

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10705	10565	10635	10740	10810	10915	Sell	Neutral	Neutral
Sensex	36093	35606	35850	36232	36476	36858	Sell	Neutral	Neutral
Nifty Futures	10711	10581	10646	10744	10809	10907	Sell	Neutral	Neutral
Bank Nifty	26758	26326	26542	26859	27074	27391	Sell	Neutral	Neutral
CNX IT	15522	15350	15436	15556	15642	15762	Sell	Neutral	Buy
CNX Midcap	15429	15176	15303	15505	15632	15835	Sell	Neutral	Sell
CNX Small Cap	5431	5337	5384	5455	5501	5572	Sell	Neutral	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	36093.5	-470.4	-1.3
NIFTY	10704.8	-135.9	-1.3
MIDCAP	13285.3	-154.0	-1.2
SMLCAP	12703.3	-191.0	-1.5
BSEFMC	10863.2	-92.0	-0.8
AUTO	15548.6	-218.7	-1.4
POWER	1905.8	-12.9	-0.7
REALTY	1964.6	-32.3	-1.6
BSE IT	15750.7	-207.0	-1.3
BANEX	30150.3	-518.1	-1.7
OILGAS	13117.4	-259.0	-1.9
METAL	8801.6	-145.6	-1.6

Currency Futures	Close	Pre. Pts	% Chg
26-Sep-19 EUR-INR	79.05	78.88	0.22
26-Sep-19 USD-INR	71.38	71.34	0.05
26-Sep-19 GBP-INR	88.88	88.79	0.10
26-Sep-19 JPY-INR	66.17	65.97	0.30

Advance/ Decline	Adv	Dec	Un Ch.
NSE	407	1404	111
BSE	686	1828	114

FII/DII Capital Mkt*	Buy	Sell	Net
FII	2511	3403	(893)
DII	3093	2447	646

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Weakness hit over Indian equity benchmarks on Thursday, with both the larger peers, Sensex and Nifty, closing lower by around 1.25% each. The markets made a lackluster start of the day, as tax collection missed target by a wide margin. As against a steep 17.5 percent higher tax collection budgeted for the full year, the government could mop-up only 4.7 percent more so far this year, with the direct tax kitty growing to Rs 5.50 lakh crore as of September 17, up from Rs 5.25 lakh crore a year-ago. Adding more concerns, the India Meteorological Department's (IMD) report showed that monsoon rains in India in the week to September 18 were above average for a third straight week, with floods hitting many districts in the central parts of the country and damaging crops such as soybean and pulses.

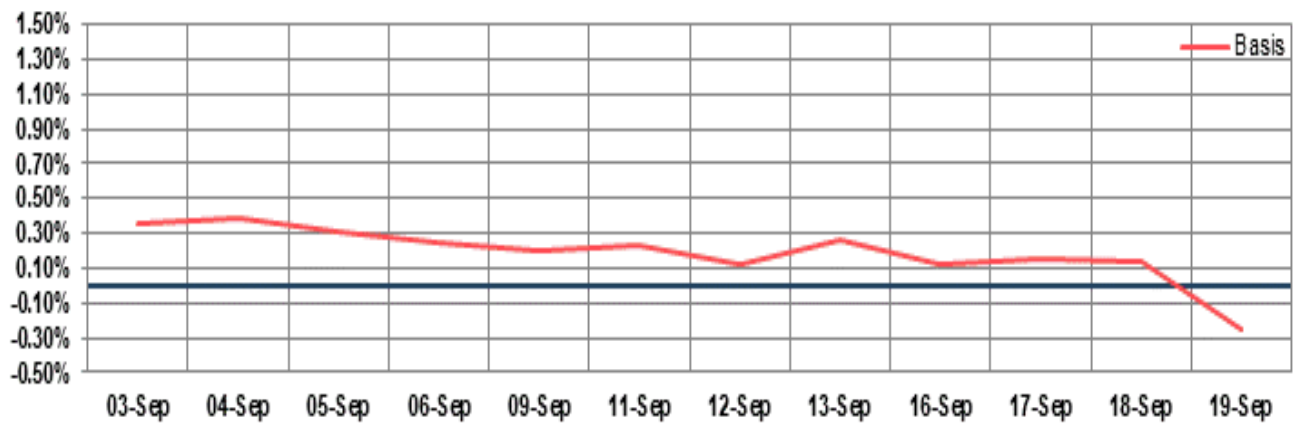
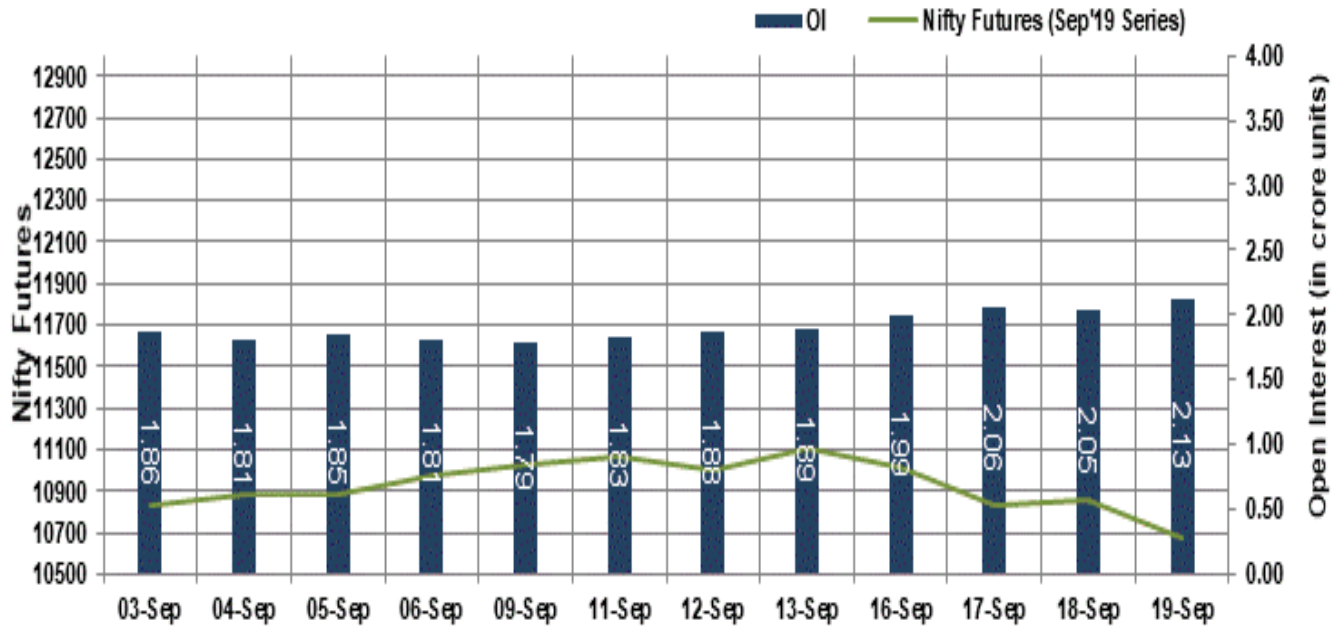
Indices remained under pressure for the whole day, amid a private report that India's slowdown & a simmering shadow banking crisis is putting Prime Minister Narendra Modi's goal of crafting a \$5 trillion economy by 2025 at risk. Traders paid no heed towards reports that the government decided to set up an 11-member panel. The latest decision is in line with the government's objective of promoting ease of doing business for law abiding corporates, fostering improved corporate compliance for stakeholders at large & also to address emerging issues having impact on the working of companies in the country. Investors also overlooked Niti Aayog CEO Amitabh Kant's statement that the government is doing everything possible to turn around the Indian economy & bring it back to a high trajectory growth path.

Market Turnover & FII Derivative Data

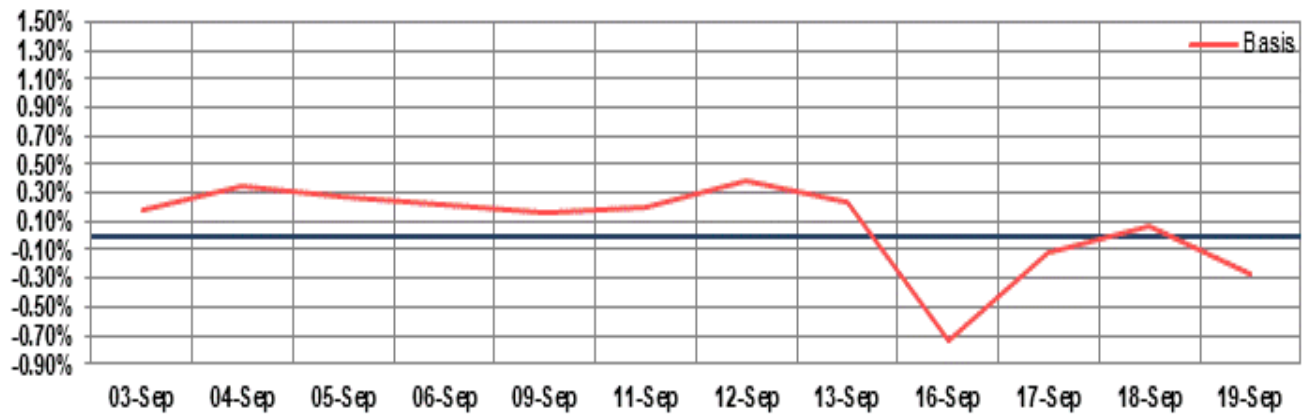
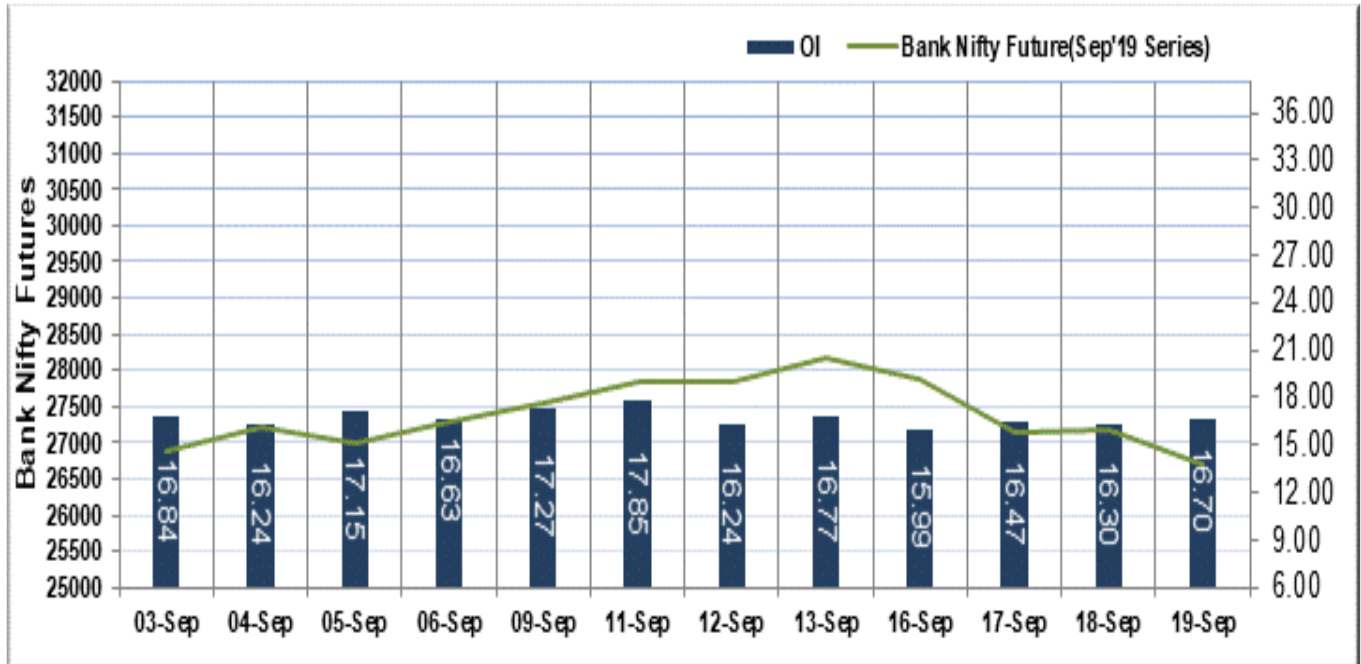
Market TO	Current	Previous	Net%
BSE CASH	1890	2047	(8)
NSE CASH	27455	28447	(3)
NSE FO	2576937	1433688	80

FII Derivatives	Buy	Sell	Net
Ind. Futures	4417	6117	(1700)
Ind. Options	367450	364603	2848
Stk. Futures	11697	12105	(408)
Stk. Options	6194	6232	(39)

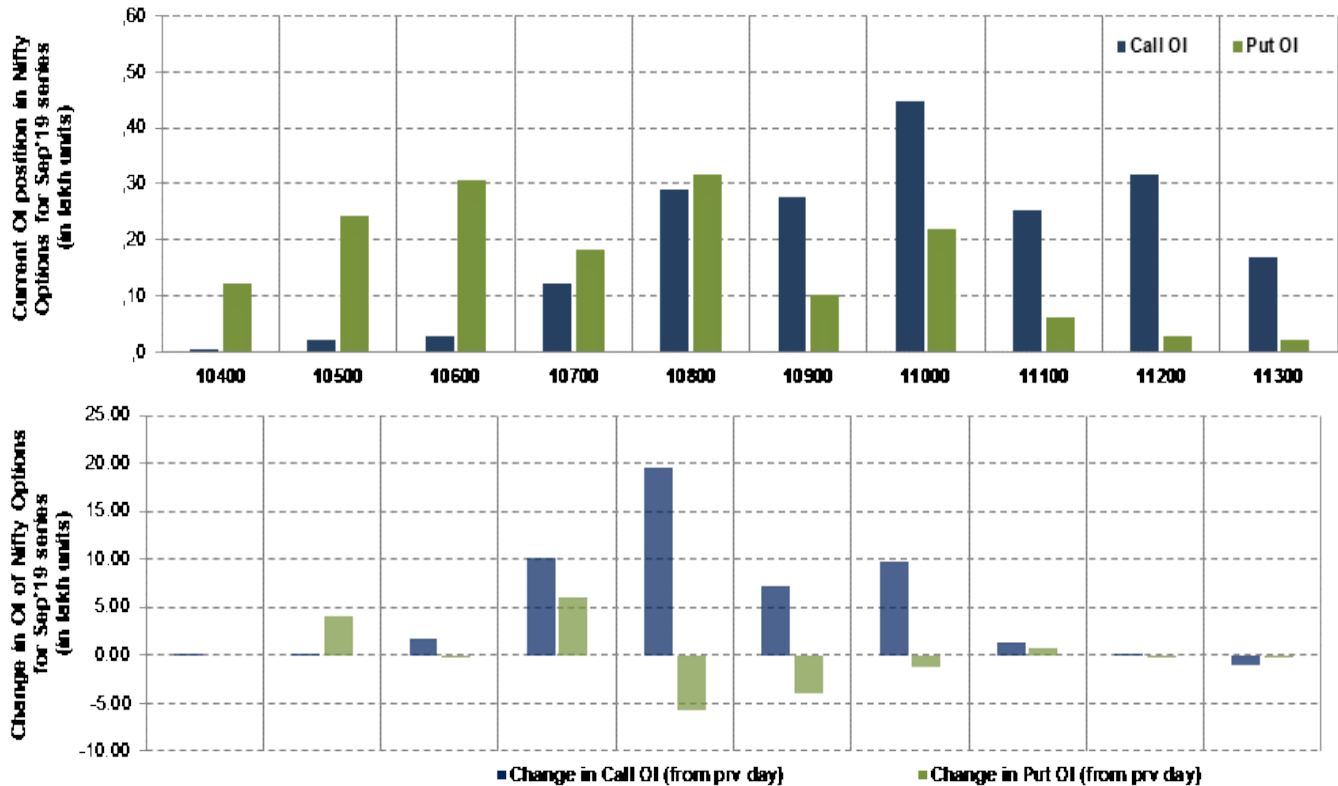
Nifty Futures



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 1.00 million in open interest.
- Among Nifty puts, 10,800 SP from the Sep month expiry was the most active put with a reduction of 0.60 million open interests.
- The maximum OI outstanding for Calls was at 11,000 SP (4.50mn) and that for Puts was at 10,800 SP (3.15mn)

Nifty Technical & Indices Levels

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



Nifty Cash prices have settled at 10704.80 down by 1.25 percent from the previous close. On the upper side it has resistance of 10750 and 10800 levels, while lower side it has support of 10650 and 10600 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
IDEA	47,12,96,000	51,70,48,000	9.71	5.40	11.34
TORNTPHARM	3,25,000	3,54,000	8.92	1695.10	1.26
NATIONALUM	2,68,50,000	2,82,20,000	5.10	44.50	0.11
COLPAL	14,73,500	15,46,300	4.94	1328.00	0.55
Short-Covering ↓ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
COALINDIA	3,59,23,800	3,58,79,800	-0.12	193.40	0.31
BRITANNIA	24,23,800	24,06,000	-0.73	2624.25	0.61
TATAMOTORS	6,51,15,000	6,45,66,000	-0.84	124.35	1.72
ESCORTS	43,82,400	43,17,500	-1.48	516.35	0.36
Fresh Shorts ↑ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
HDFCBANK	1,49,83,500	3,15,08,000	110.28	1100.50	-49.74
ARVIND	47,34,000	53,70,000	13.43	53.00	-5.61
SAIL	8,34,00,000	9,28,92,000	11.38	31.95	-4.34
ZEEL	1,72,73,100	1,90,82,700	10.48	310.60	-7.67
Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
RAYMOND	12,92,800	12,32,800	-4.64	557.30	-1.18
RELINFRA	96,08,000	91,48,000	-4.79	35.90	-4.27
MCX	14,73,500	14,02,800	-4.80	909.00	-1.75
BSOFT	34,01,700	32,28,300	-5.10	66.90	-0.59

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