

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10841	10763	10802	10844	10882	10924	Sell	Neutral	Neutral
Sensex	36564	36334	36449	36581	36696	36828	Sell	Neutral	Neutral
Nifty Futures	10866	10790	10828	10864	10902	10938	Sell	Neutral	Neutral
Bank Nifty	27173	26900	27036	27225	27362	27551	Sell	Neutral	Neutral
CNX IT	15702	15526	15614	15672	15761	15819	Neutral	Neutral	Buy
CNX Midcap	15681	15489	15585	15675	15771	15861	Sell	Neutral	Sell
CNX Small Cap	5511	5453	5482	5517	5547	5582	Neutral	Neutral	Sell

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	36563.9	82.8	0.2
NIFTY	10840.7	23.1	0.2
MIDCAP	13439.3	52.4	0.4
SMLCAP	12894.2	38.9	0.3
BSEFMC	10955.2	47.0	0.4
AUTO	15767.3	-16.1	-0.1
POWER	1918.7	13.8	0.7
REALTY	1996.9	30.4	1.5
BSE IT	15957.7	53.9	0.3
BANDEX	30668.4	73.5	0.2
OILGAS	13376.4	145.0	1.1
METAL	8947.2	118.2	1.3

Currency Futures	Close	Pre. Pts	% Chg
26-Sep-19 EUR-INR	78.88	79.32	-0.55
26-Sep-19 USD-INR	71.34	71.91	-0.79
26-Sep-19 GBP-INR	88.79	89.24	-0.50
26-Sep-19 JPY-INR	65.97	66.54	-0.86

Advance/ Decline	Adv	Dec	Un Ch.
NSE	920	889	132
BSE	1254	1228	160

FII/DII Capital Mkt*	Buy	Sell	Net
FII	2814	3773	(959)
DII	2879	2099	780

\*NOTE: - FII AND DII data figure is provisional

## Market Commentary

In a highly volatile session, Indian equity benchmarks managed to keep their heads above water in Wednesday's trading session, with Sensex and Nifty closing higher by over 0.20% each. Key indices made a fabulous start of the day, amid reports that the finance ministry is working on one more booster dose to give a leg-up to the economy that has hit over six-year low of 5 per cent. However, soon volatility persisted over the markets, after global credit rating agency Moody's in its latest report said that reduction in the risk weight on consumer credit by the Reserve Bank of India is credit negative as it may lead to increased exposure by lenders to this loan segment.

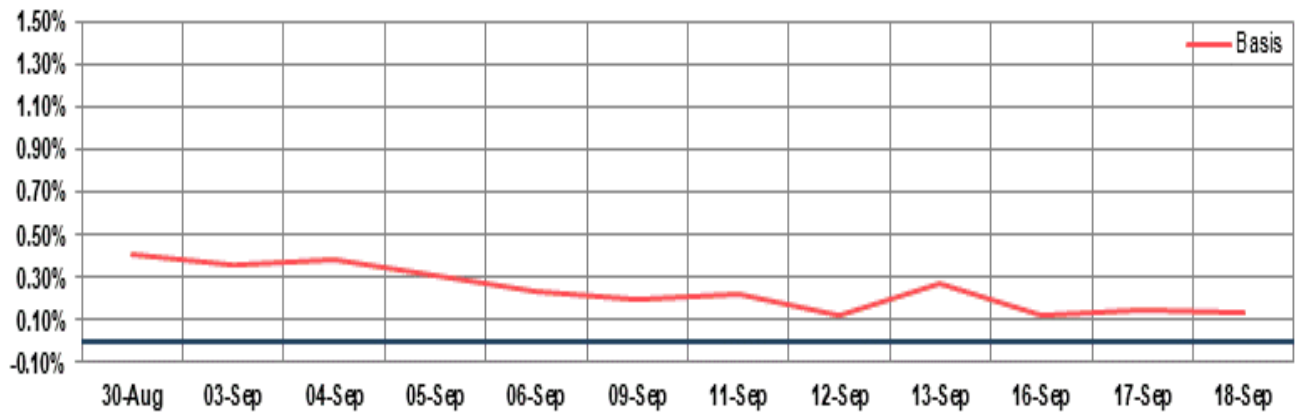
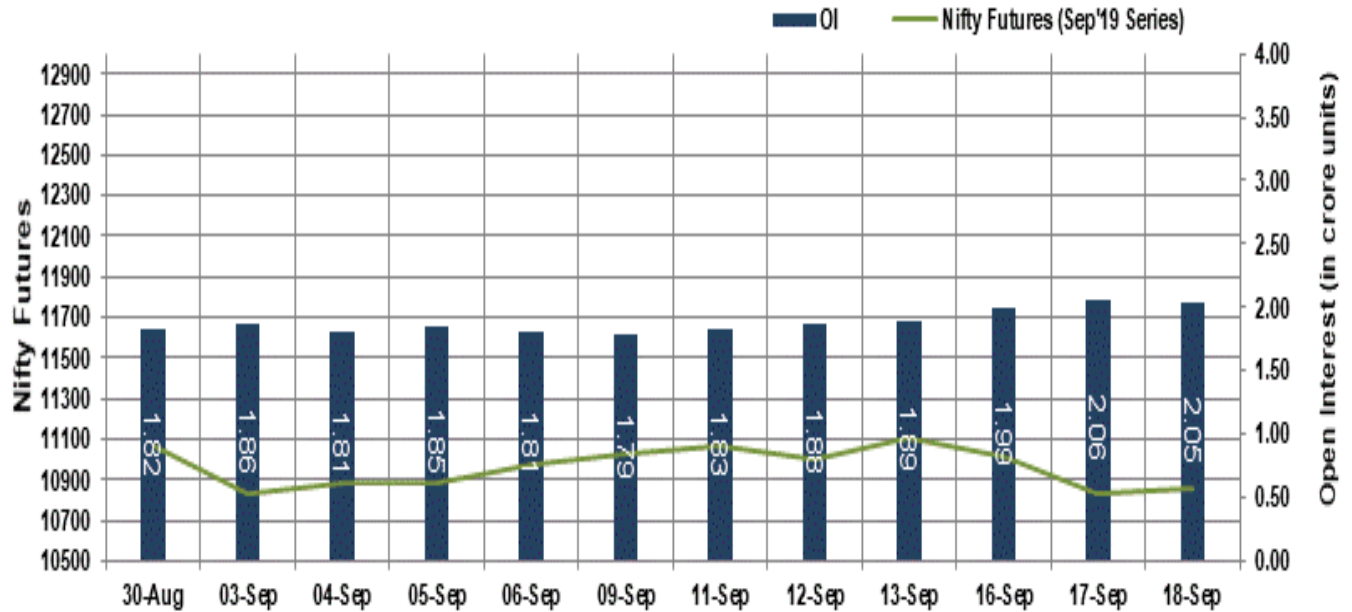
But, equity benchmarks managed to trade in green territory for the most part of the trading session to end higher, taking comfort with Principal Economic Adviser Sanjeev Sanyal's statement that there is far more space on the monetary side than the fiscal front for lifting sagging economic growth. Some support also came with Minister of Commerce and Industry and Railways Piyush Goyal's statement that government is planning to launch a National Logistics Policy to reduce trade costs. He added that all transport sectors of railways, civil aviation, roads and shipping would work towards bringing logistics costs below 10%.

## Market Turnover & FII Derivative Data

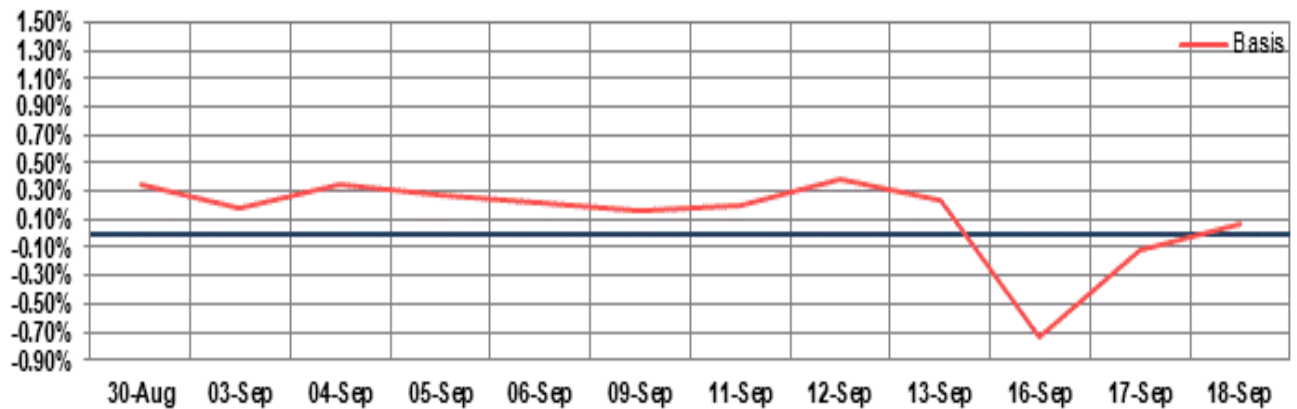
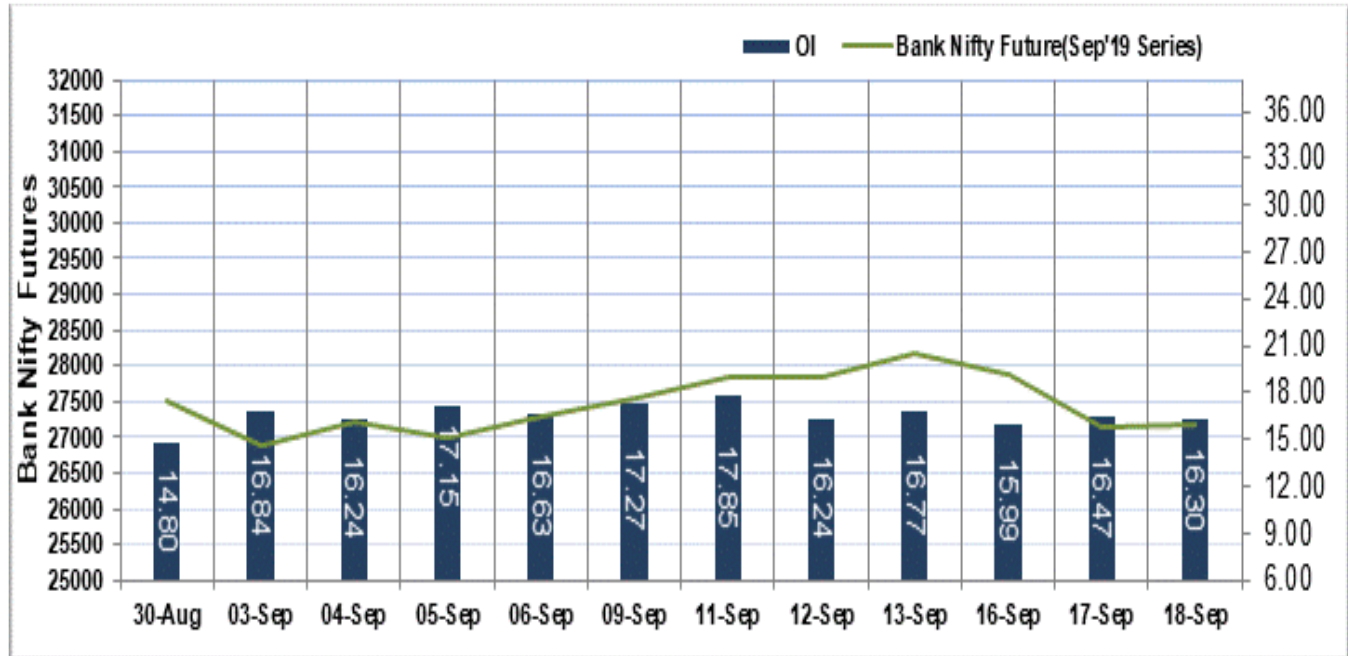
Market TO	Current	Previous	Net%
BSE CASH	2047	2001	2
NSE CASH	28447	31652	(10)
NSE FO	1433688	1366982	5

FII Derivatives	Buy	Sell	Net
Ind. Futures	5814	5272	542
Ind. Options	288802	290457	(1655)
Stk. Futures	12418	11817	601
Stk. Options	6223	6192	31

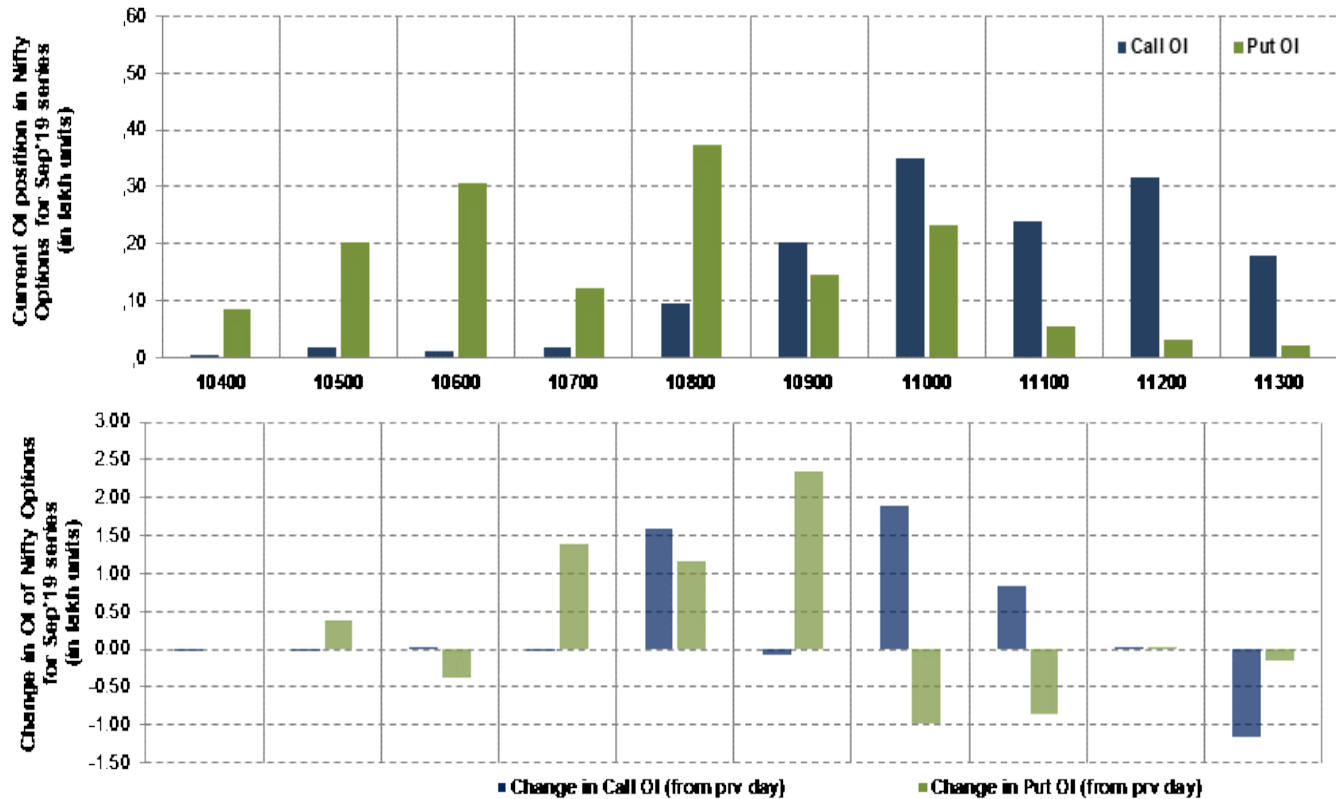
# Nifty Futures



## 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 0.20 million in open interest.
- Among Nifty puts, 10,800 SP from the Sep month expiry was the most active put with an addition of 0.12 million open interests.
- The maximum OI outstanding for Calls was at 11,000 SP (3.50mn) and that for Puts was at 10,800 SP (4.00mn)

## Nifty Technical & Indices Levels

1-Nifty 50 - 18/09/19  
Avg Avg



Nifty Cash prices have settled at 10840.65 up by 0.21 percent from the previous close. On the upper side it has resistance of 10900 and 10950 levels, while lower side it has support of 10750 and 10700 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
MINDTREE	15,52,800	18,38,400	18.39	702.85	2.97
CESC	9,56,000	10,95,200	14.56	818.00	0.04
KAJARIACER	7,29,300	8,12,500	11.41	535.25	1.05
DABUR	1,00,27,500	1,09,38,750	9.09	460.85	1.74
Short-Covering ↓ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
ENGINEERSIN	54,55,600	53,54,400	-1.85	109.55	1.01
HINDPETRO	1,95,51,000	1,91,41,500	-2.09	257.20	4.28
MGL	20,41,800	19,92,000	-2.44	839.95	0.75
BALKRISIND	15,20,000	14,80,800	-2.58	750.35	0.40
Fresh Shorts ↑ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
NIITTECH	7,52,250	9,23,250	22.73	1364.85	-0.83
PIDILITIND	25,27,500	28,68,000	13.47	1315.00	-0.78
ACC	20,72,800	22,90,400	10.50	1489.40	-0.02
BEL	2,07,84,000	2,28,90,000	10.13	107.15	-0.74
Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
DHFL	1,08,56,000	1,06,64,000	-1.77	49.10	-2.58
RELINFRA	1,01,20,000	99,08,000	-2.09	37.85	-0.92
ARVIND	54,90,000	52,56,000	-4.26	56.35	-0.53
RAYMOND	14,39,200	13,22,400	-8.12	563.80	-0.77

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