

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10919	10826	10872	10953	11000	11081	Sell	Sell	Buy
Sensex	37060	36779	36920	37163	37304	37547	Sell	Sell	Buy
Nifty Futures	10936	10821	10878	10959	11017	11097	Sell	Sell	Buy
Bank Nifty	27719	27395	27557	27828	27990	28261	Sell	Neutral	Buy
CNX IT	15578	15489	15533	15607	15651	15725	Neutral	Neutral	Buy
CNX Midcap	15482	15278	15380	15549	15651	15820	Sell	Sell	Neutral
CNX Small Cap	5352	5276	5314	5382	5420	5489	Sell	Sell	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	37060.4	-267.6	-0.7
NIFTY	10918.7	-98.3	-0.9
MIDCAP	13259.5	-177.5	-1.3
SMLCAP	12390.3	-180.0	-1.4
BSEFMC	10809.3	-71.4	-0.7
AUTO	15742.2	-98.5	-0.6
POWER	1868.4	-25.4	-1.3
REALTY	1991.6	-37.6	-1.9
BSE IT	15773.0	24.9	0.2
BANKEX	31326.2	-327.4	-1.0
OILGAS	12737.2	-246.4	-1.9
METAL	8496.2	-255.3	-2.9

Currency Futures	Close	Pre. Pts	% Chg
28-Aug-19 EUR-INR	79.53	79.55	-0.03
28-Aug-19 USD-INR	71.60	71.75	-0.21
28-Aug-19 GBP-INR	86.84	86.58	0.29
28-Aug-19 JPY-INR	67.27	67.47	-0.29

Advance/ Decline	Adv	Dec	Un Ch.
NSE	450	1396	85
BSE	627	1849	150

FII/DII Capital Mkt*	Buy	Sell	Net
FII	3834	4604	(771)
DII	3475	3121	354

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity markets fell hard on Wednesday's trading session, with Sensex & Nifty plunging by 267 and 98 points, respectively. After a cautious start, key indices traded lackluster throughout the day, amid a private report stating that India's economic growth is set to slow further in the April-June quarter of this year to 5.7 per cent amid contraction in consumption, weak investments and an under-performing service sector. Traders took a note of another report that in a bid to achieve the fiscal deficit target, the government has cut down on its capital expenditure by 80% in February and March. It said the government is contributing to the slowdown rather than uplifting the corporate sector.

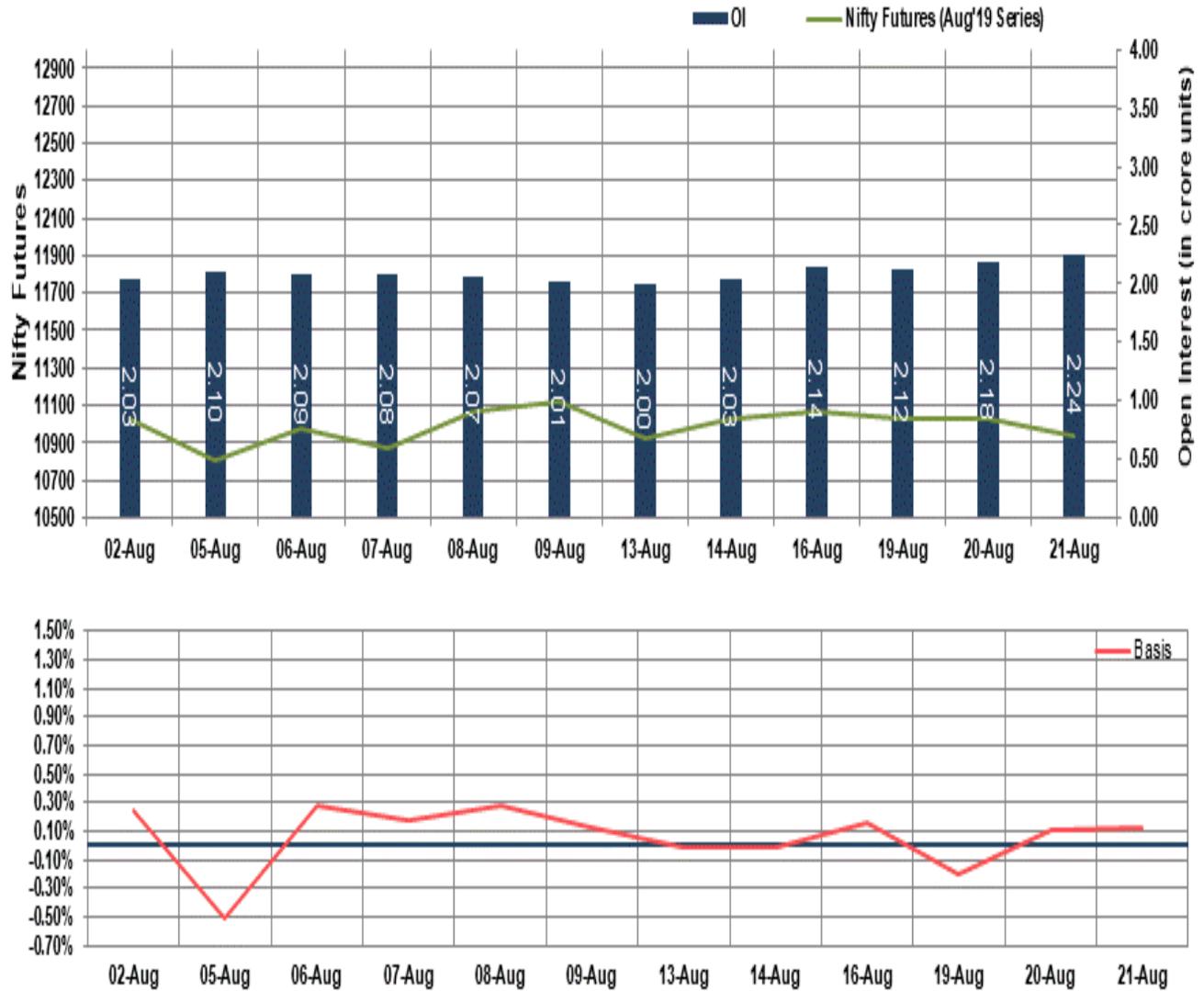
Markets extended their losses in the second half of the session to settle near day's low points. The street overlooked the Retirement fund body, Employment Provident Fund Organisation's (EPFO) latest 'Provisional Estimate of Net Payroll' data report showing that India created 12,23,675 new jobs in the month of June 2019 as against 8,56,870 in May 2019. Also, market participants paid no heed towards the Union Housing and Urban Affairs Minister Hardeep Singh Puri's statement that the government is set to achieve its target of providing housing for all in 2020 itself, two years before its stated deadline of 2022.

Market Turnover & FII Derivative Data

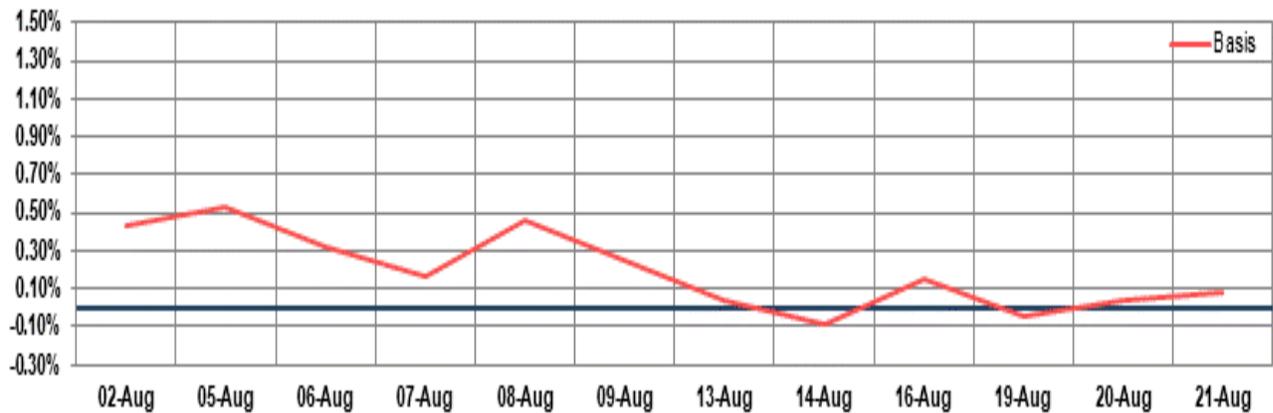
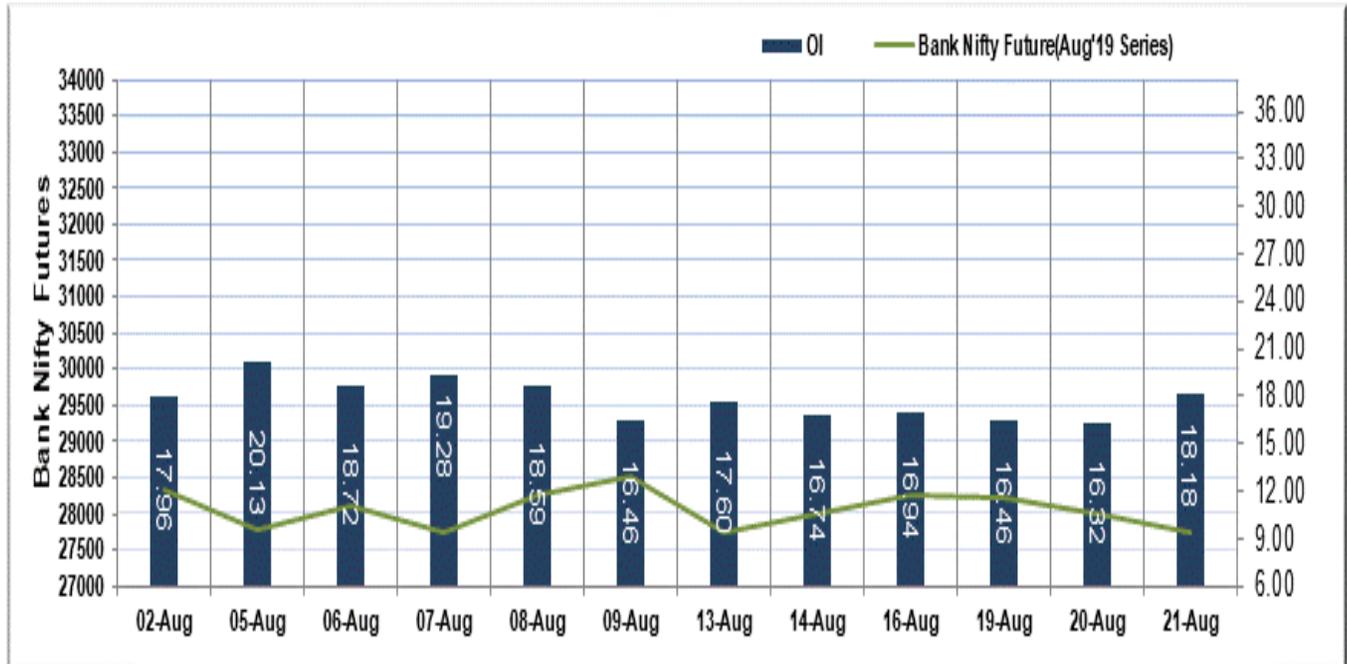
Market TO	Current	Previous	Net%
BSE CASH	1969	2305	(15)
NSE CASH	28128	29068	(3)
NSE FO	1316963	1069260	23

FII Derivatives	Buy	Sell	Net
Ind. Futures	3372.62	3509.78	(137)
Ind. Options	269869	270801	(932)
Stk. Futures	12358	12686	(328)
Stk. Options	5279	5386	(107)

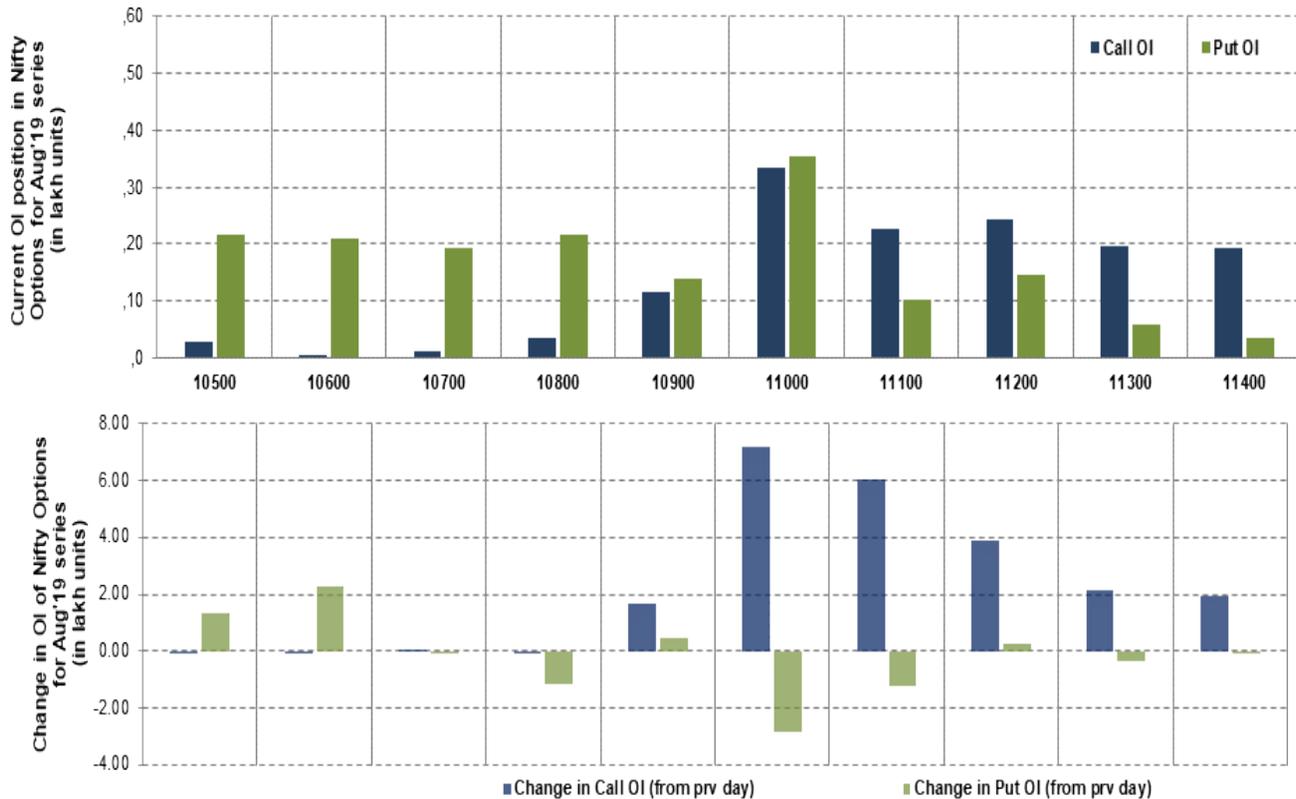
Nifty Futures



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 0.72 million in open interest.
- Among Nifty puts, 11,000 SP from the Aug month expiry was the most active put with a reduction of 0.30 million open interests.
- The maximum OI outstanding for Calls was at 11,000 SP (3.32mn) and that for Puts was at 11,000 SP (3.53mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 21/08/19
 Avg Avg



Nifty Cash prices have settled at 10918.70 down by 0.9 percent from the previous close. On the upper side it has resistance of 11000 and 11150 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
MANAPPURAM	1,18,08,000	1,25,82,000	6.55	122.10	0.54
PVR	9,86,400	10,37,200	5.15	1459.80	0.98
KOTAKBANK	76,32,000	77,26,400	1.24	1507.45	0.10
NESTLEIND	3,78,250	3,82,050	1.00	12571.15	4.87
Short-Covering ↓ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
BALKRISIND	2171200	2078400	-4.27	735.45	1.17
JUSTDIAL	26,08,200	24,92,000	-4.46	675.30	1.55
HDFCBANK	1,87,63,250	1,79,25,250	-4.47	2222.85	0.16
TATAELXSI	22,52,400	21,06,600	-6.47	633.10	2.06
Fresh Shorts ↑ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
BSOFT	27,84,600	31,41,600	12.82	60.05	-1.80
RAYMOND	20,22,400	21,76,800	7.63	565.65	-5.86
TATAMOTORS	6,88,26,000	7,32,15,000	6.38	112.40	-9.17
ARVIND	57,90,000	61,20,000	5.70	48.45	-3.68
Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
TATAPOWER	5,36,76,000	4,95,99,000	-7.60	51.15	-8.58
HDFC	2,55,53,500	2,34,73,500	-8.14	2069.55	-1.04
BHEL	3,43,27,500	3,09,60,000	-9.81	48.40	-3.39
RELINFRA	1,17,36,000	1,05,72,000	-9.92	40.40	-2.06

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