24	1313.05	-1.53
NESTLEIND	3,75,050	4,10,900	9.56	12462.10	-0.06
Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
APOLLOHOSP	13,36,500	13,14,500	-1.65	1437.00	-0.66
TORNTPHARM	5,23,500	5,11,500	-2.29	1664.00	-0.15
STAR	26,59,200	25,94,400	-2.44	377.20	-0.12
TITAN	1,38,63,000	1,44,42,000	4.18	789.95	1.42

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