

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10741	10599	10670	10789	10860	10979	Sell	Sell	Buy
Sensex	36473	35954	36214	36651	36910	37347	Sell	Sell	Buy
Nifty Futures	10731	10577	10654	10786	10863	10995	Sell	Sell	Buy
Bank Nifty	27034	26519	26776	27233	27491	27948	Sell	Neutral	Buy
CNX IT	15632	15380	15506	15605	15731	15829	Neutral	Neutral	Buy
CNX Midcap	15175	14944	15060	15249	15364	15554	Sell	Sell	Neutral
CNX Small Cap	5207	5115	5161	5245	5291	5375	Sell	Sell	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	36472.9	-587.4	-1.6
NIFTY	10741.4	-177.4	-1.6
MIDCAP	13080.6	-178.9	-1.4
SMLCAP	12119.4	-270.9	-2.2
BSEFMC	10796.5	-12.8	-0.1
AUTO	15489.7	-252.5	-1.6
POWER	1843.1	-25.3	-1.4
REALTY	1871.9	-119.6	-6.0
BSE IT	15820.8	47.8	0.3
BANKEX	30538.2	-788.0	-2.5
OILGAS	12401.9	-335.3	-2.6
METAL	8200.1	-296.1	-3.5

Currency Futures	Close	Pre. Pts	% Chg
28-Aug-19 EUR-INR	79.58	79.53	0.07
28-Aug-19 USD-INR	71.83	71.60	0.32
28-Aug-19 GBP-INR	87.37	86.84	0.61
28-Aug-19 JPY-INR	67.46	67.27	0.28

Advance/ Decline	Adv	Dec	Un Ch.
NSE	348	1518	78
BSE	511	1975	111

FII/DII Capital Mkt*	Buy	Sell	Net
FII	5346	6249	(903)
DII	4967	3248	1719

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity markets continued their worst run on Thursday, with Sensex & Nifty crashing over 1.50% each. Key indices made a sluggish start of the day, impacted by Care Ratings' report that the ongoing economic slowdown has started hurting corporates as well, with companies reporting a sharp decline in both revenue and profit growth numbers in the June quarter. India Inc's net sales growth for the June quarter slid to 4.6% as against 13.5% for the same period last year, while the net profit growth moderated to 6.6% as compared to last year's 24.6%. The street also remained worried, amid a private report that unemployment in India has shot up to a 3-year high of 8.3 per cent, as on August 20. With the urban unemployment rate close to 10%, job seekers in the urban areas are suffering more than those in the rural areas.

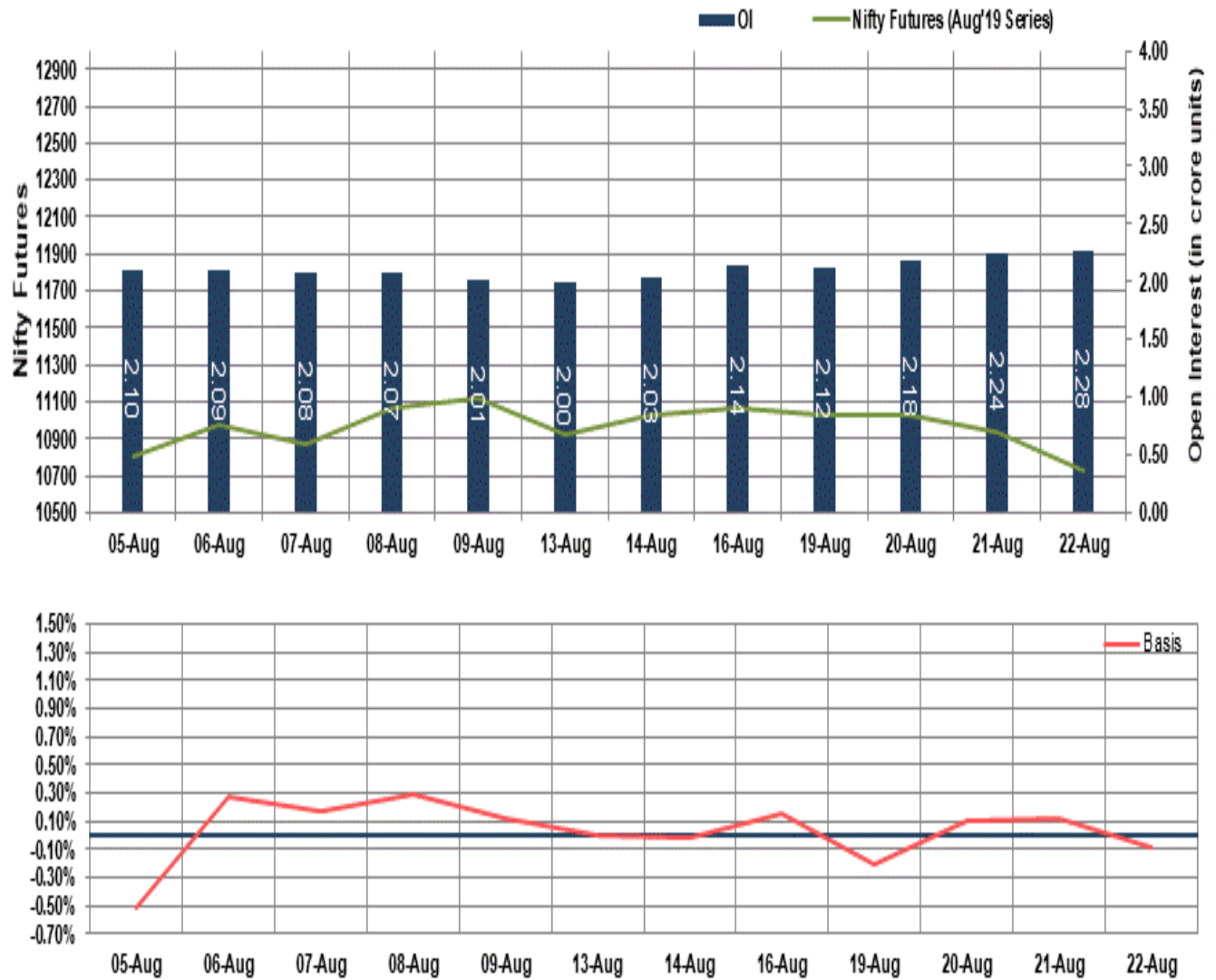
In the second half of the session, benchmarks saw further fall to settle near their intraday low points, amid mixed cues from the global markets. Domestic sentiments remained pessimistic, with a report stating that the government's net revenue growth from direct taxes has decelerated sharply to 4.7% for April 1-August 15 this year as against a required annual growth rate of 17.3%, reflecting lower buoyancy in the wake of an overall slowdown in the economy. Market participants also seemed taking a note of reports that Chief economic advisor K Subramanian called for a 'mindset change' in the private sector by desisting from the tendency to grab profit and socialise losses and also seek sops in times of stress. He also said it will be only investment and not consumption that will help the economy grow.

Market Turnover & FII Derivative Data

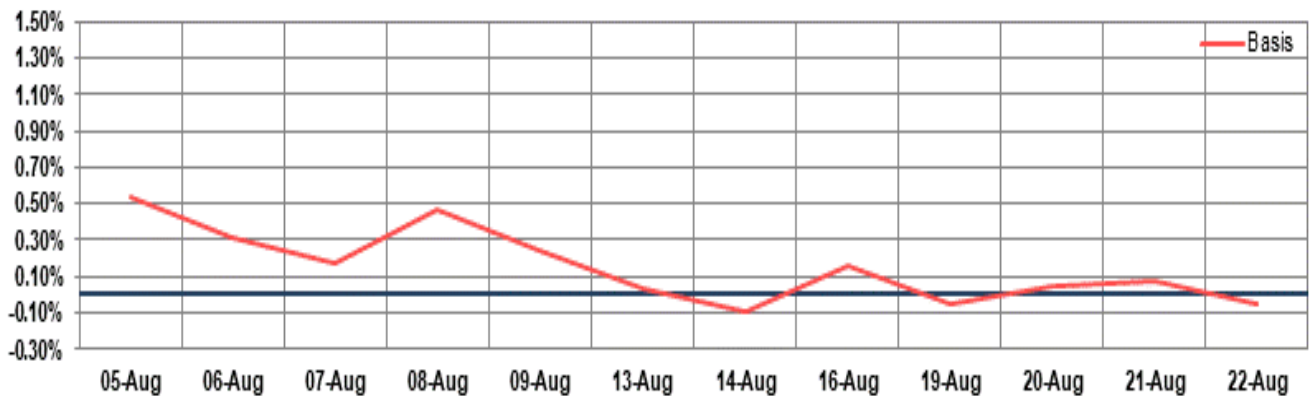
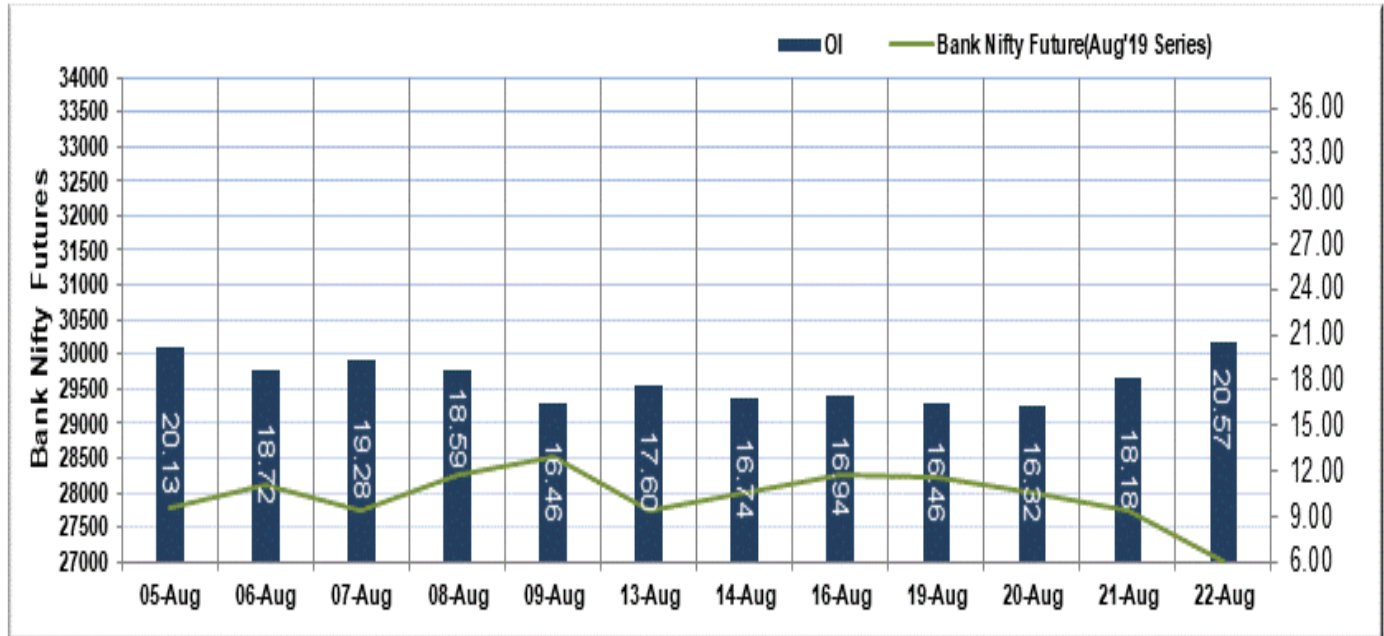
Market TO	Current	Previous	Net%
BSE CASH	3916	1969	99
NSE CASH	32956	28128	17
NSE FO	2517205	1316963	91

FII Derivatives	Buy	Sell	Net
Ind. Futures	4673.20	4916.96	(244)
Ind. Options	384606	381517	3089
Stk. Futures	13381	13506	(125)
Stk. Options	7503	7565	(61)

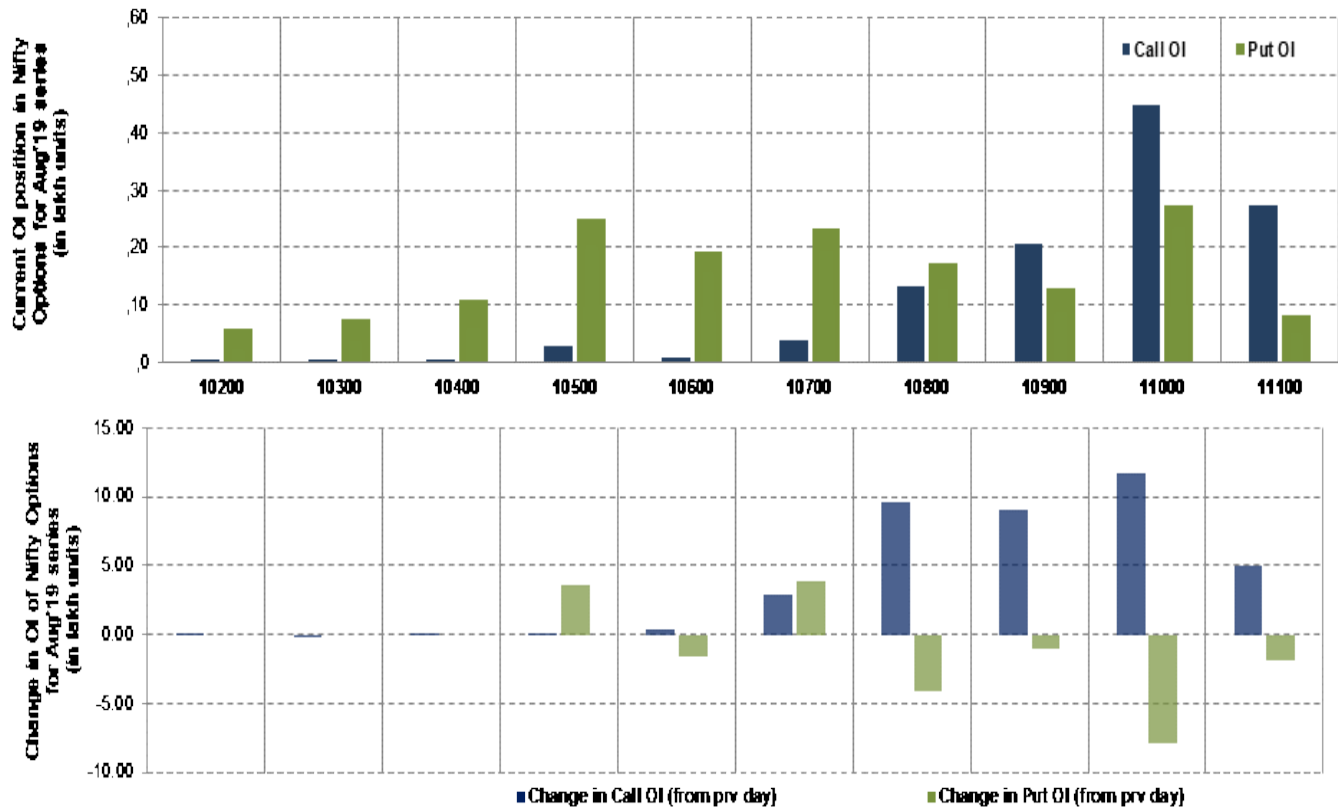
Nifty Futures



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 1.20 million in open interest.
- Among Nifty puts, 11,000 SP from the Aug month expiry was the most active put with a reduction of 0.80 million open interests.
- The maximum OI outstanding for Calls was at 11,000 SP (4.50mn) and that for Puts was at 11,000 SP (3.00mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 22/08/19
Avg Avg



Nifty Cash prices have settled at 10741.35 down by 1.62 percent from the previous close. On the upper side it has resistance of 10800 and 10850 levels, while lower side it has support of 10700 and 10650 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
TORNTPHARM	4,85,500	5,23,500	7.83	1666.55	0.23
BRITANNIA	23,81,600	23,87,000	0.23	2437.35	3.02
-	-	-	-	-	-
-	-	-	-	-	-
Short-Covering ↓ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
UJJIVAN	71,79,200	67,66,400	-5.75	259.55	0.35
DABUR	11472500	10795000	-5.91	426.95	0.14
UBL	1248800	1169000	-6.39	1291.25	0.17
CADILAHC	1,22,72,000	1,13,10,400	-7.84	213.95	0.02
Fresh Shorts ↑ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
LICHSGFIN	84,18,300	1,04,37,900	23.99	414.70	-10.03
AMARAJABAT	12,53,000	13,20,200	5.36	599.05	-2.19
APOLLOHOSP	12,72,000	13,36,500	5.07	1446.50	-1.56
NMDC	3,02,52,000	3,13,38,000	3.59	79.00	-8.83
Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
GRASIM	1,28,70,000	1,15,83,750	-9.99	688.55	-1.42
CESC	9,67,200	8,54,400	-11.66	756.15	-2.27
BSOFT	31,41,600	27,54,000	-12.34	59.15	-1.50
UPL	1,44,98,100	1,23,19,200	-15.03	518.25	-3.17

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