

Daily Derivatives & Market Report

CONTENTS

Page No.	Particulars
2	Market Summary
3	Nifty Futures – Derivatives Snap
4	Bank Nifty Futures – Derivatives Snap
5	Activity in Nifty Options
6	What do Nifty Technical suggest
7	Derivative Analysis
8	Disclaimer

Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10948	10865	10907	10964	11005	11063	Sell	Sell	Neutral
Sensex	37069	36752	36910	37146	37305	37540	Sell	Sell	Neutral
Nifty Futures	10948	10711	10829	10924	11042	11137	Sell	Sell	Neutral
Bank Nifty	27305	26942	27124	27421	27603	27901	Sell	Sell	Neutral
CNX IT	15885	15673	15779	15861	15967	16049	Buy	Buy	Neutral
CNX Midcap	15505	15268	15387	15474	15592	15680	Sell	Sell	Neutral
CNX Small Cap	5380	5331	5355	5390	5415	5450	Sell	Sell	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	37068.9	-382.9	-1.0
NIFTY	10948.3	-97.8	-0.9
MIDCAP	13333.2	-22.5	-0.2
SMLCAP	12430.5	-78.0	-0.6
BSEFMC	10888.3	-51.5	-0.5
AUTO	15688.1	-95.9	-0.6
POWER	1899.2	6.9	0.4
REALTY	2022.4	9.1	0.5
BSE IT	16022.3	11.5	0.1
BANDEX	30777.6	-601.9	-1.9
OILGAS	13194.8	46.9	0.4
METAL	8376.1	105.0	1.3

Currency Futures	Close	Pre. Pts	% Chg
26-Sep-19 EUR-INR	79.86	80.06	-0.25
26-Sep-19 USD-INR	71.97	72.03	-0.08
26-Sep-19 GBP-INR	87.88	87.98	-0.12
26-Sep-19 JPY-INR	67.81	68.19	-0.55

Advance/ Decline	Adv	Dec	Un Ch.
NSE	642	1187	97
BSE	852	1629	158

FII/DII Capital Mkt*	Buy	Sell	Net
FII	3870	4857	(986)
DII	5291	4802	489

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Thursday turned out to be yet another weak day for Indian equity markets, as investors remained on sidelines on the F&O expiry day. The start of the day was negative, amid a private report stating that the Indian economy likely expanded at its slowest pace in more than five years in the April-June quarter, driven by weak investment growth and sluggish demand. Domestic sentiments remained lackluster, as slamming decision of the RBI to transfer its excess reserve to the government, bankers' body All India Bank Employees Association (AIBEA) said the apex bank should not be an 'extension counter' of the finance ministry and what is happening now is a matter of 'serious concern'.

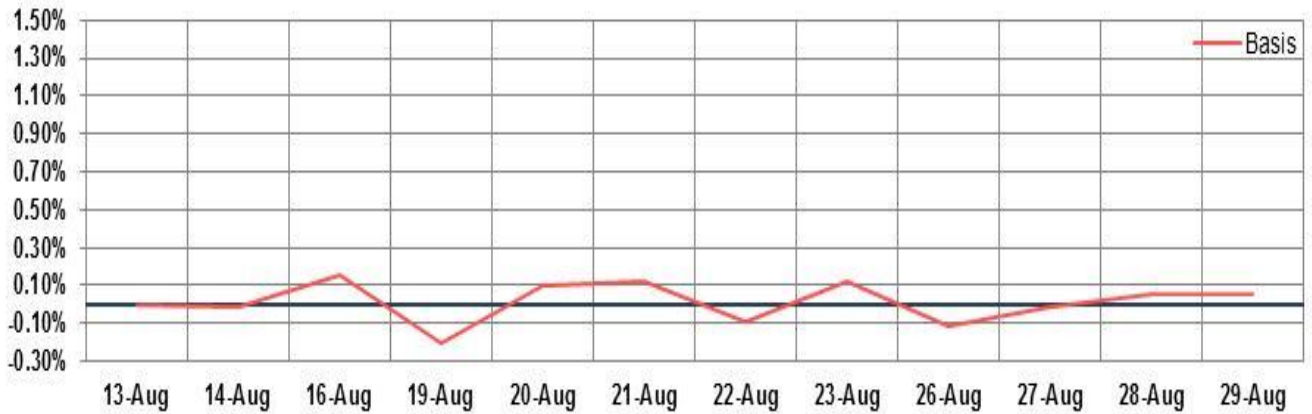
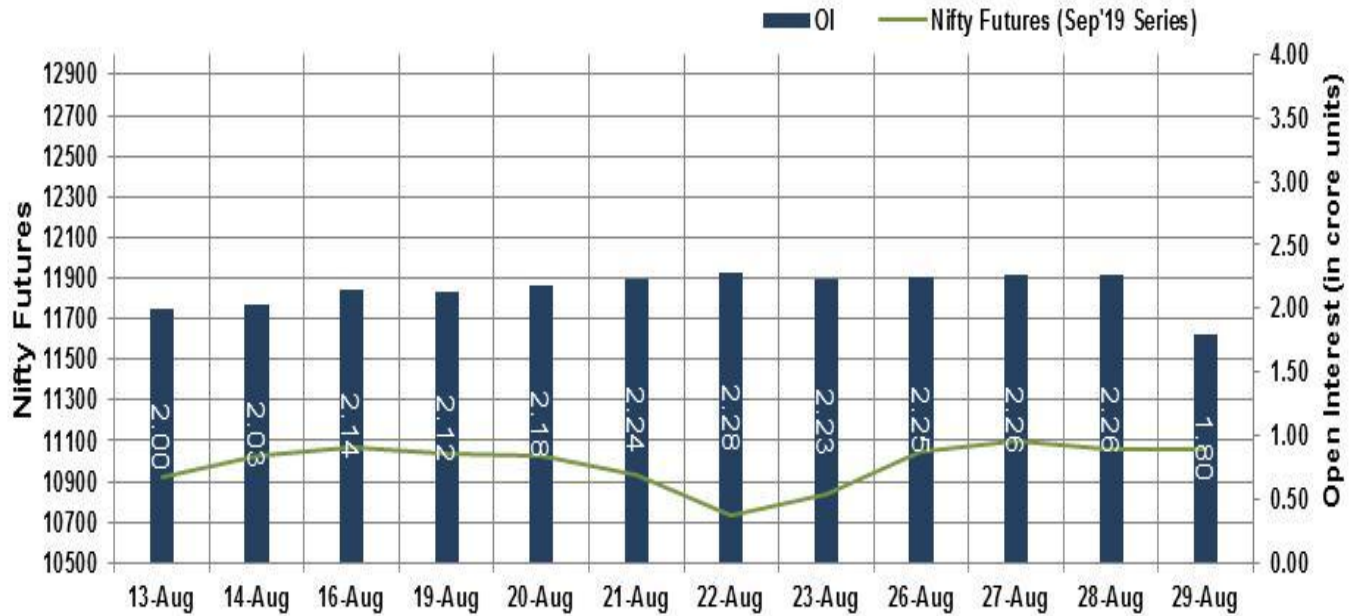
On the global front, European markets were trading in green, as France's economy grew more than initially estimated in the second quarter. The detailed report from Insee showed that gross domestic product grew 0.3 percent sequentially, instead of 0.2 percent estimated earlier. Asian markets ended mostly higher, despite Japan's consumer confidence weakened to the lowest level in nearly five-and-a-half years in August. The data from the Cabinet Office showed that the consumer confidence index fell to a seasonally adjusted 37.1 in August from 37.8 in July. A similar lower reading was last seen in April 2014. Meanwhile, the index for income growth remained unchanged at 39.5 in August.

Market Turnover & FII Derivative Data

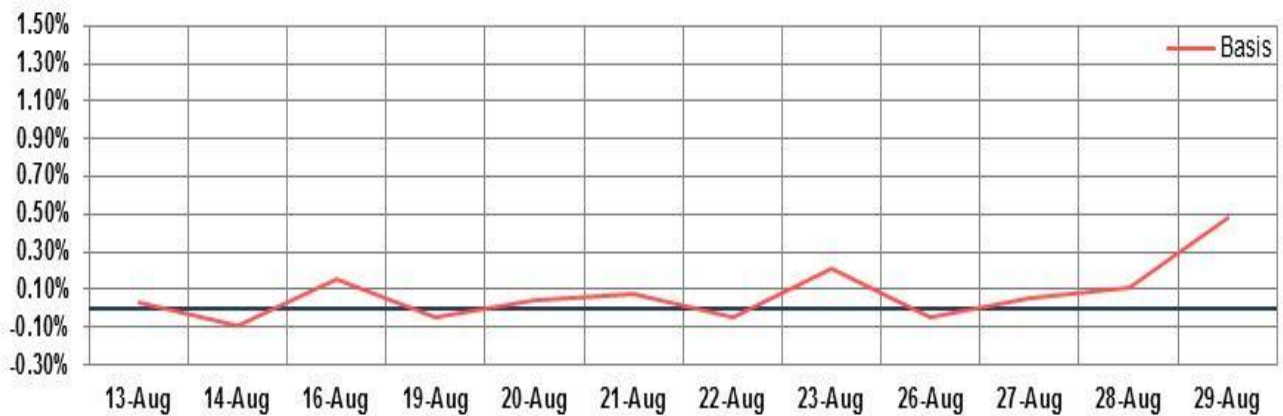
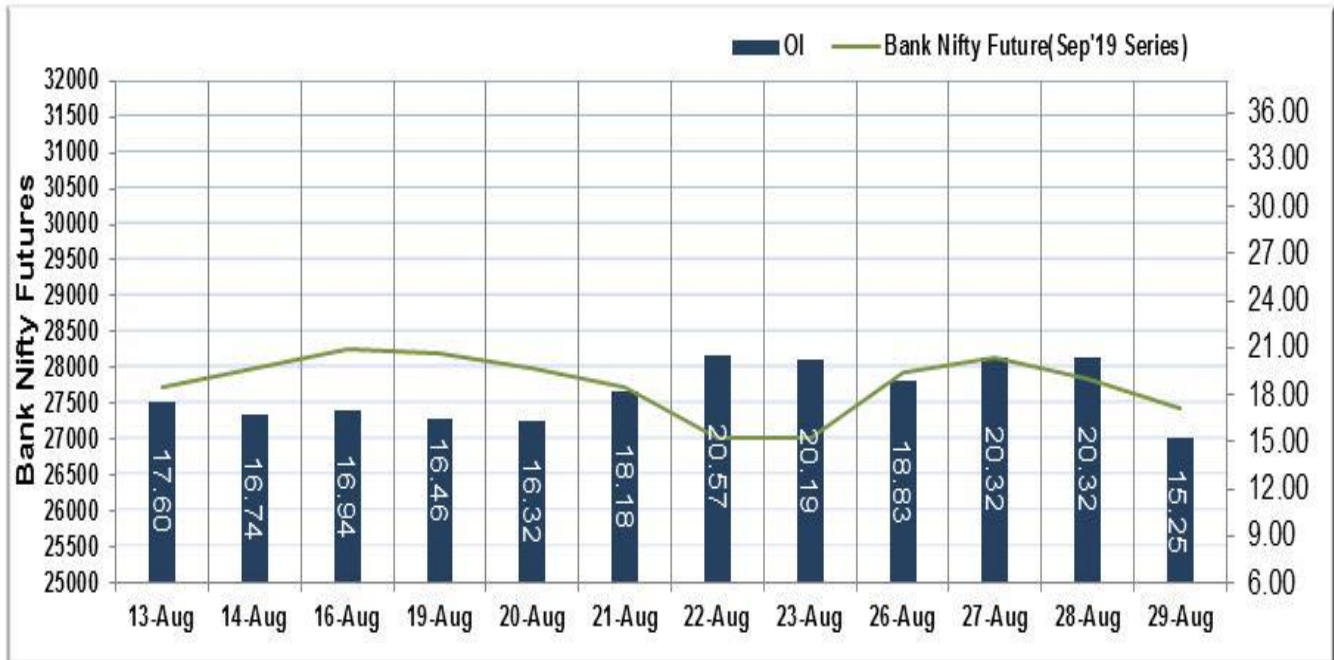
Market TO	Current	Previous	Net%
BSE CASH	1752	1870	(6)
NSE CASH	32709	29720	10
NSE FO	2804687	1463805	92

FII Derivatives	Buy	Sell	Net
Ind. Futures	10137	11229	(1091)
Ind. Options	435062	436065	(1002)
Stk. Futures	21950	21475	474
Stk. Options	2349	2281	67

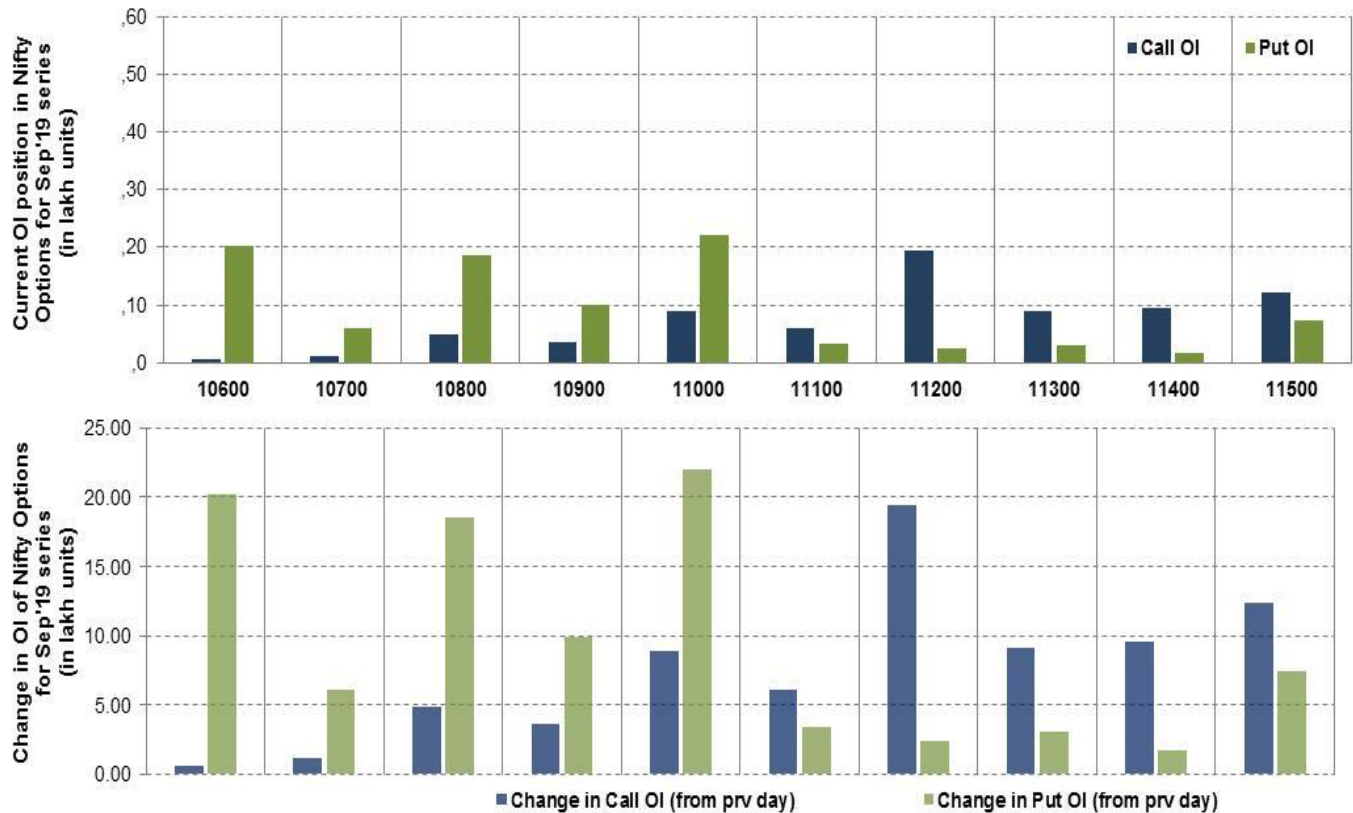
Nifty Futures



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 Sep month expiry was the most active call with an addition of 1.93 million in open interest.
- Among Nifty puts, 11,000 SP from the Sep month expiry was the most active put with an addition of 2.20 million open interests.
- The maximum OI outstanding for Calls was at 11,200 SP (1.93mn) and that for Puts was at 11,000 SP (2.20mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 29/08/19
Avg Avg



Nifty Cash prices have settled at 10948.3 down by 0.89 percent from the previous close. On the upper side it has resistance of 11000 and 11050 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
TECHM	4,837,200	7,664,400	58.45	691.00	0.49
BPCL	4,438,800	6,993,000	57.54	354.10	0.98
HINDUNILVR	5,649,000	8,870,700	57.03	1832.90	0.11
ONGC	22,222,500	33,232,500	49.54	123.25	1.90
Short-Covering ↓ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
MCX	435,400	253,400	-41.80	947.85	0.55
BERGEPAIN	1,262,800	671,000	-46.86	370.45	1.11
BATAINDIA	651,750	288,200	-55.78	1519.60	0.67
APOLLOHOSP	406,500	174,500	-57.07	1533.95	1.41
Fresh Shorts ↑ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
CIPLA	3,357,000	5,551,000	65.36	460.70	-0.97
SRTRANSFIN	1,244,400	1,904,400	53.04	972.70	-2.00
HCLTECH	3,320,100	4,928,700	48.45	1117.95	-0.19
TCS	2,880,250	4,120,000	43.04	2233.25	-0.31
Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
UNIONBANK	6,972,000	3,017,000	-56.73	59.60	-1.49
CESC	188,800	81,600	-56.78	758.00	-0.88
L&TFH	9,598,500	4,027,500	-58.04	93.15	-1.58
CANBK	2,810,000	1,080,000	-61.57	220.65	-2.90

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