

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11023	10812	10918	10980	11086	11148	Neutral	Sell	Neutral
Sensex	37333	36619	36976	37187	37544	37755	Neutral	Sell	Neutral
Nifty Futures	11059	10822	10940	11009	11127	11196	Neutral	Sell	Neutral
Bank Nifty	27428	26914	27171	27379	27636	27843	Sell	Sell	Neutral
CNX IT	16010	15623	15817	15928	16122	16233	Buy	Buy	Buy
CNX Midcap	15652	15379	15516	15594	15731	15809	Neutral	Sell	Sell
CNX Small Cap	5446	5360	5403	5428	5471	5495	Neutral	Sell	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	37332.8	263.9	0.7
NIFTY	11023.3	75.0	0.7
MIDCAP	13467.6	134.3	1.0
SMLCAP	12534.7	104.2	0.8
BSEFMC	11077.2	188.9	1.7
AUTO	15768.4	80.3	0.5
POWER	1888.0	-11.2	-0.6
REALTY	2047.7	25.2	1.3
BSE IT	16149.5	127.2	0.8
BANKEK	30949.7	172.1	0.6
OILGAS	13163.7	-31.1	-0.2
METAL	8524.3	148.2	1.8

Currency Futures	Close	Pre. Pts	% Chg
26-Sep-19 EUR-INR	79.21	79.86	-0.82
26-Sep-19 USD-INR	71.63	71.97	-0.48
26-Sep-19 GBP-INR	87.27	87.88	-0.70
26-Sep-19 JPY-INR	67.43	67.81	-0.57

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1038	760	118
BSE	1413	1114	170

FII/DII Capital Mkt*	Buy	Sell	Net
FII	7343	5180	1162
DII	4580	3078	1502

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity bourses staged recovery to end the last trading day of the week on higher note, with the Sensex and the Nifty gaining over 250 and 50 points, respectively. After a positive start of the trading day, markets turned sluggish and traded in red terrain, ahead to the April-June quarter (Q1FY20) Gross Domestic Product (GDP) numbers to be out later in the day. However, in the second half of the session, key indices erased all of their losses, taking support from Union Home Minister Amit Shah's statement that India's macroeconomic fundamentals are quite strong and its economy is currently growing at the fastest pace in the world.

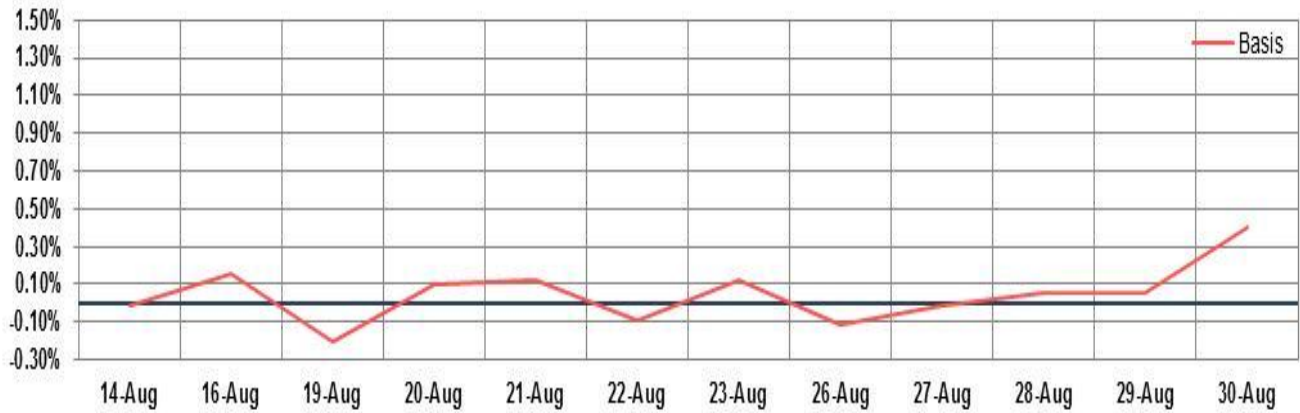
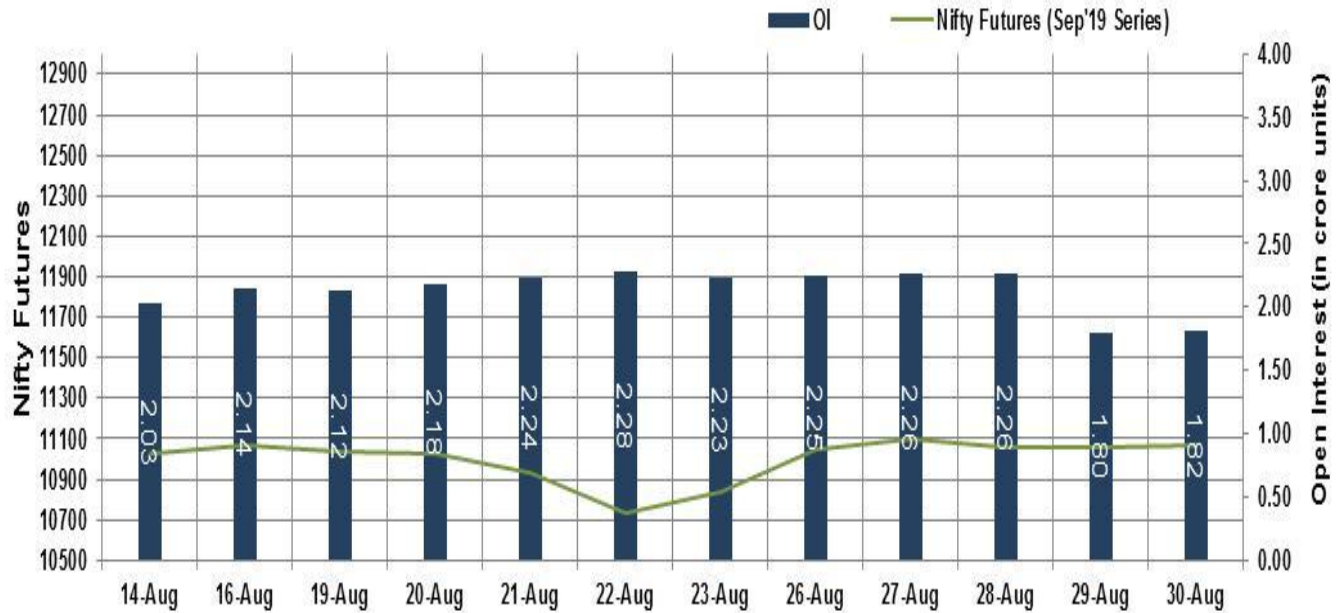
On the global front, European markets were trading in green, after New Zealand consumer confidence improved slightly in August. The survey data from ANZ showed that the ANZ-Roy Morgan consumer confidence index rose 2 points to 118 in August. The current conditions index rose 1 point to 127 and the future conditions index gained 2 points to 112. Asian markets ended mostly in green terrain, as South Korea's central bank maintained its key interest rate, as widely expected, after lowering it by a quarter-point last month to revive economy. The Monetary Policy Board of the Bank of Korea decided to leave the base rate unchanged at 1.50 percent

Market Turnover & FII Derivative Data

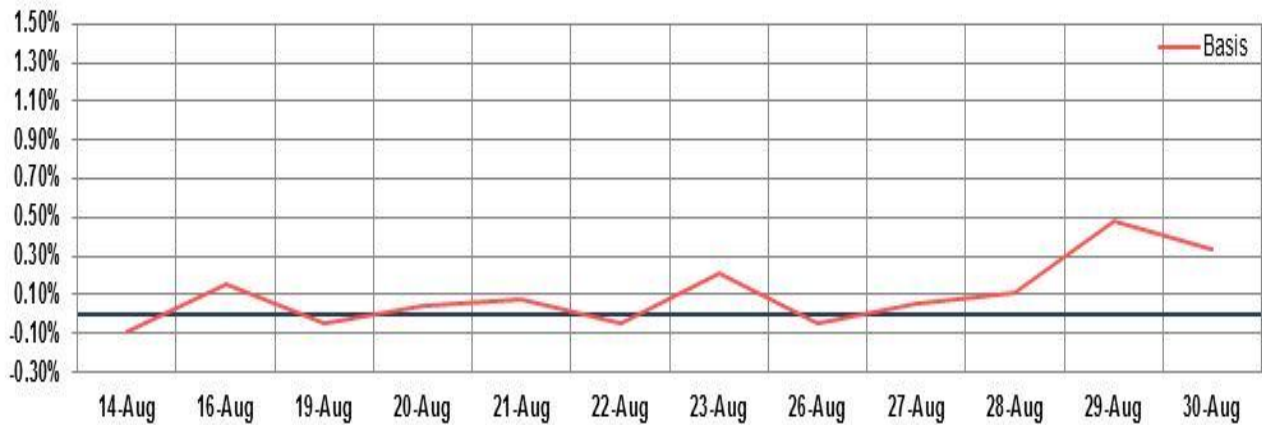
Market TO	Current	Previous	Net%
BSE CASH	2171	1752	24
NSE CASH	35656	32709	9
NSE FO	928907	2804687	(67)

FII Derivatives	Buy	Sell	Net
Ind. Futures	5361	4497	864
Ind. Options	198645	197138	1506
Stk. Futures	14553	13443	1109
Stk. Options	5538	5539	(-1)

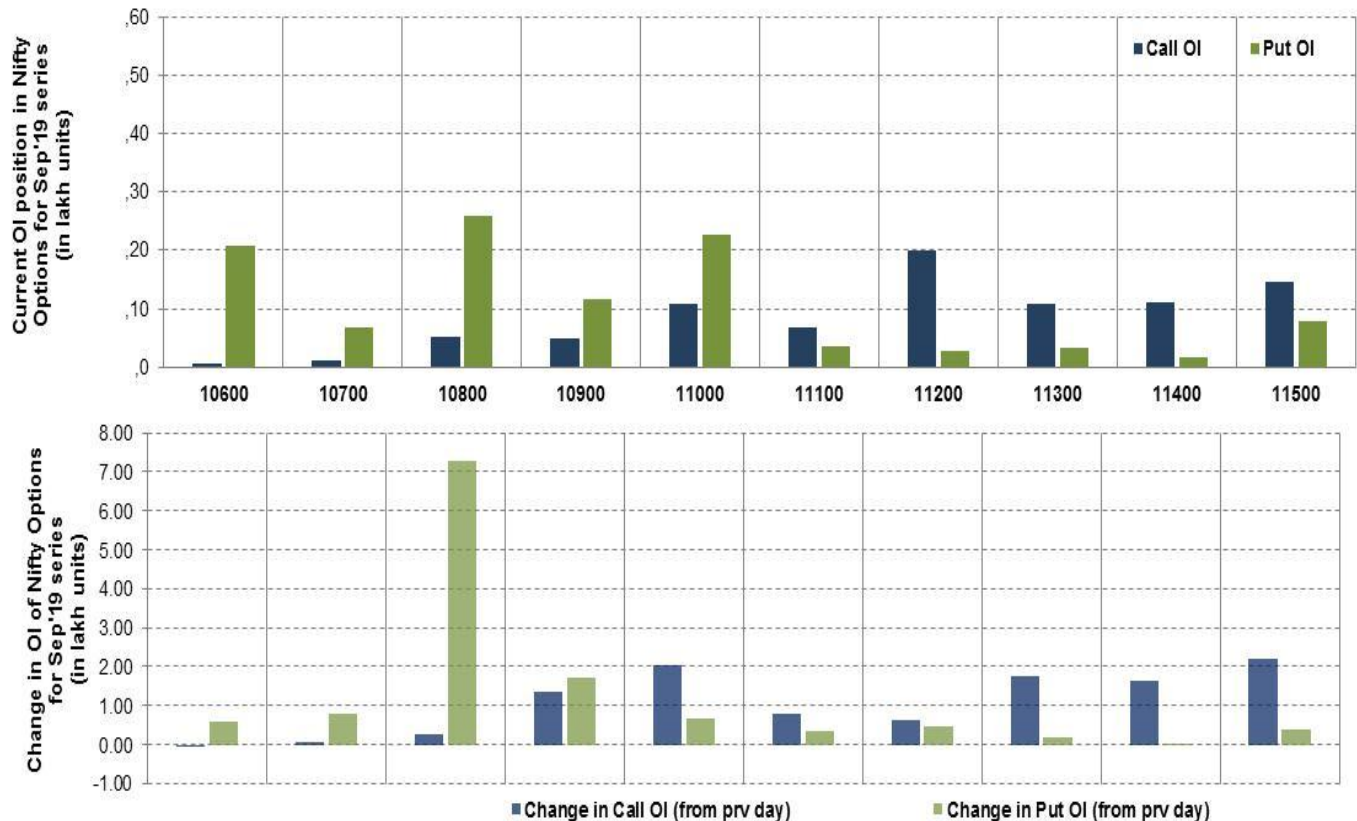
Nifty Futures



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 0.06 million in open interest.
- Among Nifty puts, 10,800 SP from the Sep month expiry was the most active put with an addition of 0.73 million open interests.
- The maximum OI outstanding for Calls was at 11,200 SP (2.22mn) and that for Puts was at 10,800 SP (2.58mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 30/08/19

Avg Avg



Nifty Cash prices have settled at 11023.25 up by 0.68 percent from the previous close. On the upper side it has resistance of 11100 and 11150 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
NATIONALUM	30,420,000	38,340,000	26.04	40.40	3.19
COLPAL	1,470,700	1,731,800	17.75	1274.85	2.01
TORNTPHARM	354,000	412,000	16.38	1715.00	1.45
UJJIVAN	7,379,200	8,472,000	14.81	303.50	4.67
Short-Covering ↓ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
JUSTDIAL	1,828,400	1,794,800	-1.84	691.00	2.02
ACC	2,392,000	2,329,200	-2.63	1520.40	0.79
NIITTECH	806,250	779,250	-3.35	1381.00	0.98
TATAGLOBAL	8,486,100	8,178,300	-3.63	279.40	1.27
Fresh Shorts ↑ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
MANAPPURAM	11,988,000	14,712,000	22.72	119.80	-2.32
NTPC	65,539,200	75,715,200	15.53	121.65	-1.70
LT	13,675,880	15,631,880	14.30	1328.05	-1.52
CANBK	9,316,000	10,588,000	13.65	220.15	-0.61
Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
BSOFT	2,856,000	2,850,900	-0.18	66.25	-1.56
ENGINEERSIN	6,867,800	6,706,800	-2.34	101.65	-3.79
TITAN	13,863,000	14,442,000	4.18	789.95	1.42
CHENNPETRO	1,089,000	906,000	-16.80	253.55	-8.61

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