

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10946	10834	10890	10924	10980	11013	Neutral	Sell	Neutral
Sensex	36982	36622	36802	36907	37087	37193	Neutral	Sell	Neutral
Nifty Futures	10968	10867	10917	10951	11001	11035	Neutral	Sell	Neutral
Bank Nifty	27248	26809	27029	27170	27389	27530	Neutral	Sell	Neutral
CNX IT	16035	15854	15944	16081	16172	16309	Buy	Buy	Buy
CNX Midcap	15607	15438	15523	15574	15658	15709	Neutral	Sell	Sell
CNX Small Cap	5445	5392	5418	5435	5461	5477	Neutral	Sell	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	36981.8	337.4	0.9
NIFTY	10946.2	98.3	0.9
MIDCAP	13364.6	81.6	0.6
SMLCAP	12594.6	98.7	0.8
BSEFMC	10893.6	-17.1	-0.2
AUTO	15958.7	394.8	2.5
POWER	1924.2	39.4	2.1
REALTY	1949.2	-14.0	-0.7
BSE IT	16253.8	23.8	0.2
BANDEX	30638.2	398.3	1.3
OILGAS	13370.2	94.1	0.7
METAL	8758.5	164.3	1.9

Currency Futures	Close	Pre. Pts	% Chg
26-Sep-19 EUR-INR	79.32	79.73	-0.52
26-Sep-19 USD-INR	71.85	72.01	-0.23
26-Sep-19 GBP-INR	88.40	88.89	-0.55
26-Sep-19 JPY-INR	67.25	67.56	-0.46

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1190	616	106
BSE	1576	934	148

FII/DII Capital Mkt*	Buy	Sell	Net
FII	3317	4274	(957)
DII	3301	2093	1207

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity bourses gained traction on the last trading day of the week to end at higher note, with Sensex and Nifty gaining over 0.90% each. After a positive start, key indices remained bullish throughout the day, aided by Union Minister Nitin Gadkari's statement that the government will soon take a call on the recommendations of U K Sinha committee to strengthen micro, small and medium enterprises sector. Traders took encouragement with Union Minister of state for heavy industries and public enterprises, Arjun Ram Meghwal's statement that the government will do everything to ensure that the economy remains on track and is not weakened so that the country reaches its target of \$5 trillion economy.

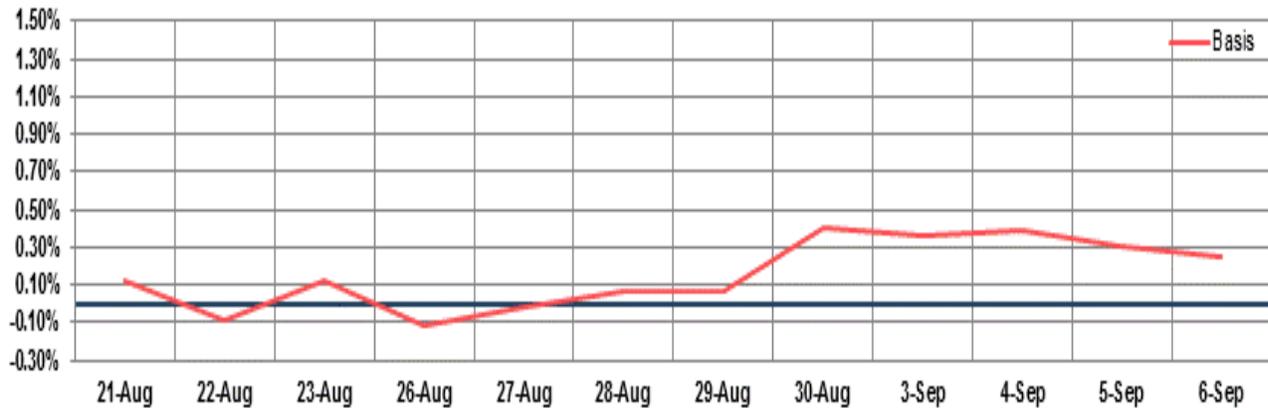
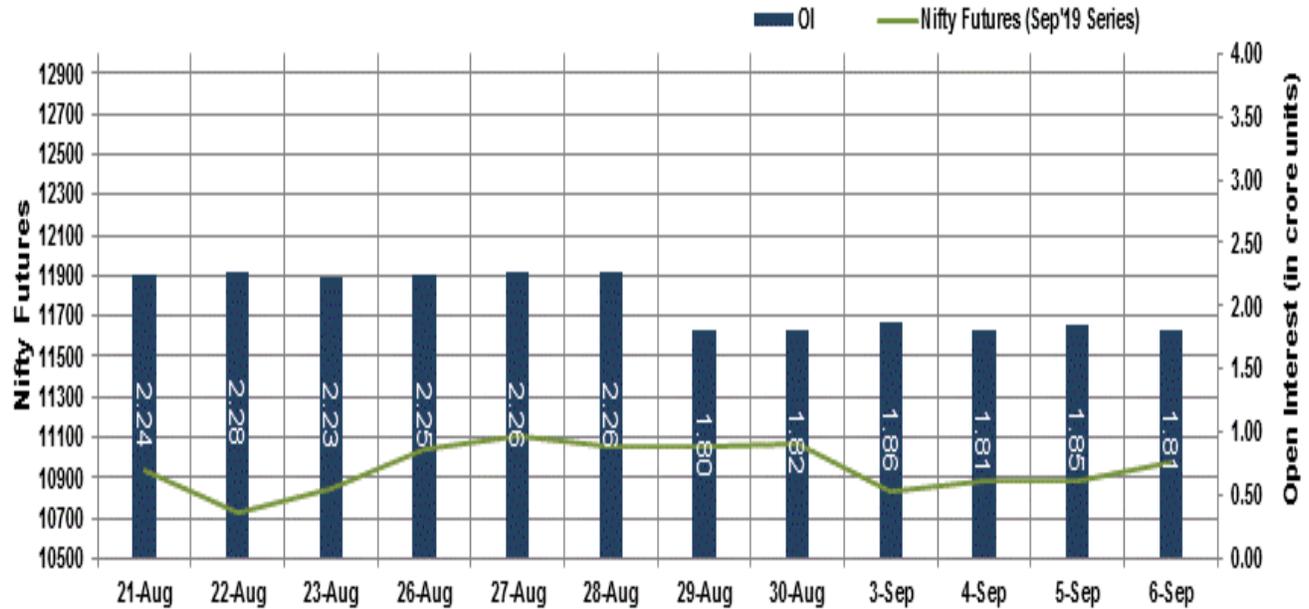
Markets extended their gains in the second half of the session, on the back of positive cues from global markets. Domestic sentiments remained positive, as Agriculture Minister Narendra Singh Tomar said that the condition of Kharif (summer-sown) crops is good and the country is likely to have bumper production of foodgrains. The street paid no heed towards report that credit rating agency, CARE Ratings revised the India's Gross domestic products (GDP) estimate downward from 6.7-6.8% earlier to 6.4-6.5% for current financial year (FY20) with the underlying gross value added (GVA) growth of 6.3-6.4% on account of subdued growth in the industrial sector and weakness in the agricultural sector during Q1FY20.

Market Turnover & FII Derivative Data

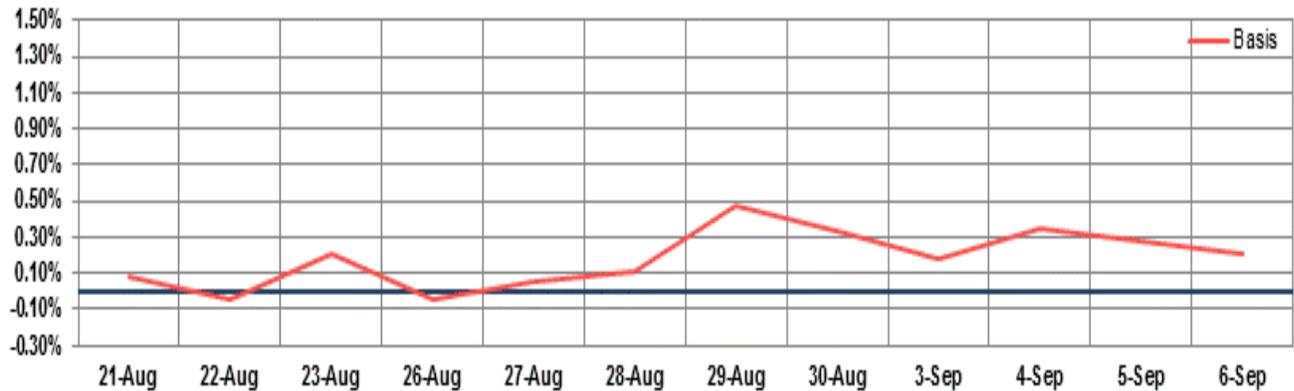
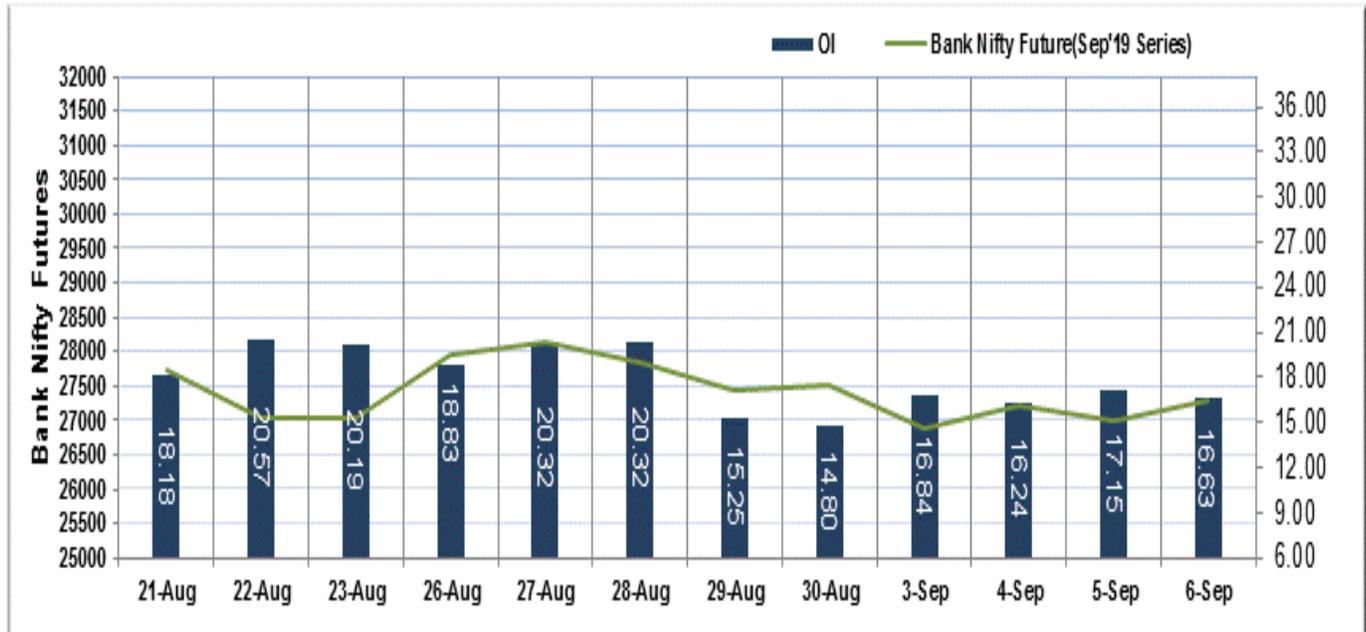
Market TO	Current	Previous	Net%
BSE CASH	1764	1734	2
NSE CASH	29344	29090	1
NSE FO	643322	2649218	(76)

FII Derivatives	Buy	Sell	Net
Ind. Futures	3009.00	2700.46	309
Ind. Options	126628	125227	1401
Stk. Futures	10772	11146	(375)
Stk. Options	4685	4571	114

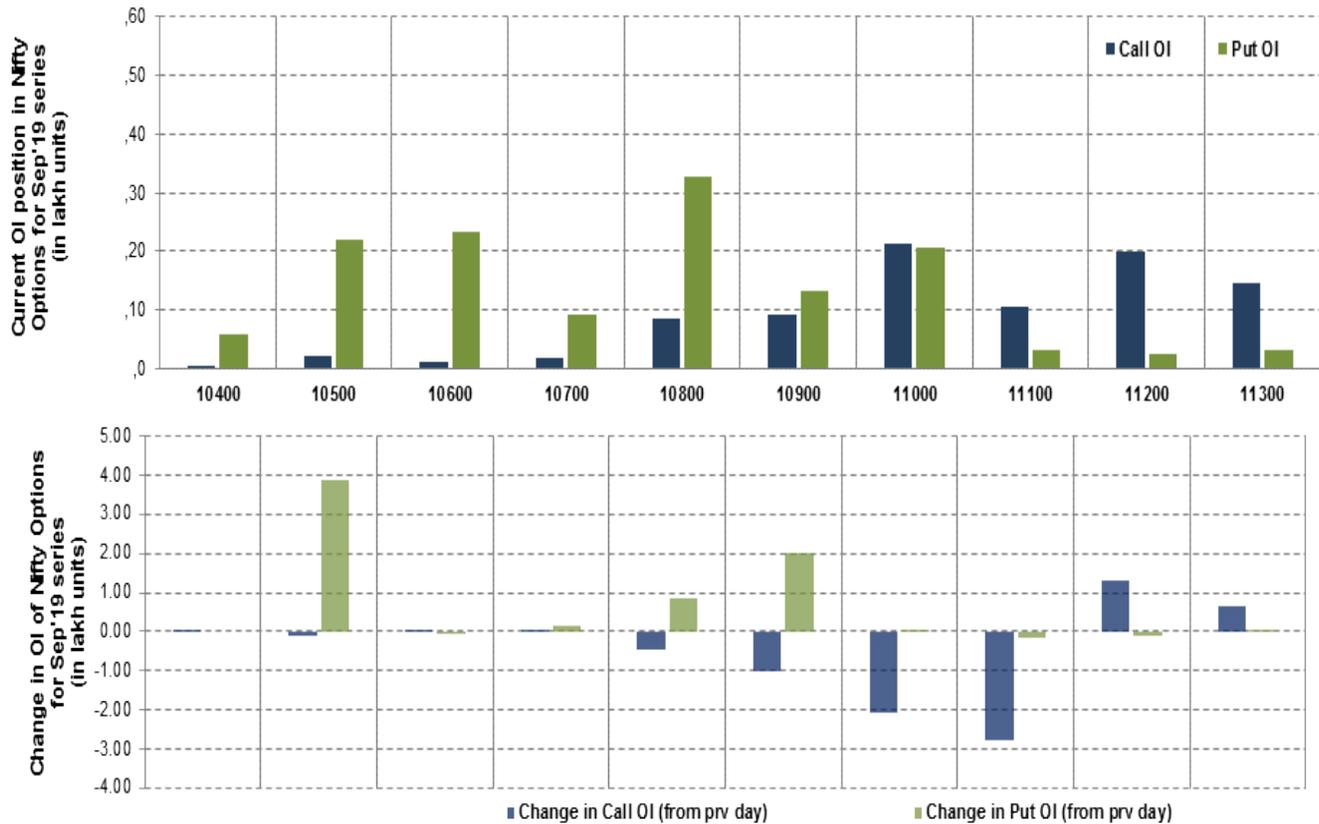
Nifty Futures



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 a reduction of 0.30 million in open interest.
- Among Nifty puts, 10,800 SP from the Sep month expiry was the most active put with an addition of 0.10 million open interests.
- The maximum OI outstanding for Calls was at 11,000 SP (2.14mn) and that for Puts was at 10,800 SP (3.30mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 06/09/19
 Avg Avg


Nifty Cash prices have settled at 10946.20 up by 0.90 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
APOLLOHOSP	1,202,500	1,348,000	12.10	1487.00	0.47
RECLTD	25,458,000	28,200,000	10.77	151.05	5.52
BSOFT	3,080,400	3,371,100	9.44	70.65	6.72
ASHOKLEY	79,428,000	83,892,000	5.62	64.25	1.42
Short-Covering ↓ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
ONGC	68,422,500	65,287,500	-4.58	127.95	1.95
TATAPOWER	43,929,000	41,841,000	-4.75	58.10	4.68
TATAMOTORS	65,589,000	62,136,000	-5.26	121.80	2.74
UJJIVAN	8,729,600	7,971,200	-8.69	310.65	2.27
Fresh Shorts ↑ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
DLF	33,084,800	37,654,400	13.81	155.10	-3.09
MFSL	2,376,000	2,658,000	11.87	407.05	-1.93
MUTHOOTFIN	2,130,000	2,325,000	9.15	584.90	-1.12
UBL	1,052,800	1,146,600	8.91	1306.65	-1.40
Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
ADANI PORTS	15,987,500	15,652,500	-2.10	366.40	-0.25
MGL	2,304,600	2,245,800	-2.55	851.65	-0.49
JUSTDIAL	2,069,200	1,999,200	-3.38	692.70	-0.12
WIPRO	34,028,800	32,608,000	-4.18	253.20	-0.82

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