

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10848	10757	10803	10861	10907	10965	Sell	Sell	Neutral
Sensex	36644	36338	36491	36695	36848	37052	Sell	Sell	Neutral
Nifty Futures	10875	10776	10826	10893	10943	11010	Sell	Sell	Neutral
Bank Nifty	26920	26564	26742	26993	27171	27422	Sell	Sell	Neutral
CNX IT	16031	15878	15955	16049	16125	16219	Buy	Buy	Buy
CNX Midcap	15497	15403	15450	15504	15551	15604	Neutral	Sell	Sell
CNX Small Cap	5397	5352	5375	5389	5411	5425	Neutral	Sell	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	36644.4	-80.3	-0.2
NIFTY	10847.9	3.3	0.0
MIDCAP	13283.0	19.4	0.2
SMLCAP	12495.9	89.9	0.7
BSEFMC	10910.8	22.2	0.2
AUTO	15563.9	324.2	2.1
POWER	1884.9	30.1	1.6
REALTY	1963.1	-35.3	-1.8
BSE IT	16230.0	17.4	0.1
BANDEX	30239.9	-276.7	-0.9
OILGAS	13276.1	319.7	2.5
METAL	8594.2	202.7	2.4

Currency Futures	Close	Pre. Pts	% Chg
26-Sep-19 EUR-INR	79.73	79.78	-0.06
26-Sep-19 USD-INR	72.01	72.31	-0.41
26-Sep-19 GBP-INR	88.89	88.21	0.77
26-Sep-19 JPY-INR	67.56	68.16	-0.87

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1161	636	108
BSE	1451	989	145

FII/DII Capital Mkt*	Buy	Sell	Net
FII	3638	4199	(561)
DII	3030	2331	699

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity bourses gave up their gains on Thursday to end the session flat. After a positive start, the markets traded firmly during morning deals, as the government data showed that foreign direct investment into India grew by 28 per cent to \$16.33 billion during the first quarter of the current fiscal. Inflow of FDI during April-June of 2018-19 stood at \$12.75 billion. Some support also came with reports that a top advisory body on external trade will meet next week to discuss issues related to export promotion, domestic manufacturing and competitiveness in the wake of a fall in exports of traditional, employment-generating sectors such as gems and jewellery, leather, handloom and cotton yarn and fabrics.

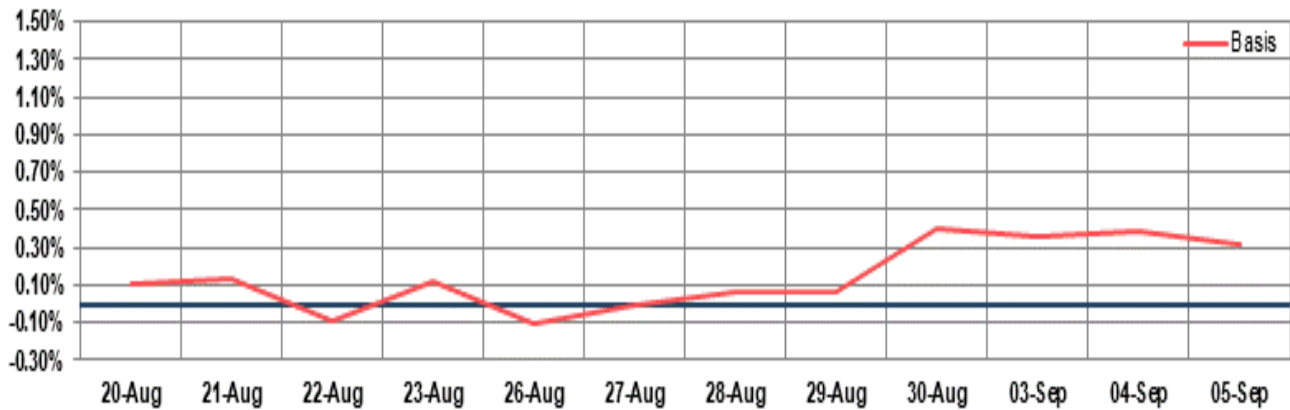
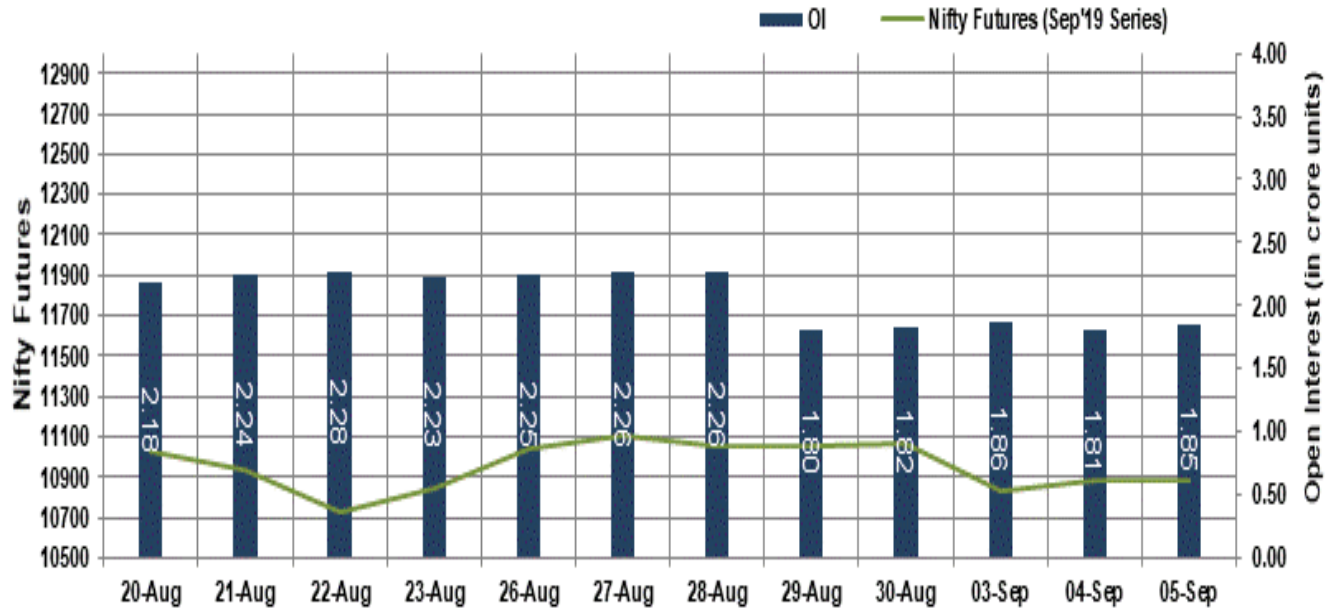
But in noon deals, key indices erased gains, as India Ratings and Research (Ind-Ra) believes India's increased dependence on foreign portfolio investment (FPI) makes the country highly vulnerable to global shocks. The surplus generated in the services trade combined with remittances is insufficient to cover India's trade deficit. Adding anxiety among market participants, domestic credit rating agency CRISIL cut India's current financial year (FY20) Gross domestic products (GDP) growth forecast to 6.3% from its earlier forecast of 6.9%. The agency said that lower GDP growth forecast corroborates that India's economic slowdown is deeper and more broad-based than suspected.

Market Turnover & FII Derivative Data

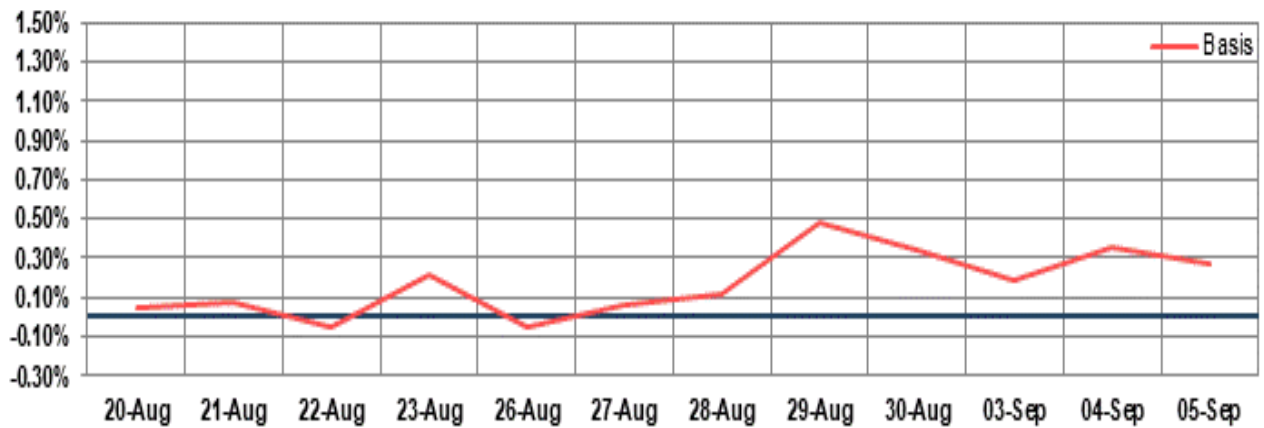
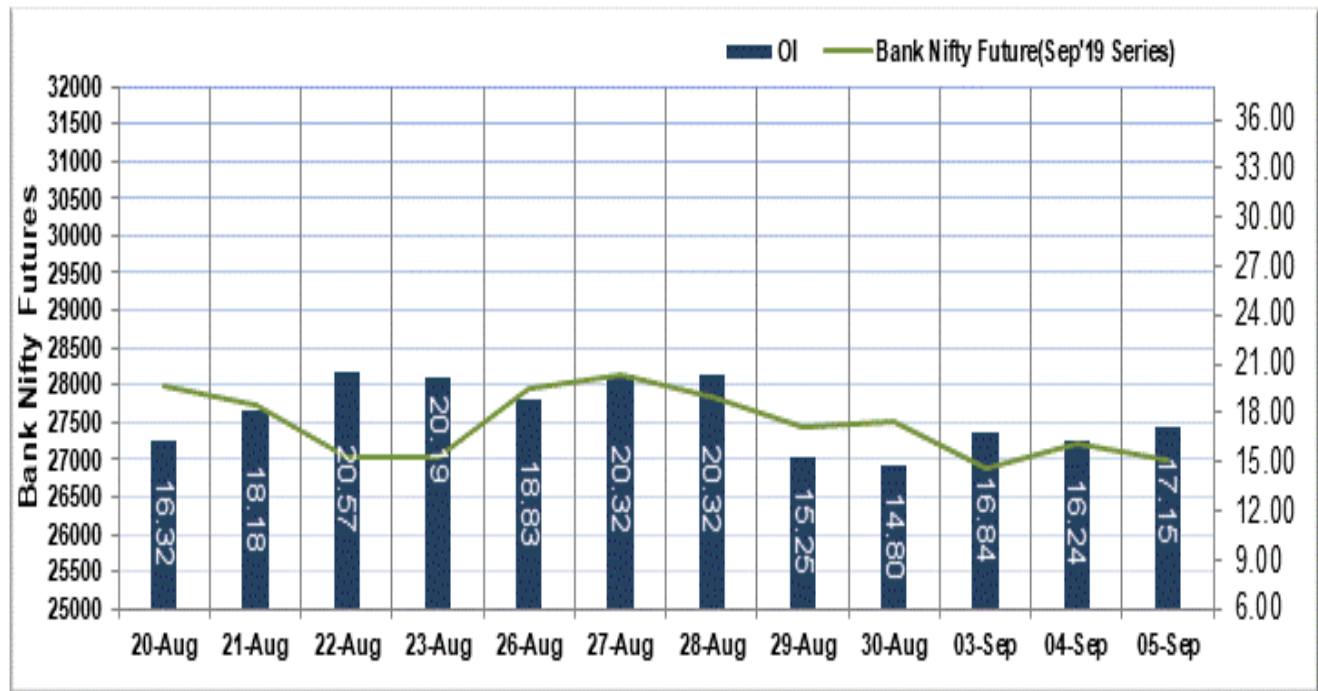
Market TO	Current	Previous	Net%
BSE CASH	1734	2047	(15)
NSE CASH	29090	30840	(6)
NSE FO	2649218	1502055	76

FII Derivatives	Buy	Sell	Net
Ind. Futures	4276	5231	(955)
Ind. Options	446124	443067	3058
Stk. Futures	11830	11598	232
Stk. Options	4325	4360	(35)

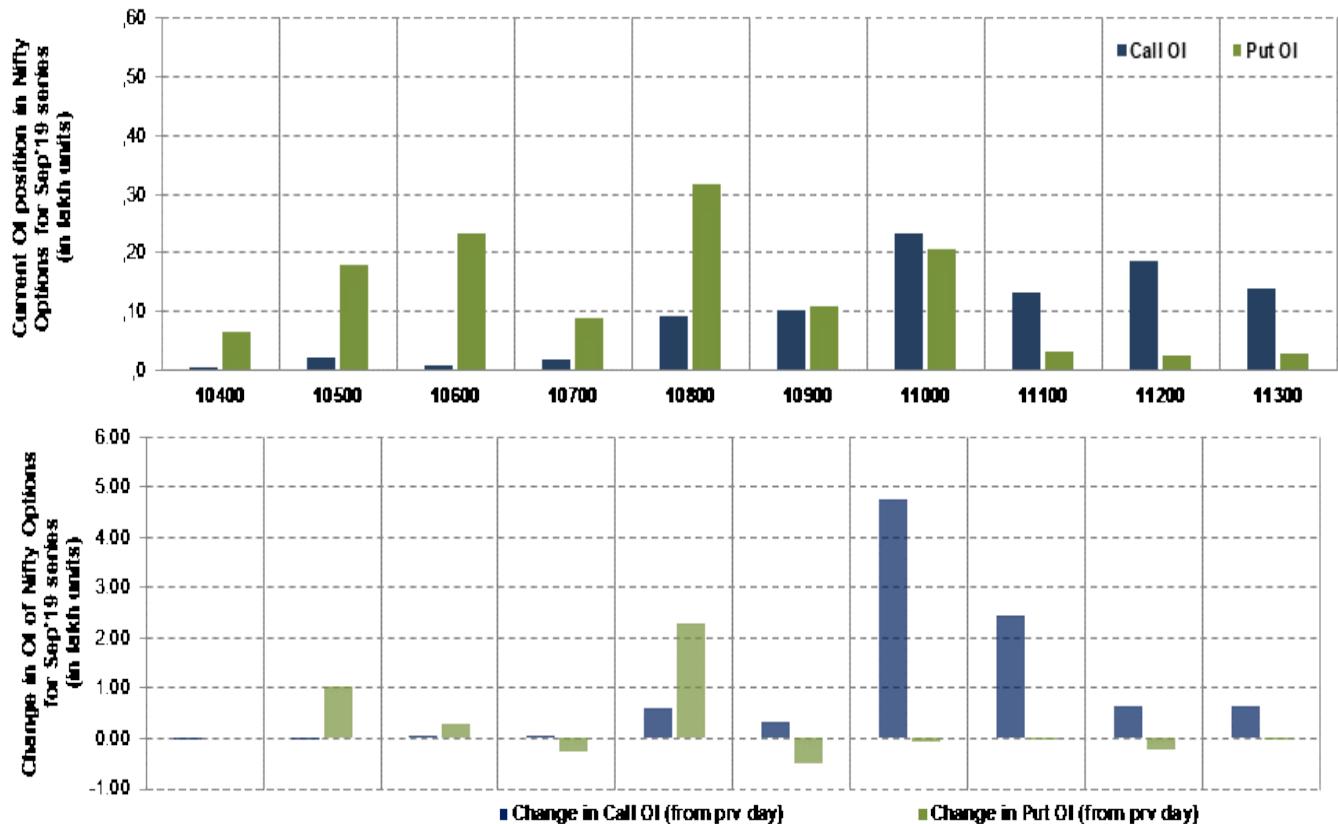
Nifty Futures



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 Sep month expiry was the most active call with an addition of 0.50 million in open interest.
- Among Nifty puts, 10,800 SP from the Sep month expiry was the most active put with an addition of 0.23 million open interests.
- The maximum OI outstanding for Calls was at 11,000 SP (2.34mn) and that for Puts was at 10,800 SP (3.20mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 05/09/19
 Avg Avg



Nifty Cash prices have settled at 10847.90 marginally up by 0.03 percent from the previous close. On the upper side it has resistance of 10900 and 10950 levels, while lower side it has support of 10800 and 10750 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
BPCL	1,28,01,600	1,58,90,400	24.13	380.65	4.62
ENGINEERSIN	62,14,600	73,96,800	19.02	107.50	2.09
CONCOR	26,39,907	31,33,815	18.71	517.50	2.80
NTPC	6,62,64,000	7,64,06,400	15.31	123.35	2.83
Short-Covering ↓ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
MGL	23,62,800	23,34,000	-1.22	859.00	2.17
MRF	18,050	17,720	-1.83	57994.95	0.18
IDBI	2,23,68,000	2,19,48,000	-1.88	27.45	4.37
TATAELXSI	19,90,800	19,48,800	-2.11	622.35	1.44
Fresh Shorts ↑ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
LICHSGFIN	1,04,83,000	1,24,61,900	18.88	396.15	-4.02
APOLLOHOSP	11,20,000	12,41,000	10.80	1478.05	-0.17
MFSL	22,24,800	23,90,400	7.44	414.00	-1.45
PFC	3,90,29,000	4,18,87,200	7.32	103.95	-1.09
Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
BANKINDIA	2,60,34,000	2,59,92,000	-0.16	63.80	-0.23
SRF	8,14,000	8,12,250	-0.21	2740.50	-0.05
BATAINDIA	26,89,500	26,82,350	-0.27	1521.00	-0.76
DIVISLAB	25,46,000	25,35,200	-0.42	1645.30	-1.33

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