

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11058	10648	10853	10962	11167	11275	Neutral	Sell	Neutral
Sensex	37494	36125	36810	37177	37862	38229	Neutral	Sell	Neutral
Nifty Futures	11046	10627	10836	10954	11164	11282	Neutral	Sell	Neutral
Bank Nifty	27951	26466	27209	27602	28345	28738	Neutral	Sell	Neutral
CNX IT	15890	15519	15705	15814	15999	16108	Neutral	Buy	Neutral
CNX Midcap	15597	15093	15345	15489	15741	15886	Neutral	Sell	Neutral
CNX Small Cap	5366	5183	5274	5323	5415	5464	Neutral	Sell	Sell

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	37494.1	793.0	2.2
NIFTY	11057.9	228.5	2.1
MIDCAP	13409.5	207.4	1.6
SMLCAP	12387.1	201.0	1.7
BSEFMC	10875.7	169.4	1.6
AUTO	15794.2	66.1	0.4
POWER	1890.5	29.4	1.6
REALTY	1954.6	67.9	3.6
BSE IT	16054.4	85.2	0.5
BANKEK	31530.0	1085.9	3.6
OILGAS	13004.8	187.7	1.5
METAL	8391.2	-94.8	-1.1

Currency Futures	Close	Pre. Pts	% Chg
28-Aug-19 EUR-INR	80.07	79.32	0.95
28-Aug-19 USD-INR	72.01	71.70	0.43
28-Aug-19 GBP-INR	88.13	87.57	0.64
28-Aug-19 JPY-INR	68.00	67.22	1.16

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1351	491	113
BSE	1705	811	123

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4084	4387	(752)
DII	4729	3456	1272

\*NOTE: - FII AND DII data figure is provisional

## Market Commentary

Indian equity benchmarks logged strong gains on Monday, with both the larger peers, Sensex and Nifty, closing higher by over 2%. After a positive start, markets slipped in red terrain for a small period, as Moody's Investors Service in its latest report revised downwards India's Gross domestic product (GDP) growth forecast to 6.2% for 2019 calendar year. The GDP growth forecast for current year was revised downwards from its previous estimation of 6.8%. But soon, key indices gained traction, aided by Finance Minister Nirmala Sitharaman's statement the India's Gross Domestic Product continues to grow at a faster pace than the global economy and any other major economy. She said reform is a continuous process for her government and it tops the agenda.

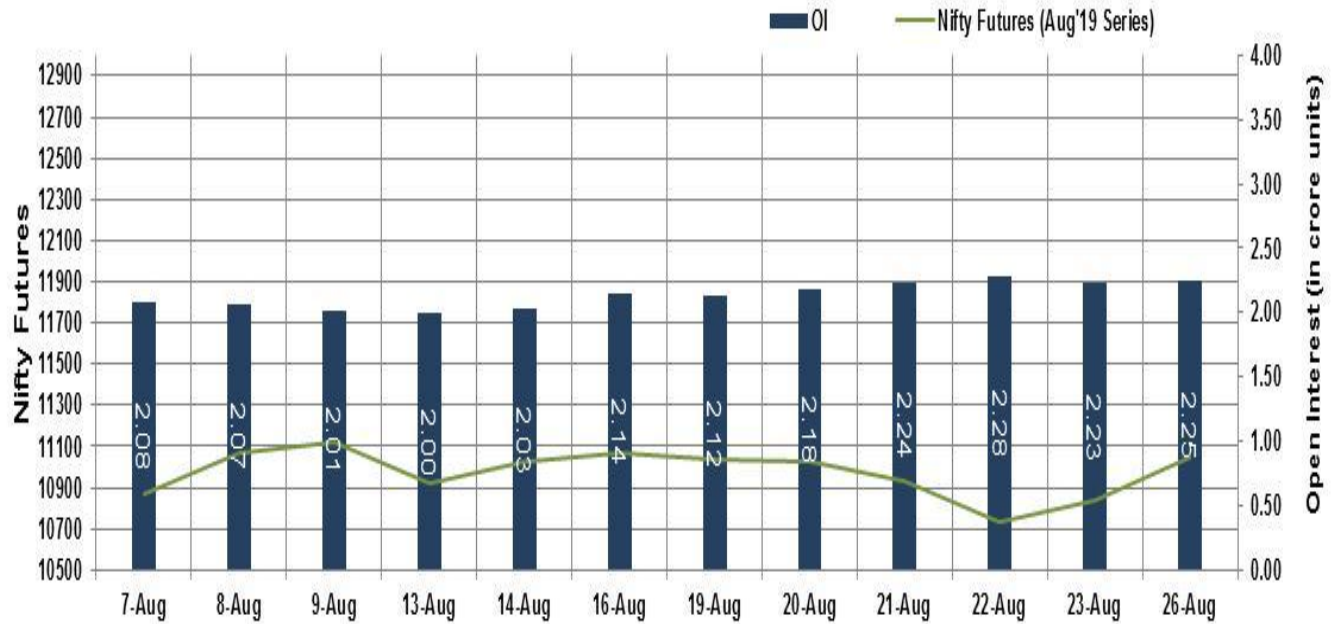
On the global front, European markets were trading in green, as Czech Republic's economic sentiments rose to the highest level in three months in August. The survey results from the Czech Statistical Office showed that the economic sentiment index rose to 95.6 in August from 95.1 in July. The latest increase was the highest since May, when it was 95.7. Asian markets ended lower, after Singapore's industrial production declined at a slower-than-expected rate in July. The data from the Economic Development Board showed that manufacturing output dropped 0.4 percent year-on-year in July, following an 8.1 percent fall in June. The general manufacturing, biomedical manufacturing & chemicals logged output growth, while the rest of the manufacturing clusters contracted from last year.

## Market Turnover & FII Derivative Data

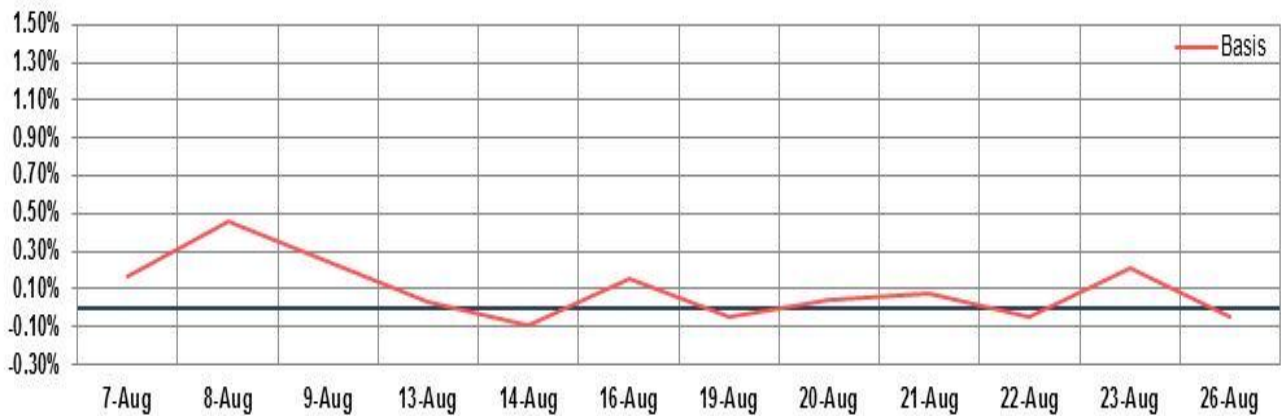
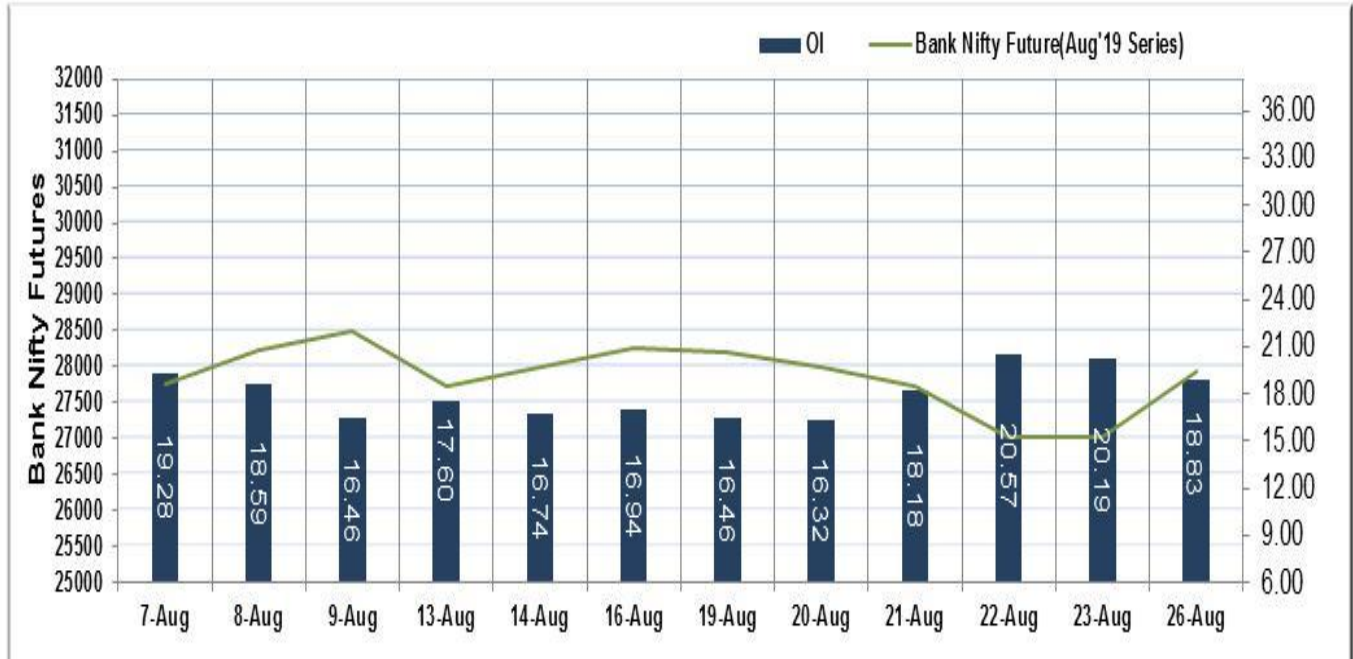
Market TO	Current	Previous	Net%
BSE CASH	2186	2201	(1)
NSE CASH	35780	33682	6
NSE FO	1513498	1043154	45

FII Derivatives	Buy	Sell	Net
Ind. Futures	11733	11111	(622)
Ind. Options	314010	311948	(2062)
Stk. Futures	31484	30742	(743)
Stk. Options	8307	8227	(80)

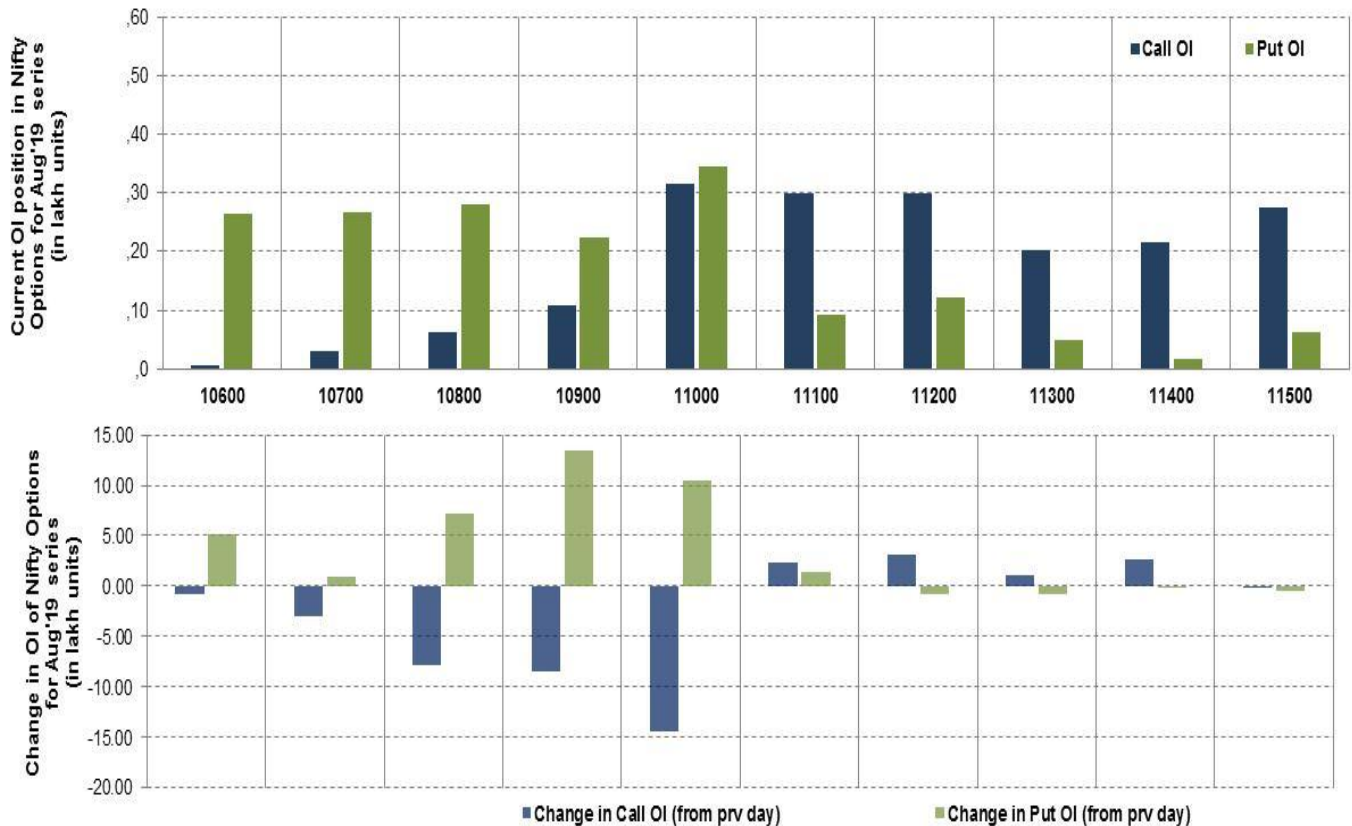
# Nifty Futures



# 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 1.44 million in open interest.
- Among Nifty puts, 11,000 SP from the Aug month expiry was the most active put with an addition of 1.05 million open interests.
- The maximum OI outstanding for Calls was at 11,000 SP (5.00mn) and that for Puts was at 11,000 SP (2.60mn)

## Nifty Technical & Indices Levels

1-Nifty 50 - 26/08/19

Avg Avg



Nifty Cash prices have settled at 11057.85 up by 2.11 percent from the previous close. On the upper side it has resistance of 11150 and 11200 levels, while lower side it has support of 10950 and 10850 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
RELINFRA	9,916,000	15,004,000	51.31	42.60	13.75
CHOLAFIN	2,982,500	4,087,500	37.05	272.20	4.67
LUPIN	7,485,100	9,800,700	30.94	748.75	1.42
SRTRANSFIN	3,735,000	4,834,800	29.45	1020.00	0.88
Short-Covering ↓ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
IDFCFIRSTB	120,576,000	117,900,000	-2.22	43.30	0.12
ESCORTS	4,944,500	4,819,100	-2.54	478.00	5.15
BALKRISIND	2,069,600	1,997,600	-3.48	745.00	0.22
KAJARIACER	1,207,700	1,123,200	-7.00	487.60	4.22
Fresh Shorts ↑ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
MARICO	10,010,000	13,488,800	34.75	377.30	-0.92
POWERGRID	27,516,000	35,596,000	29.36	201.85	-0.10
HINDALCO	28,619,500	36,841,000	28.73	179.15	-0.44
MOTHERSUMI	28,594,500	36,184,500	26.54	97.40	-0.66
Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
TATAELXSI	1,830,600	1,762,200	-3.74	646.60	-0.55
MGL	2,642,400	2,500,200	-5.38	832.00	-0.72
TITAN	13,863,000	14,442,000	4.18	789.95	1.42
CHENNPETRO	1,089,000	906,000	-16.80	253.55	-8.61

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