

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10980	10784	10882	10979	11078	11175	Sell	Neutral	Buy
Sensex	37018	36340	36679	37023	37372	37726	Sell	Neutral	Buy
Nifty Futures	11027	10812	10919	11009	11117	11206	Sell	Neutral	Buy
Bank Nifty	28367	27639	28003	28411	28776	29184	Sell	Neutral	Buy
CNX IT	15332	15085	15209	15401	15525	15717	Sell	Neutral	Buy
CNX Midcap	15755	15431	15593	15773	15935	16115	Sell	Sell	Neutral
CNX Small Cap	5455	5341	5398	5471	5528	5601	Sell	Sell	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	37018.3	-462.8	-1.2
NIFTY	10980.0	-138.0	-1.2
MIDCAP	13526.5	-116.9	-0.9
SMLCAP	12551.9	-140.2	-1.1
BSEFMC	11012.8	-49.6	-0.5
AUTO	15469.8	-2.2	0.0
POWER	1963.9	-2.4	-0.1
REALTY	2046.3	-20.8	-1.0
BSE IT	15431.4	-302.1	-1.9
BANKEX	32101.0	-588.4	-1.8
OILGAS	13174.8	-62.1	-0.5
METAL	9359.4	-326.0	-3.4

Currency Futures	Close	Pre. Pts	% Chg
28-Aug-19 EUR-INR	76.58	77.06	-0.63
28-Aug-19 USD-INR	69.24	68.97	0.40
28-Aug-19 GBP-INR	84.03	84.07	-0.05
28-Aug-19 JPY-INR	63.65	63.63	0.03

Advance/ Decline	Adv	Dec	Un Ch.
NSE	530	1289	94
BSE	837	1607	144

FII/DII Capital Mkt*	Buy	Sell	Net
FII	5161	6217	(1056)
DII	4591	4029	561

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity bourses saw deep cut on Thursday, with Sensex and Nifty closing lower by losses of over a percent. Markets made a sluggish start of the day, after the government data showed that the growth of eight core infrastructure industries fell to its lowest in more than four years in June 2019. The index of eight core industries rose 0.2% in June, down from 7.8% in same month last year, mainly due to a contraction in oil-related sectors as well as in cement production. Adding more worries among traders, the Controller General of Accounts (CGA) in its latest data showed that the government's fiscal deficit or the gap between the government's expenditure and revenue touched 61.4% of the Budget Estimate (BE) in the first quarter (April-June) of fiscal year 2019-20 (FY20).

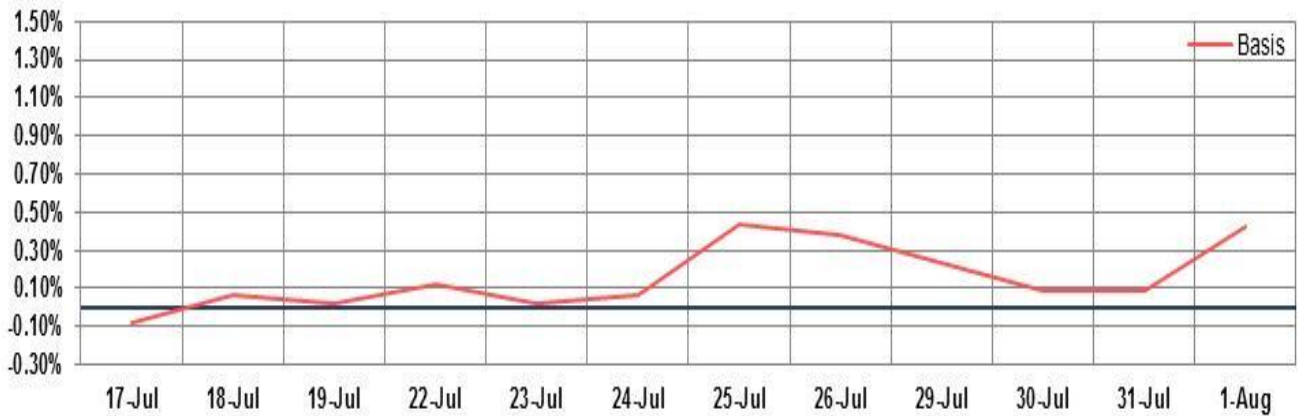
On the global front, European markets were trading in green, even though the euro area manufacturing sector contracted the most since the end of 2012 in July but at a slower than initially estimated pace. The final data from IHS Markit showed that the manufacturing Purchasing Managers' Index fell to 46.5 in July from 47.6 in June. The score signaled the sharpest deterioration in operating conditions since December 2012. Asian markets ended in red, as the manufacturing sector in Indonesia fell into contraction in July. The latest survey from Markit Economics revealed with a manufacturing PMI score of 49.6. That's down from 50.6 in June, and it slips beneath the boom-or-bust line of 50 that separates expansion from contraction.

Market Turnover & FII Derivative Data

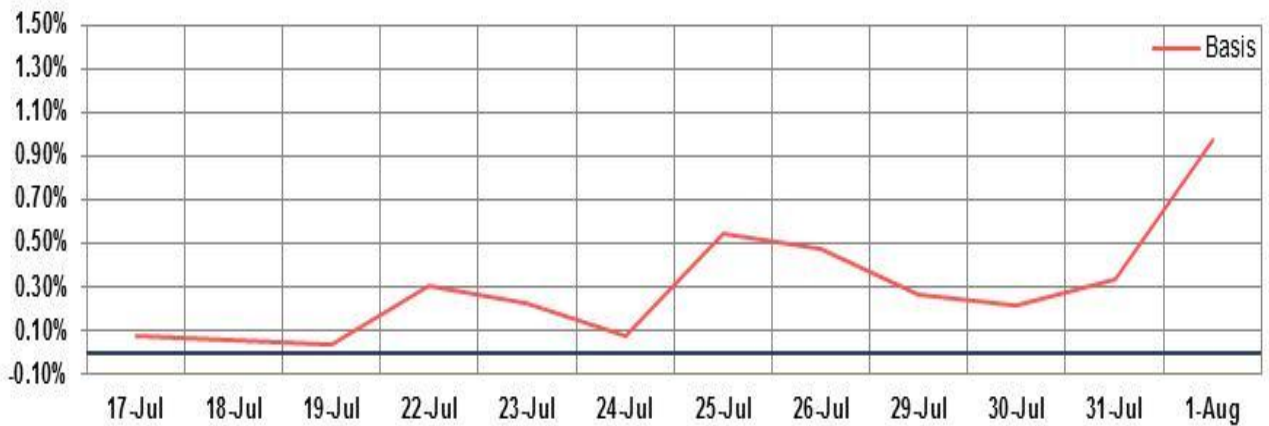
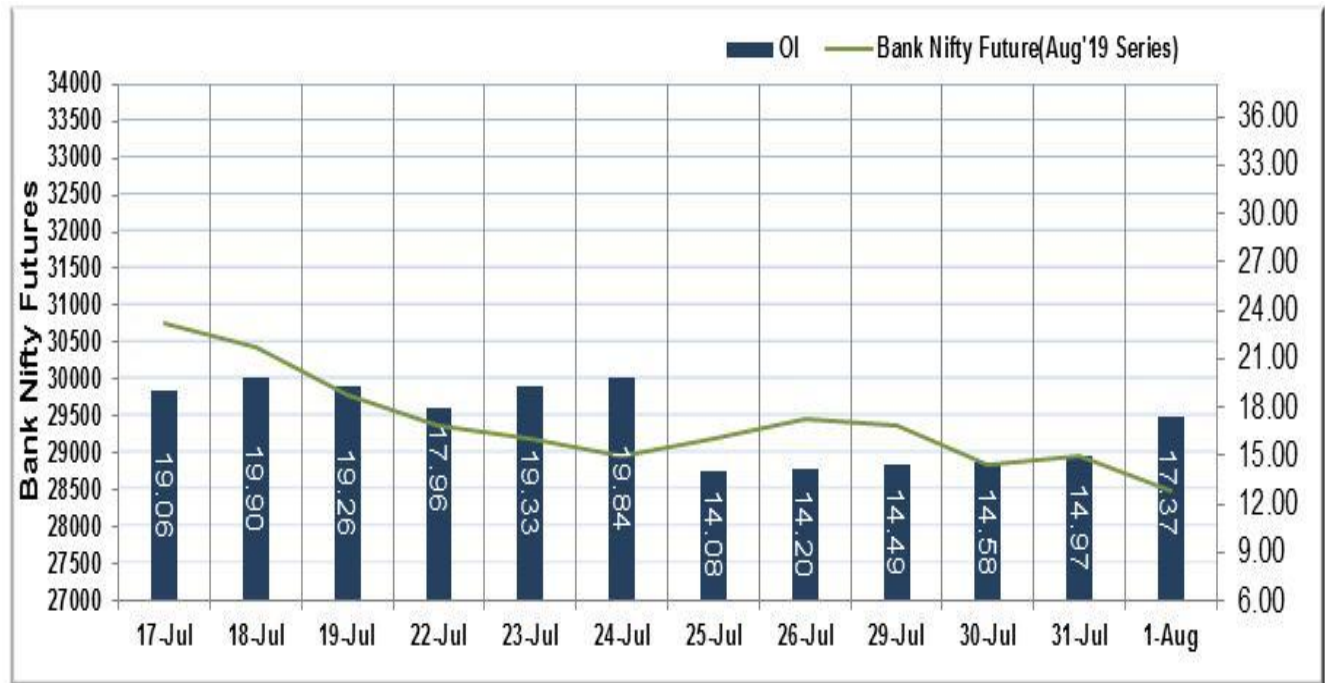
Market TO	Current	Previous	Net%
BSE CASH	2093	2668	(22)
NSE CASH	33533	36813	(9)
NSE FO	2799623	1525427	84

FII Derivatives	Buy	Sell	Net
Ind. Futures	4813	6862	(2049)
Ind. Options	414012	411155	2857
Stk. Futures	12667	13038	(371)
Stk. Options	5600	5541	59

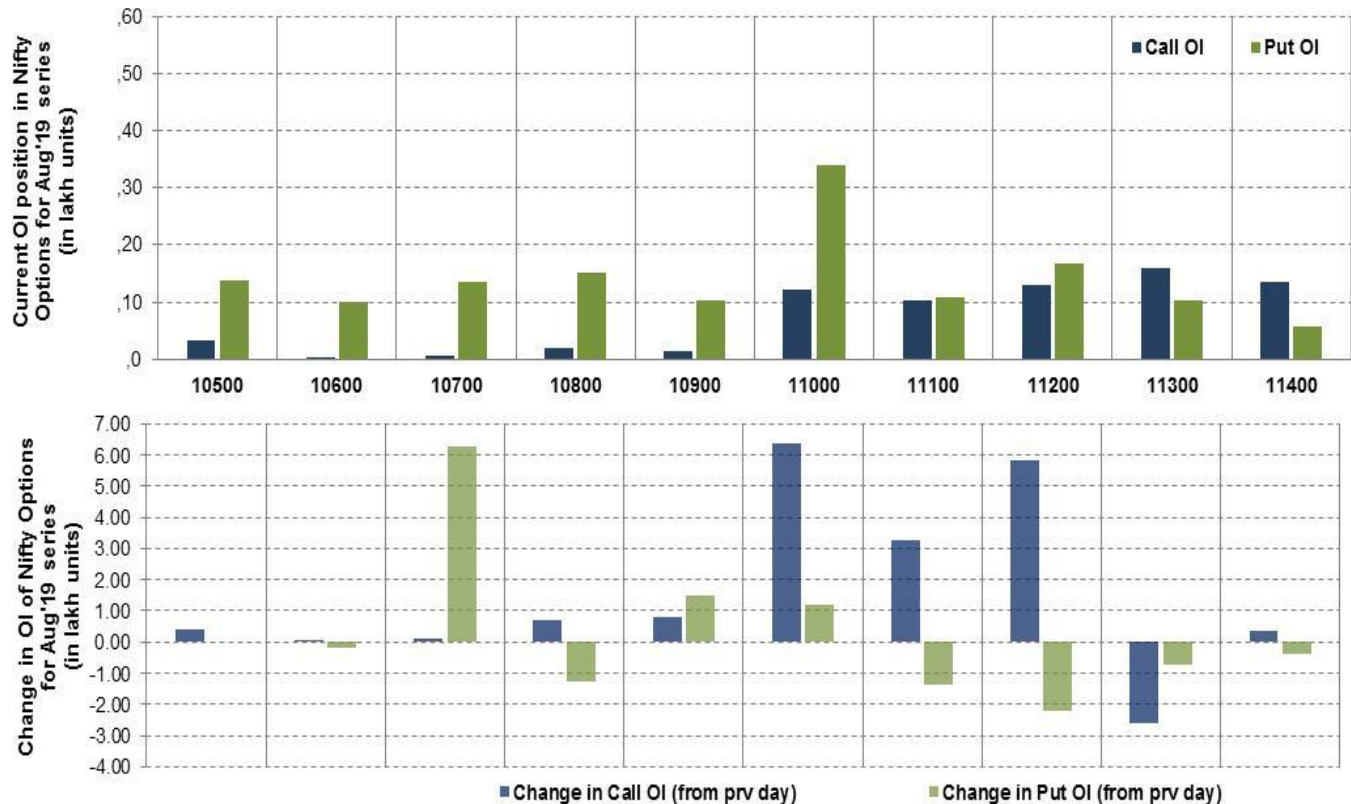
Nifty Futures



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 11,300 SP from the Aug month expiry was the most active call with a reduction of 0.26 million in open interest.
- Among Nifty puts, 11,000 SP from the Aug month expiry was the most active put with an reduction of 0.12 million open interests.
- The maximum OI outstanding for Calls was at 11,300 SP (1.58mn) and that for Puts was at 11,000 SP (3.41mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 01/08/19

Avg Avg



Nifty Cash prices have settled at 10980 down by 1.24 percent from the previous close. On the upper side it has resistance of 11050 and 11100 levels, while lower side it has support of 10900 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
CHOLAFIN	3,477,500	4,495,000	29.26	259.50	0.45
VOLTAS	3,747,000	4,683,000	24.98	605.45	4.11
UJJIVAN	5,241,600	6,083,200	16.06	279.50	6.25
INFRATEL	7,422,000	8,544,000	15.12	250.60	1.52
Short-Covering ↓ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
IDBI	22,524,000	22,404,000	-0.53	28.10	2.00
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
Fresh Shorts ↑ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
SBIN	71,790,000	85,254,000	18.75	318.15	-4.63
ICICIPRULI	5,016,000	5,950,500	18.63	387.35	-2.52
UPL	12,582,000	14,828,400	17.85	579.55	-2.87
UBL	1,070,300	1,255,100	17.27	1395.20	-0.94
Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
BAJFINANCE	6,856,500	6,754,500	-1.49	3237.30	-0.83
GLENMARK	5,170,000	5,028,000	-2.75	423.15	-1.19
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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