

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10926	10747	10836	10991	11081	11235	Sell	Neutral	Buy
Sensex	36958	36334	36646	37201	37513	38067	Sell	Neutral	Buy
Nifty Futures	10925	10758	10842	10993	11077	11228	Sell	Neutral	Buy
Bank Nifty	27729	27248	27489	27924	28164	28599	Sell	Neutral	Buy
CNX IT	15424	15099	15262	15542	15705	15985	Sell	Buy	Buy
CNX Midcap	15602	15329	15465	15716	15852	16103	Sell	Sell	Neutral
CNX Small Cap	5413	5330	5371	5449	5491	5568	Sell	Sell	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	36958.2	-623.8	-1.7
NIFTY	10925.9	-183.8	-1.7
MIDCAP	13362.9	-307.2	-2.3
SMLCAP	12519.4	-180.1	-1.4
BSEFMC	10871.3	-208.5	-1.9
AUTO	15438.0	-623.9	-3.9
POWER	1873.6	-51.3	-2.7
REALTY	2027.8	-21.6	-1.1
BSE IT	15502.7	-404.1	-2.5
BANDEX	31338.6	-776.4	-2.4
OILGAS	13007.7	134.8	1.1
METAL	8746.3	-152.7	-1.7

Currency Futures	Close	Pre. Pts	% Chg
28-Aug-19 EUR-INR	80.18	79.50	0.86
28-Aug-19 USD-INR	71.43	70.89	0.76
28-Aug-19 GBP-INR	86.36	85.64	0.84
28-Aug-19 JPY-INR	67.93	67.06	1.29

Advance/ Decline	Adv	Dec	Un Ch.
NSE	545	1274	105
BSE	861	1652	148

FII/DII Capital Mkt*	Buy	Sell	Net
FII	5742	6380	(638)
DII	4796	4595	202

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity bourses witnessed bloodbath on Tuesday, with Sensex & Nifty plunging around 1.65% each. After a cautious start of the day, key indices remained bearish throughout the day, as the government data showed that India's factory output growth, measured by the Index of Industrial Production, slowed down for second straight month to 2.0% in June 2019 as compared to 7% in June 2018 & it is also lower than 3.1% in May 2019. The slowdown was mainly due to poor performance of the manufacturing & mining sectors and a contraction in the capital goods & consumer durables sectors. Traders also remained on sidelines ahead of Consumer Price Index-based inflation data for July later in the day.

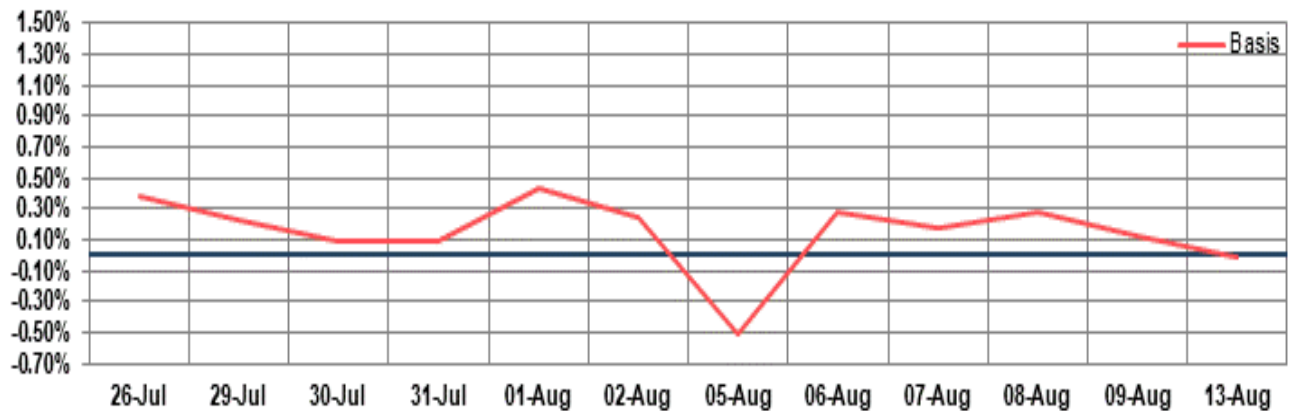
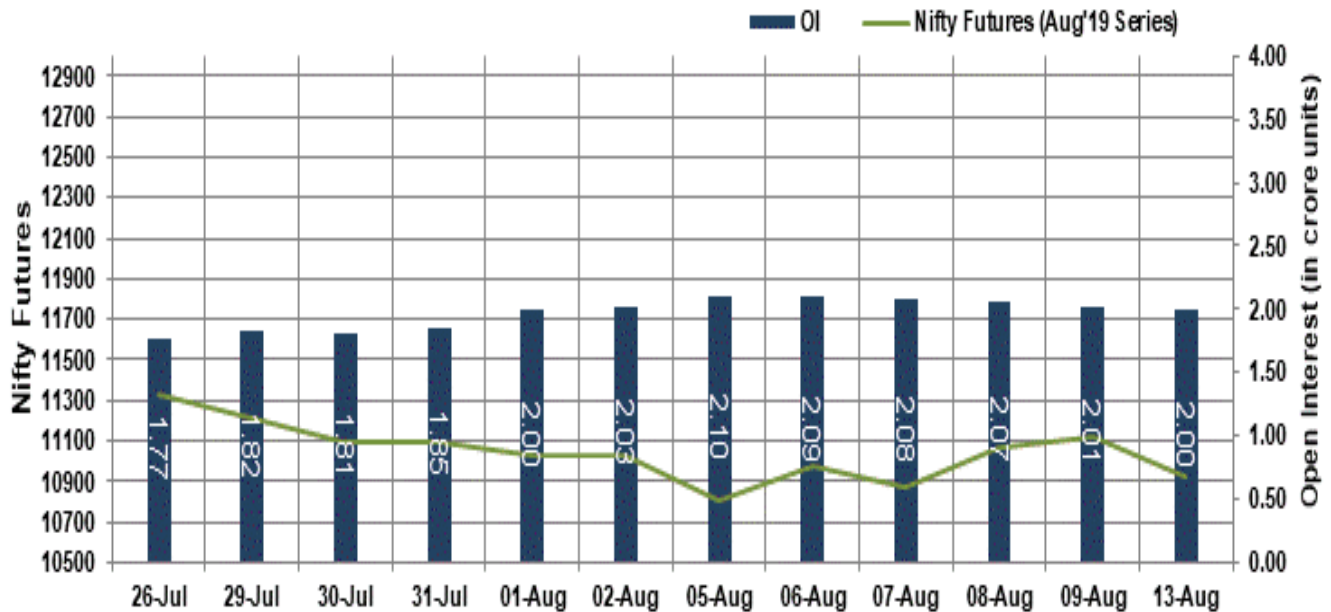
Markets extended their losses in the second half of the trading session to end near their intraday lows points, tracking weak global markets. Market participants were cautious, amid a private report stating that the Reserve Bank of India is unlikely to vote in favour of overseas sovereign bonds at its meeting with the government. The central bank is concerned that signals by overseas bonds could disrupt local bonds, which are controlled by the RBI. The mood of street remained down, even though Finance Minister Nirmala Sitharaman assured industry leaders that the Reserve Bank of India and the government are on the same page as regards to efforts that are required to boost the economy.

Market Turnover & FII Derivative Data

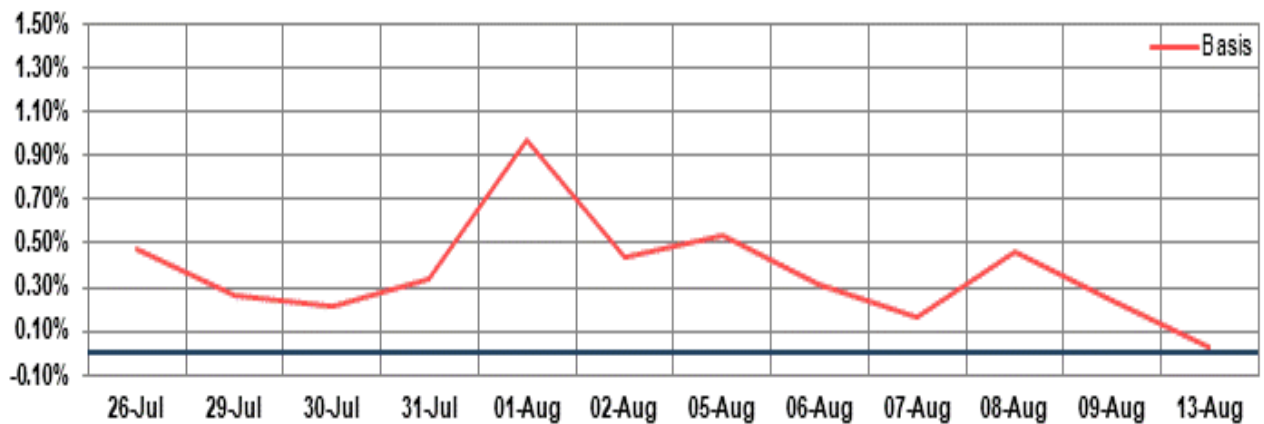
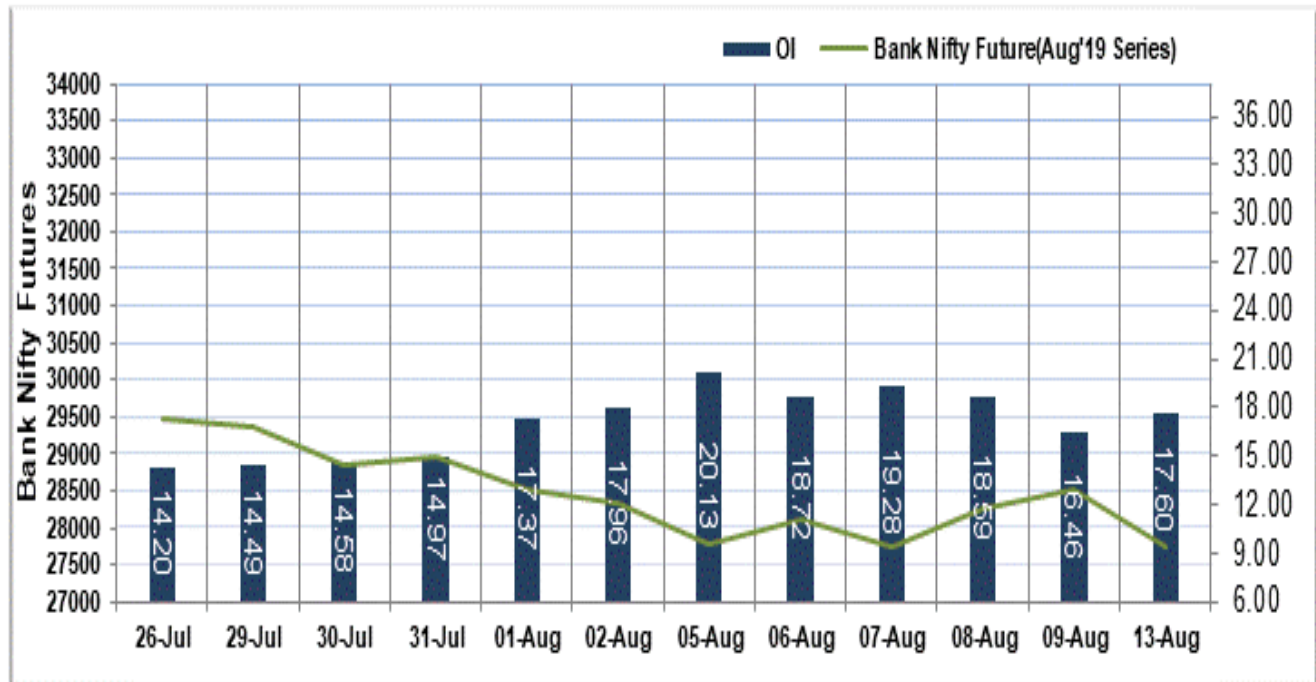
Market TO	Current	Previous	Net%
BSE CASH	2364	3471	(32)
NSE CASH	37388	35170	6
NSE FO	1364010	868188	57

FII Derivatives	Buy	Sell	Net
Ind. Futures	3613.89	3766.50	(153)
Ind. Options	251361	250366	994
Stk. Futures	14287	15257	(970)
Stk. Options	9060	8965	95

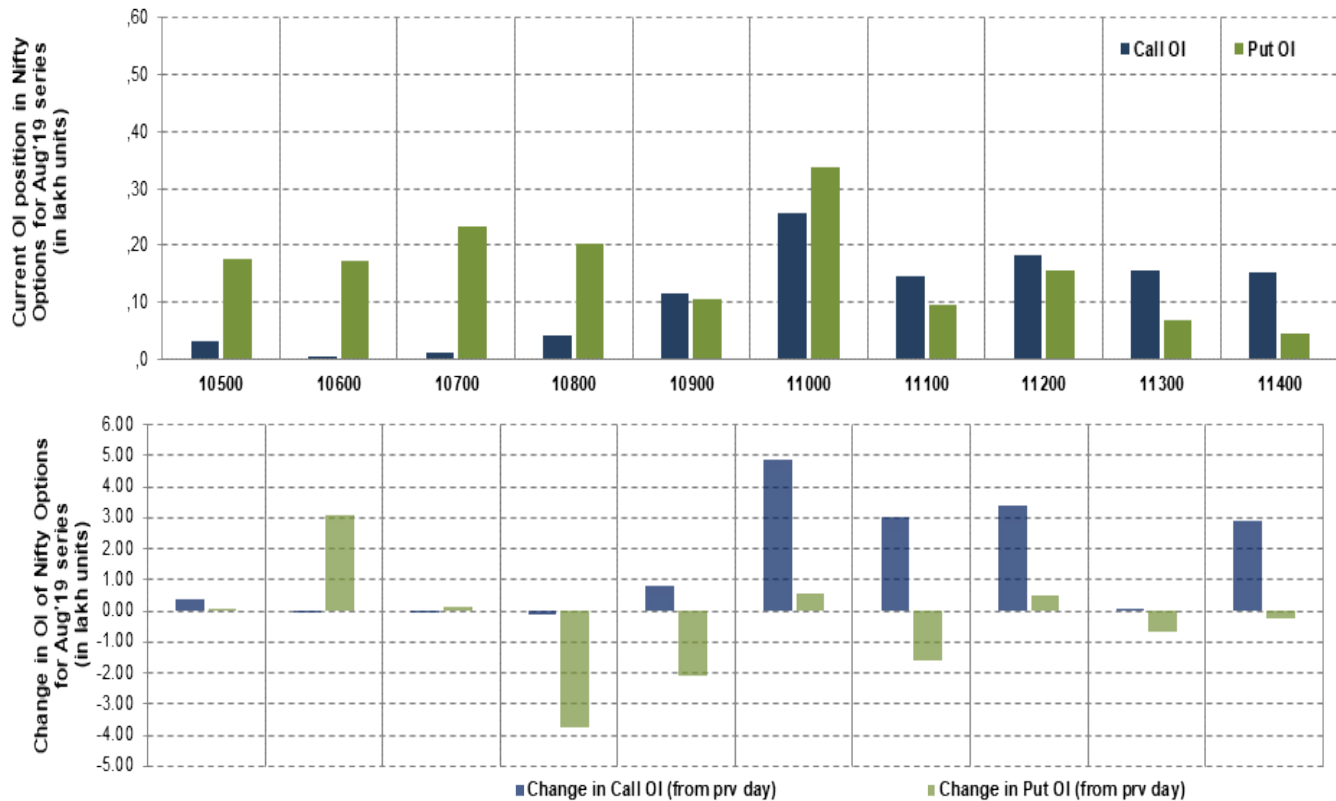
Nifty Futures



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 0.50 million in open interest.
- Among Nifty puts, 11,000 SP from the Aug month expiry was the most active put with an addition of 0.05 million open interests.
- The maximum OI outstanding for Calls was at 11,000 SP (2.60mn) and that for Puts was at 11,000 SP (3.40mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 13/08/19
Avg Avg



Nifty Cash prices have settled at 10925.85 down by 1.65 percent from the previous close. On the upper side it has resistance of 11000 and 11050 levels, while lower side it has support of 10850 and 10800 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
IBULHSGFIN	1,64,18,400	1,87,33,600	14.10	534.85	9.80
BERGEPAIN	28,42,400	30,29,400	6.58	362.35	0.49
AUOPHARMA	1,56,74,000	1,64,07,000	4.68	604.65	0.75
SUNPHARMA	4,79,93,000	4,98,43,200	3.86	435.60	3.58
Short-Covering ↓ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
GAIL	41994580	40410380	-3.77	126.35	1.57
RELIANCE	4,43,67,500	4,25,28,500	-4.14	1277.90	9.61
ENGINEERSIN	77,00,400	73,32,400	-4.78	102.85	1.98
BATAINDIA	27,35,700	25,81,150	-5.65	1433.05	0.12
Fresh Shorts ↑ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
JUSTDIAL	23,46,400	26,76,800	14.08	652.25	-7.13
NIITTECH	9,63,000	10,63,500	10.44	1280.05	-0.36
YESBANK	15,32,76,200	16,42,19,000	7.14	72.40	-11.65
UPL	1,46,04,300	1,56,38,400	7.08	505.15	-5.59
Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
AMARAJABAT	14,15,400	12,92,200	-8.70	626.70	-0.56
CESC	8,52,000	7,71,200	-9.48	741.45	-2.05
VOLTAS	44,25,000	39,91,000	-9.81	585.95	-3.08
TITAN	1,00,84,500	90,48,000	-10.28	1063.05	-0.39

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