

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11105	11007	11056	11099	11148	11191	Neutral	Sell	Neutral
Sensex	37641	37326	37483	37607	37765	37889	Neutral	Sell	Neutral
Nifty Futures	11117	10996	11057	11095	11156	11194	Neutral	Sell	Neutral
Bank Nifty	28126	27805	27965	28122	28282	28438	Neutral	Sell	Neutral
CNX IT	15675	15511	15593	15713	15795	15916	Neutral	Buy	Neutral
CNX Midcap	15713	15547	15630	15705	15788	15863	Neutral	Sell	Neutral
CNX Small Cap	5463	5364	5413	5443	5492	5521	Neutral	Sell	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	37641.3	147.2	0.4
NIFTY	11105.4	47.5	0.4
MIDCAP	13480.0	70.4	0.5
SMLCAP	12588.8	201.7	1.6
BSEFMC	10980.2	104.5	1.0
AUTO	16092.0	297.8	1.9
POWER	1921.5	31.0	1.6
REALTY	1976.6	22.0	1.1
BSE IT	15810.5	-243.9	-1.5
BANKEKX	31750.2	220.2	0.7
OILGAS	13244.0	239.1	1.8
METAL	8562.5	171.3	2.0

Currency Futures	Close	Pre. Pts	% Chg
28-Aug-19 EUR-INR	79.44	80.07	-0.78
28-Aug-19 USD-INR	71.51	72.01	-0.69
28-Aug-19 GBP-INR	87.69	88.13	-0.50
28-Aug-19 JPY-INR	67.58	68.00	-0.62

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1296	513	111
BSE	1669	864	156

FII/DII Capital Mkt*	Buy	Sell	Net
FII	13433	14357	(923)
DII	5888	4725	1162

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity benchmarks closed volatile day with notable gains on Tuesday, with Sensex and Nifty gaining around 150 and 50 points, respectively. After a positive start, key indices turned volatile, affected with FICCI's Economic Outlook Survey stating that India's economy will grow at a median rate of 6% during the Q1FY20. Also, it pegged the annual median GDP growth forecast for 2019-20 at 6.9%, with a minimum and maximum estimate of 6.7% and 7.2%, respectively. Domestic sentiments also remained cautious during the day, amid a private report stating that India's economic growth momentum is expected to slip further as there is no quick fix solution for the structural issues that the economy is facing.

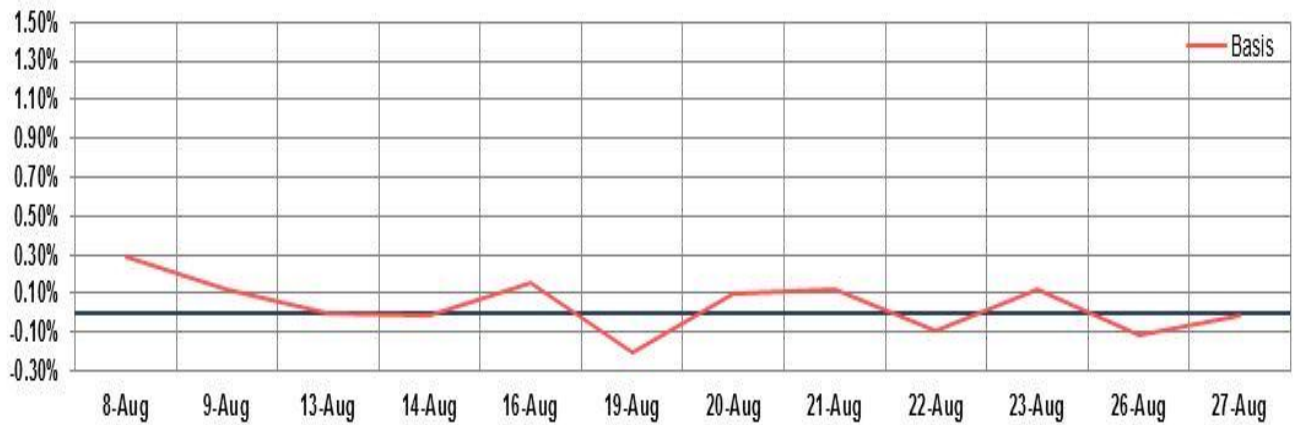
On the global front, European markets were trading in green terrain, despite Germany's economy contracted as initially estimated in the second quarter due to weak foreign demand and there are signs that the shrinking continued into the third quarter, pushing the biggest euro area economy to the verge of recession and strengthening calls for economic stimulus. Gross domestic product shrank slightly by 0.1 percent quarter-on-quarter in the three months to June, reversing the first quarter's 0.4 percent expansion. Asian markets ended on higher note, after Hong Kong's trade deficit narrowed in July with imports falling more than exports.

Market Turnover & FII Derivative Data

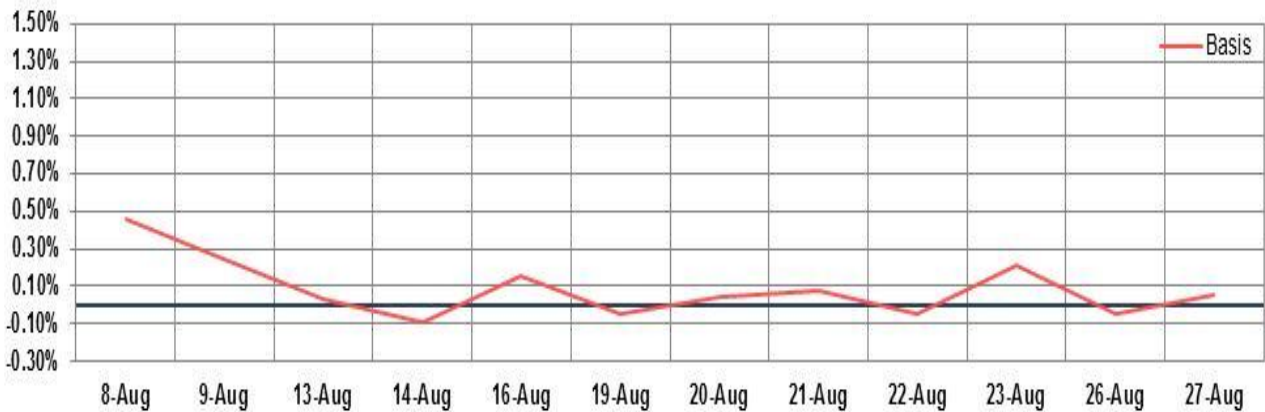
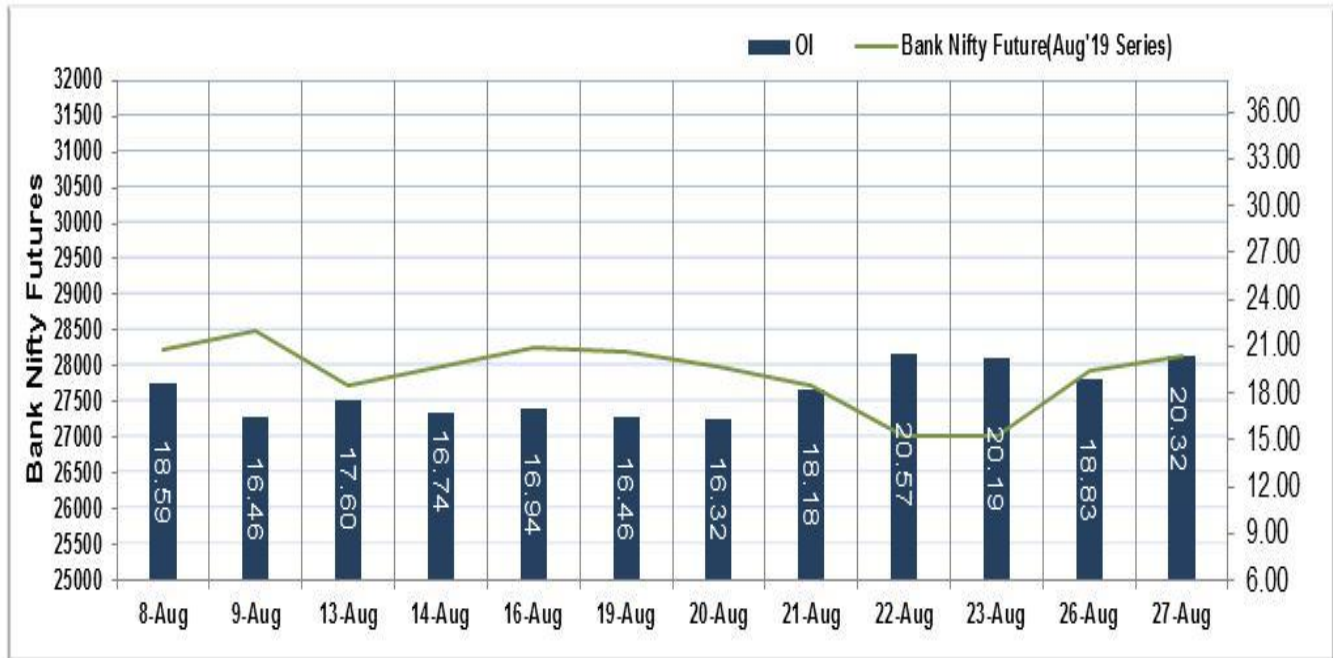
Market TO	Current	Previous	Net%
BSE CASH	2514	2186	15
NSE CASH	46885	35780	31
NSE FO	1257676	1513498	(17)

FII Derivatives	Buy	Sell	Net
Ind. Futures	8799	8144	654
Ind. Options	241140	241830	(689)
Stk. Futures	42652	40867	1784
Stk. Options	5786	5719	66

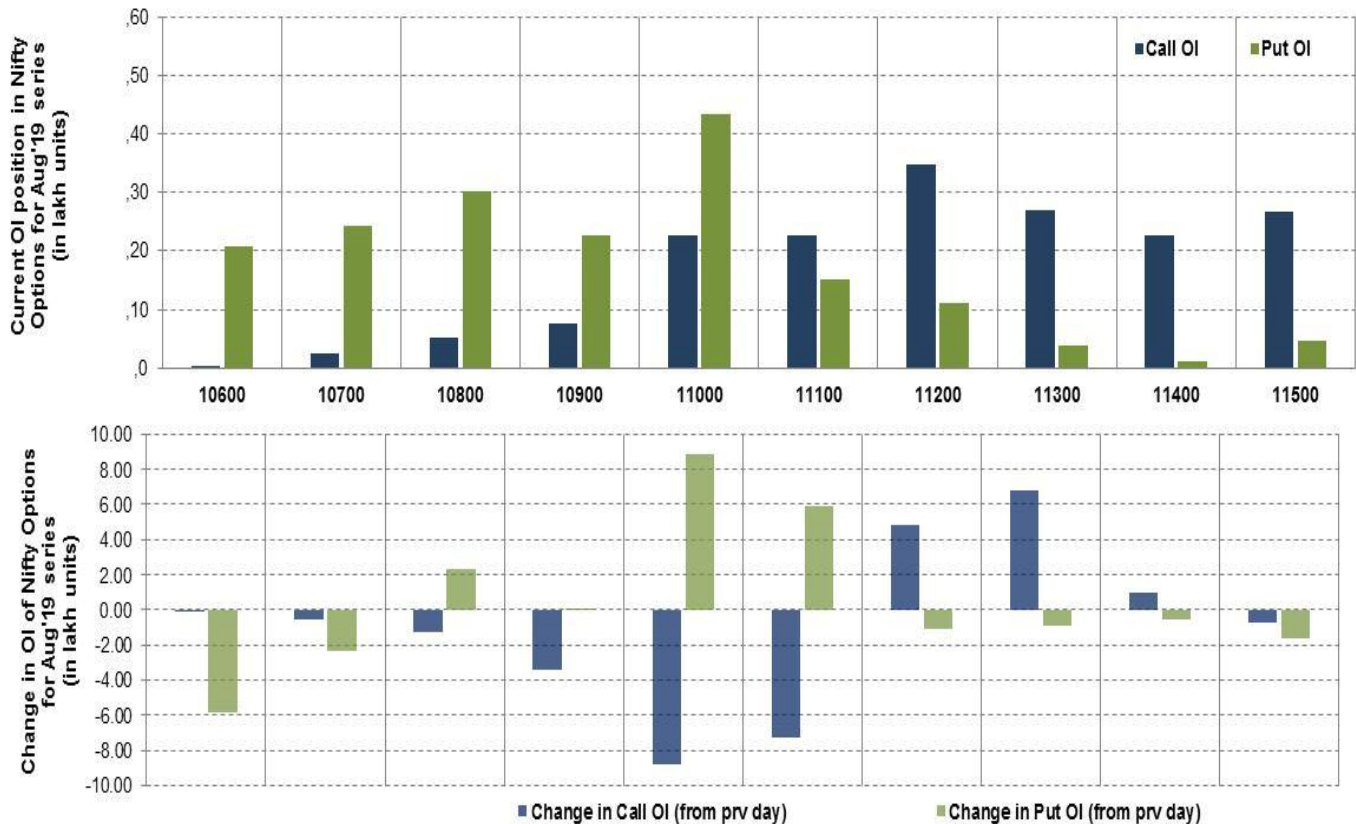
Nifty Futures



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 11,200 SP from the Aug month expiry was the most active call with an addition of 0.48 million in open interest.
- Among Nifty puts, 11,000 SP from the Aug month expiry was the most active put with an addition of 0.88 million open interests.
- The maximum OI outstanding for Calls was at 11,200 SP (3.48mn) and that for Puts was at 11,000 SP (4.33mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 27/08/19
Avg Avg



Nifty Cash prices have settled at 11105.35 up by 0.43 percent from the previous close. On the upper side it has resistance of 11150 and 11200 levels, while lower side it has support of 11050 and 11000 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
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
Short-Covering ↓ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
CENTURYTEX	2,691,000	1,267,200	-52.91	854.50	1.26
BRITANNIA	1,738,200	817,400	-52.97	2675.95	5.82
HINDPETRO	11661300	5470500	-53.09	259.10	3.08
CESC	725600	329600	-54.58	776.90	0.99
Fresh Shorts ↑ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
LUPIN	4,847,500	2,697,100	-44.36	739.85	-0.80
INFRATEL	5,936,000	3,280,000	-44.74	245.00	-0.04
INFY	46,903,200	25,370,400	-45.91	785.60	-2.06
JSWSTEEL	27,378,000	13,862,000	-49.37	213.85	-0.28

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