

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11004	10924	10964	11008	11048	11093	Neutral	Neutral	Neutral
Sensex	37123	36878	37001	37151	37274	37425	Neutral	Neutral	Neutral
Nifty Futures	11017	10930	10973	11026	11070	11123	Neutral	Neutral	Neutral
Bank Nifty	27855	27639	27747	27907	28015	28175	Neutral	Neutral	Neutral
CNX IT	15743	15482	15612	15733	15864	15985	Neutral	Neutral	Buy
CNX Midcap	15943	15788	15866	15944	16021	16099	Neutral	Neutral	Sell
CNX Small Cap	5619	5532	5576	5600	5644	5669	Neutral	Neutral	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	37123.3	-261.7	-0.7
NIFTY	11003.5	-72.4	-0.7
MIDCAP	13628.1	-37.5	-0.3
SMLCAP	13096.1	83.0	0.6
BSEFMC	10952.3	68.3	0.6
AUTO	16406.3	-135.4	-0.8
POWER	1931.7	-11.8	-0.6
REALTY	2041.7	-17.4	-0.8
BSE IT	15993.9	25.3	0.2
BANDEX	31407.0	-274.1	-0.9
OILGAS	13419.7	-219.7	-1.6
METAL	9075.5	-18.1	-0.2

Currency Futures	Close	Pre. Pts	% Chg
26-Sep-19 EUR-INR	79.23	78.93	0.39
26-Sep-19 USD-INR	71.69	71.03	0.92
26-Sep-19 GBP-INR	89.20	88.49	0.80
26-Sep-19 JPY-INR	66.58	65.83	1.14

Advance/ Decline	Adv	Dec	Un Ch.
NSE	982	859	103
BSE	1370	1147	179

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4068	4819	(751)
DII	2502	2193	309

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity markets remained under the grip of bears on Monday, with Sensex & Nifty closing lower by over 250 & 50 points, respectively. The markets made a weak start of the day, impacted by the commerce ministry's data report showing that India's exports dropped by 6.05 per cent to \$26.13 billion in August compared to the year-ago month. Imports too declined by 13.45 per cent to \$39.58 billion, narrowing trade deficit to \$13.45 billion in August. Anxiety also remained among traders, amid SBI report stating that the contemporary issue for macroeconomists is to exclusively focus on assuring adequate aggregate demand as the current slowdown cannot be tackled by monetary policy in isolation.

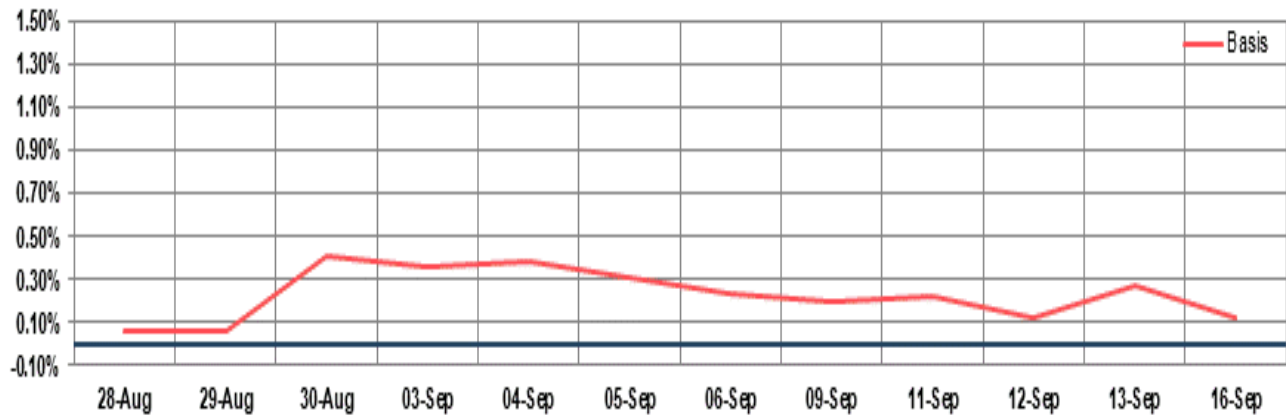
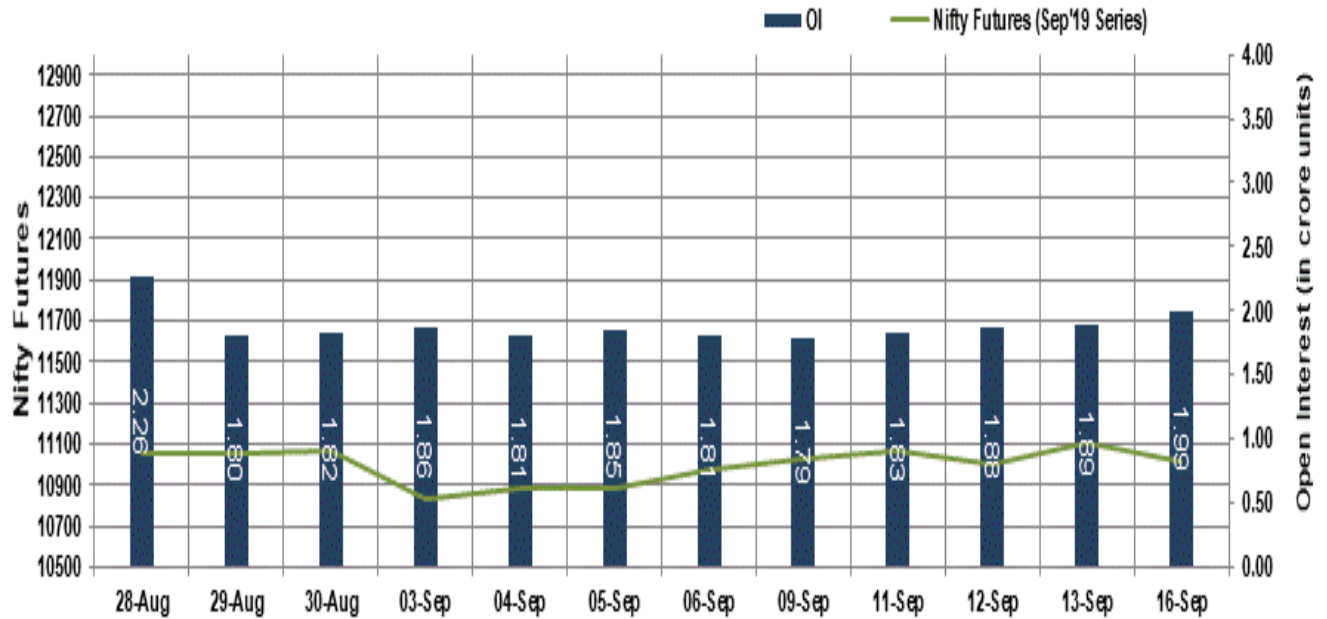
Weak trade persisted on the street in the second half of the trading session, as investments through participatory notes (P-notes) in the Indian capital market stood at Rs 79,088 crore in August-end, registering the third consecutive month-on-month decline. Investments through P-notes has been declining since June, while the month of May had registered an increase over the previous month. Market participants took a note of report that India's Wholesale price index (WPI) inflation remained unchanged at 1.08% in the month of August 2019, as compared to July 2019 and 4.62% during the corresponding month of the previous year..

Market Turnover & FII Derivative Data

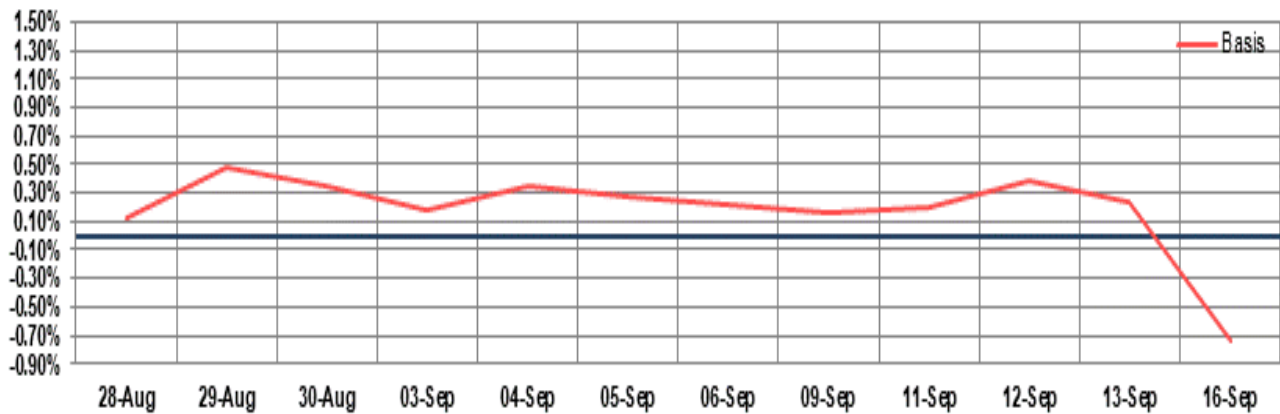
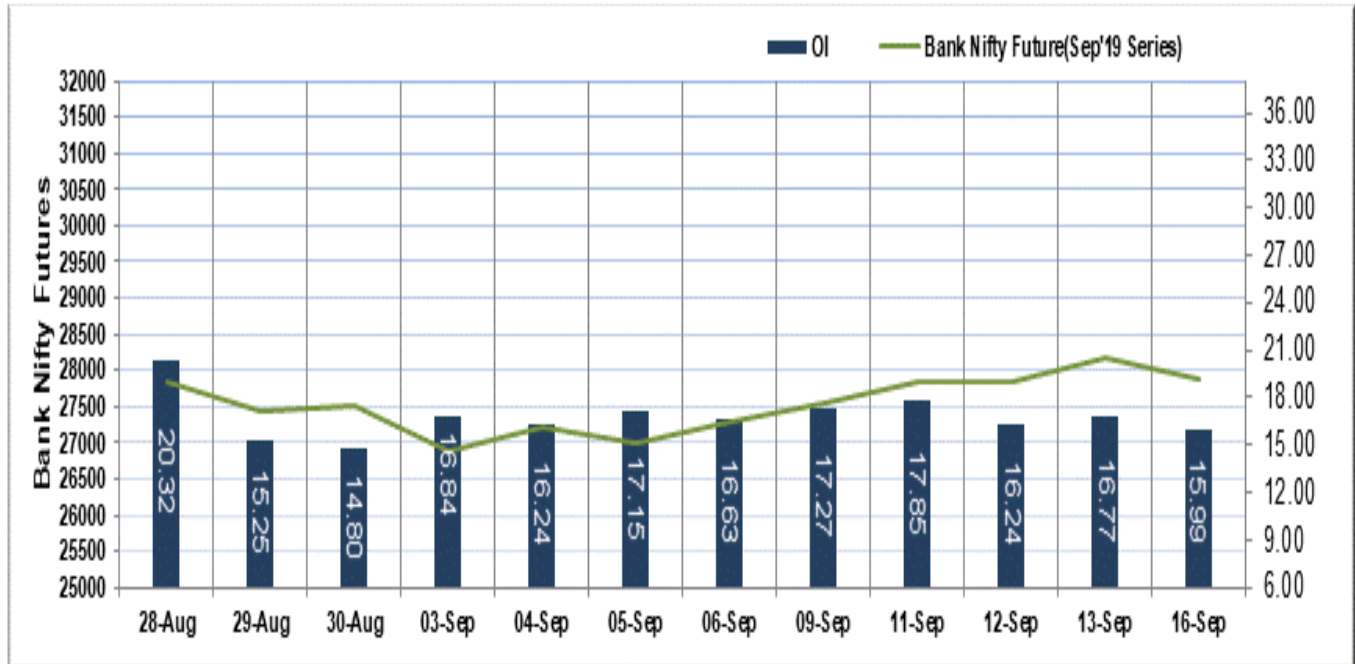
Market TO	Current	Previous	Net%
BSE CASH	2221	2382	(7)
NSE CASH	29595	30667	(3)
NSE FO	1016228	921269	10

FII Derivatives	Buy	Sell	Net
Ind. Futures	3280.31	4913.67	(1633)
Ind. Options	210456	209563	892
Stk. Futures	12058	12455	(397)
Stk. Options	5193.06	5168.96	24

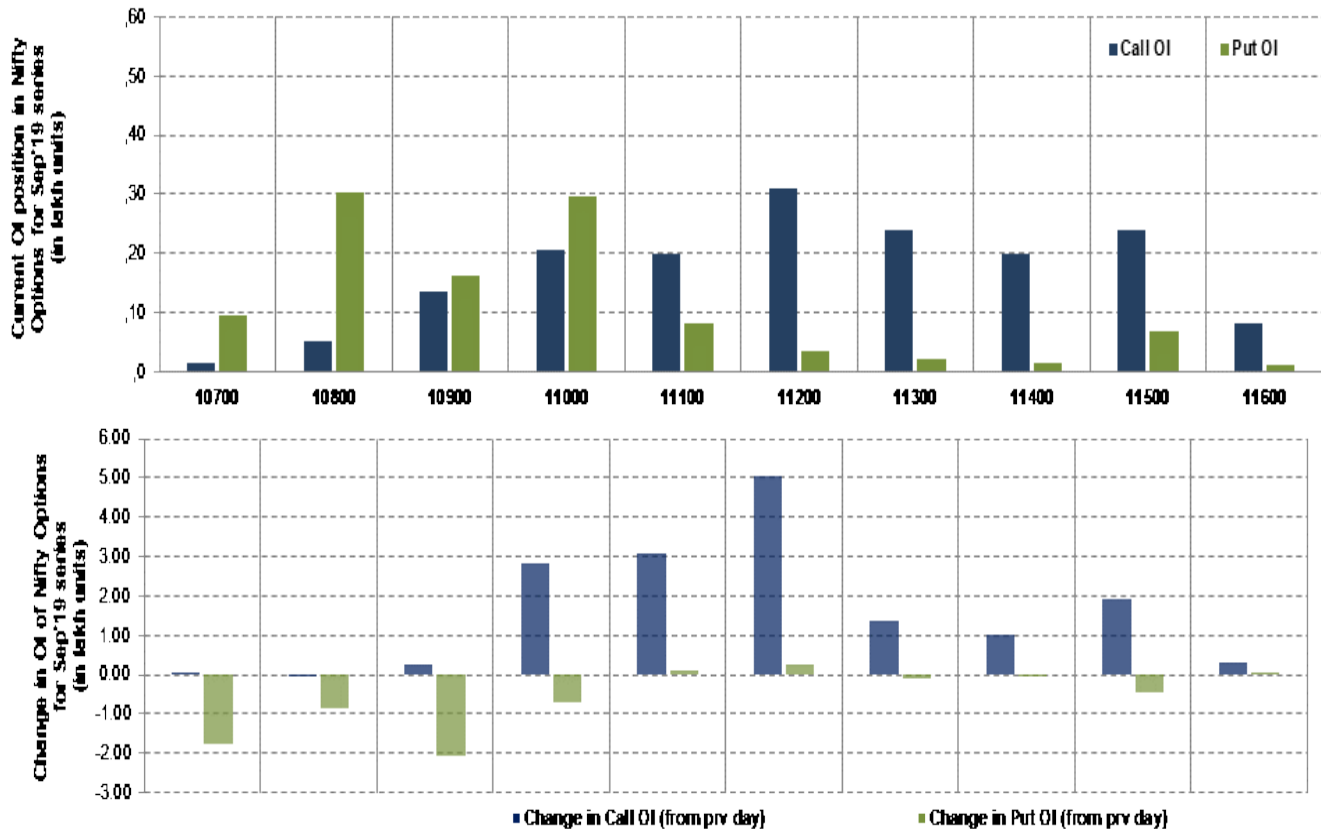
Nifty Futures



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 0.51 million in open interest.
- Among Nifty puts, 10,800 SP from the Sep month expiry was the most active put with a reduction of 0.10 million open interests.
- The maximum OI outstanding for Calls was at 11,200 SP (3.10mn) and that for Puts was at 10,800 SP (3.02mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 16/09/19
Avg Avg



Nifty Cash prices have settled at 11003.50 down by 0.65 percent from the previous close. On the upper side it has resistance of 11050 and 11100 levels, while lower side it has support of 10950 and 10900 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
BEL	2,01,30,000	2,22,60,000	10.58	109.35	0.32
JUBLFOOD	28,97,000	31,86,000	9.98	1256.90	2.20
KAJARIACER	8,28,100	9,04,800	9.26	526.50	2.01
COLPAL	13,62,900	14,36,400	5.39	1318.80	4.90
Short-Covering ↓ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
HINDALCO	2,94,87,500	2,87,84,000	-2.39	200.65	0.10
SHREECEM	1,62,200	1,56,850	-3.30	18878.15	0.07
PAGEIND	1,98,800	1,90,325	-4.26	19370.40	3.77
DHFL	1,23,48,000	1,17,04,000	-5.22	51.85	1.87
Fresh Shorts ↑ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
STAR	20,10,000	23,01,600	14.51	381.50	-3.10
HDFC	2,88,38,000	3,29,50,500	14.26	2050.05	-2.00
RELIANCE	5,08,23,000	5,73,74,500	12.89	1214.70	-1.26
CESC	7,79,200	8,68,800	11.50	825.00	-0.29
Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
BHEL	4,89,30,000	4,73,92,500	-3.14	50.65	-2.50
TATAMOTORS	6,41,55,000	6,21,39,000	-3.14	129.00	-0.77
RELCAPITAL	1,07,70,000	1,03,53,000	-3.87	36.55	-0.14
ICICIBANK	8,38,81,870	8,05,33,750	-3.99	412.75	-0.40

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