

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10845	10704	10774	10817	10887	10929	Sell	Sell	Neutral
Sensex	36725	36270	36497	36637	36864	37004	Sell	Sell	Neutral
Nifty Futures	10880	10737	10809	10857	10928	10976	Sell	Sell	Neutral
Bank Nifty	27124	26377	26751	27015	27388	27652	Sell	Sell	Neutral
CNX IT	16033	15876	15954	16023	16101	16169	Buy	Buy	Buy
CNX Midcap	15451	15180	15315	15389	15525	15599	Sell	Sell	Sell
CNX Small Cap	5354	5291	5322	5343	5374	5395	Sell	Sell	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	36724.7	161.8	0.4
NIFTY	10844.7	46.8	0.4
MIDCAP	13263.6	18.0	0.1
SMLCAP	12405.9	36.1	0.3
BSEFMC	10888.6	-13.4	-0.1
AUTO	15239.7	-269.8	-1.7
POWER	1854.7	9.9	0.5
REALTY	1998.4	-1.1	-0.1
BSE IT	16212.6	66.6	0.4
BANDEX	30516.6	319.9	1.1
OILGAS	12956.4	105.9	0.8
METAL	8391.5	142.1	1.7

Currency Futures	Close	Pre. Pts	% Chg
26-Sep-19 EUR-INR	79.50	79.21	0.36
26-Sep-19 USD-INR	72.58	71.63	1.32
26-Sep-19 GBP-INR	87.44	87.27	0.20
26-Sep-19 JPY-INR	68.45	67.43	1.52

Advance/ Decline	Adv	Dec	Un Ch.
NSE	542	1257	120
BSE	799	1637	172

FII/DII Capital Mkt*	Buy	Sell	Net
FII	3760	5498	(1738)
DII	3624	2319	1305

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity benchmarks managed to settle in positive terrain on Wednesday's highly volatile session. After a cautious start, indices altered between green & red terrain, amid Care Ratings' report that the ongoing economic slowdown that India is witnessing may be because of weak investment growth. Two catalysts of investment - demand and availability of funds - have witnessed weak growth in the preceding months. Adding more worries on the street, India's services sector activity expanded at a slower pace in the month of August, impacted by slower rise in new business inflows. As per the survey report, the seasonally adjusted Nikkei Services Business Activity Index eased to 52.4 in August from 53.8 in July.

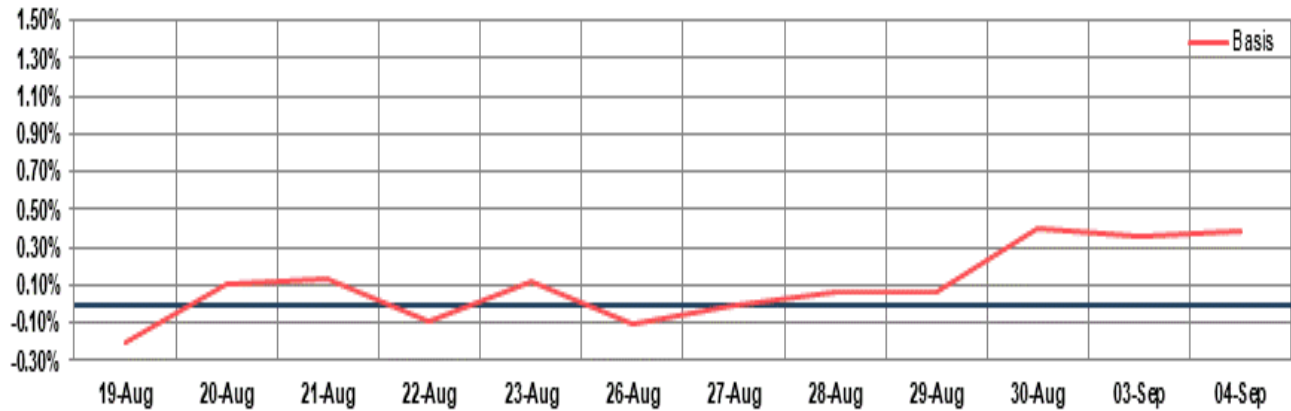
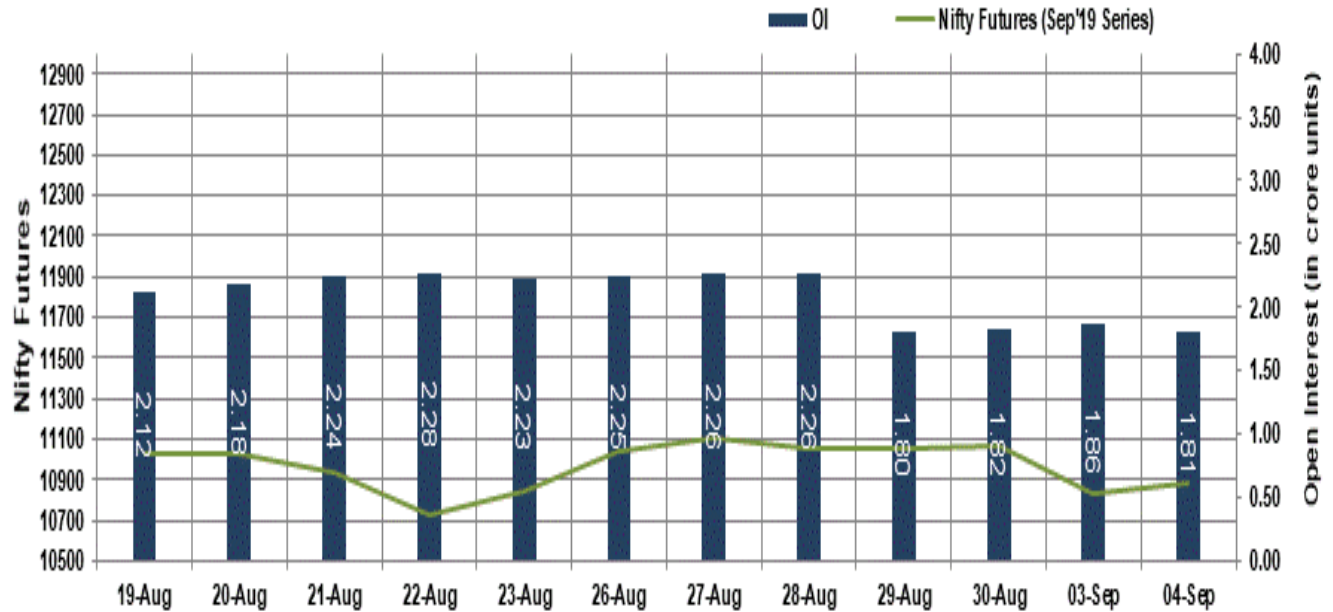
However, markets staged recovery in second half of the session, on the back of firm cues from global markets. Traders took support with reports that India's central bank recommended a slew of measures for developing a secondary market for corporate loans, including easing of regulations to allow foreign portfolio investors (FPIs) to directly purchase distressed loans from banks. Further, market participants also got comfort, as SME Minister Nitin Gadkari has called a meeting of heads of banks, finance ministry officials, and CEOs of various of central PSUs on September 5 to sort out the problem of delayed payments being faced by small and medium enterprises.

Market Turnover & FII Derivative Data

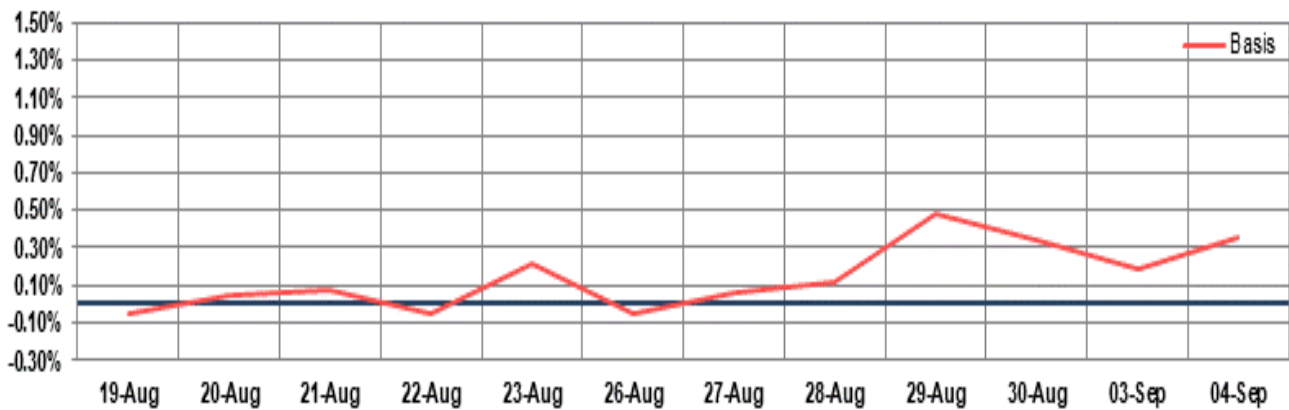
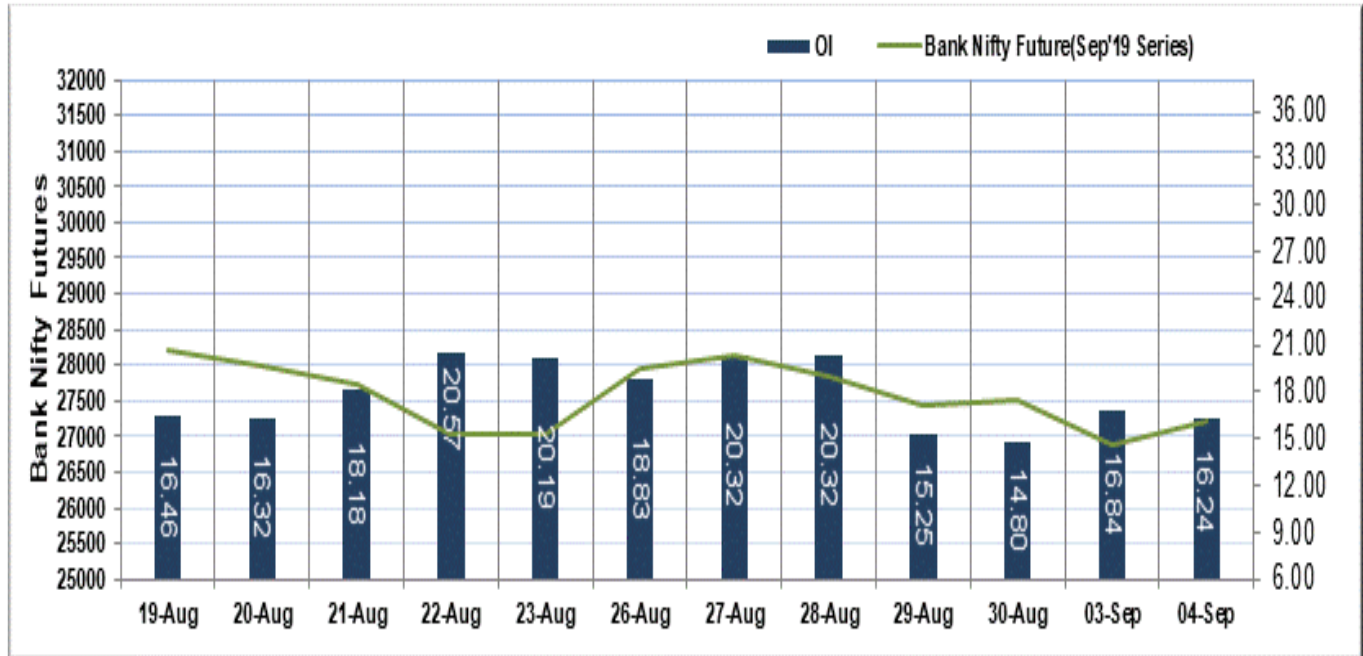
Market TO	Current	Previous	Net%
BSE CASH	2047	1822	12
NSE CASH	30840	28313	9
NSE FO	1502055	931078	61

FII Derivatives	Buy	Sell	Net
Ind. Futures	5678	4640	1039
Ind. Options	307752	308894	(1141)
Stk. Futures	11567	11490	76
Stk. Options	5094	5067	27

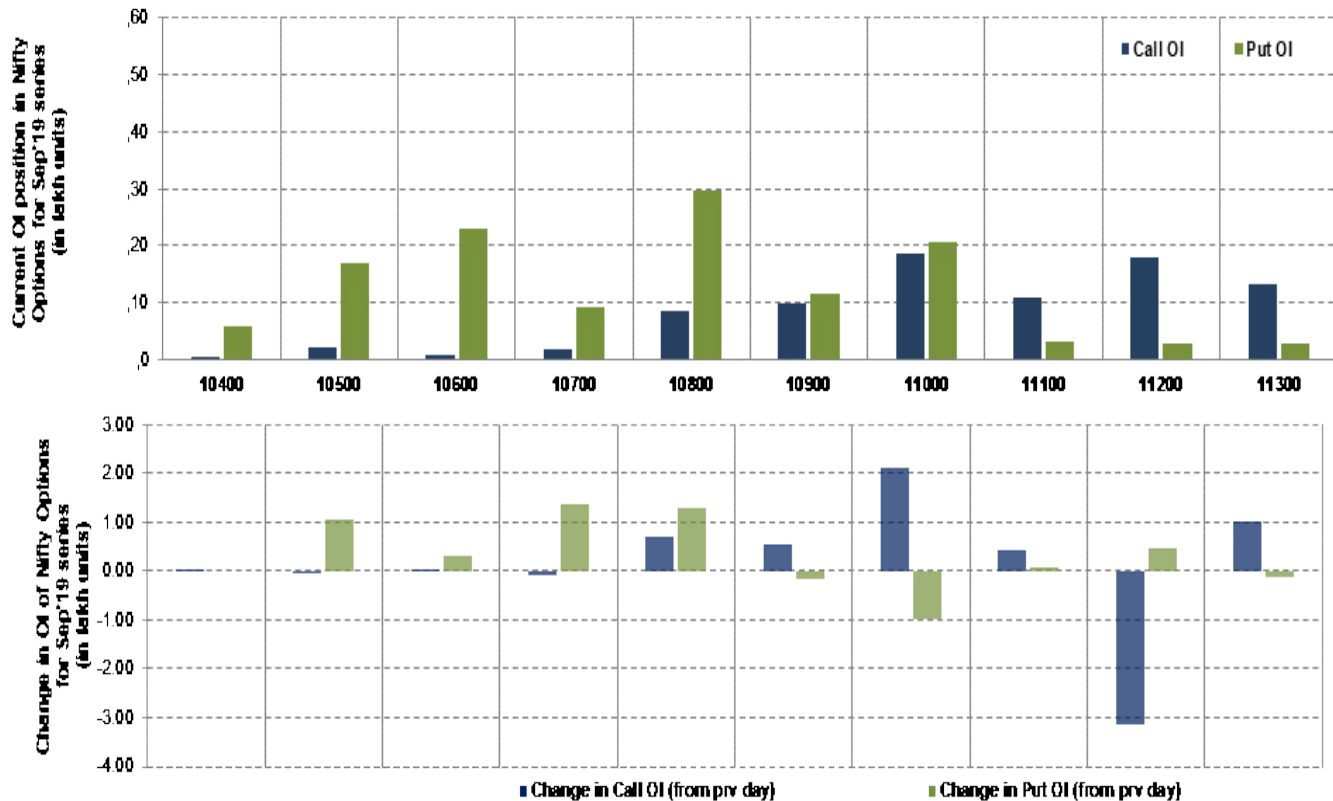
Nifty Futures



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 0.21 million in open interest.
- Among Nifty puts, 10,800 SP from the Sep month expiry was the most active put with an addition of 0.13 million open interests.
- The maximum OI outstanding for Calls was at 11,000 SP (2.00mn) and that for Puts was at 10,800 SP (3.00mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 04/09/19
Avg Avg



Nifty Cash prices have settled at 10844.65 up by 0.43 percent from the previous close. On the upper side it has resistance of 10900 and 10950 levels, while lower side it has support of 10800 and 10750 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
UBL	9,63,900	11,44,500	18.74	1328.00	0.57
VOLTAS	23,00,000	26,12,000	13.57	622.55	0.45
BPCL	1,25,60,400	1,42,18,200	13.20	365.30	2.87
BEL	2,30,22,000	2,57,70,000	11.94	107.10	5.93
Short-Covering ↓ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
BANKBARODA	6,83,46,000	6,78,87,000	-0.67	93.75	2.52
FEDERALBNK	4,46,74,000	4,43,45,000	-0.74	81.95	0.68
PNB	10,43,35,000	10,35,23,000	-0.78	60.15	0.92
ARVIND	57,36,000	56,64,000	-1.26	46.90	0.32
Fresh Shorts ↑ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
HEXAWARE	18,48,000	24,04,500	30.11	381.10	-1.80
IGL	34,37,500	43,25,750	25.84	325.40	-0.53
BALKRISIND	16,71,200	20,12,800	20.44	711.20	-2.53
ESCORTS	43,24,100	51,37,000	18.80	459.50	-6.75
Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
TATAMTRDVR	3,61,50,000	3,60,48,000	-0.28	50.30	-2.24
TITAN	1,38,63,000	1,44,42,000	4.18	789.95	1.42
CHENNPETRO	10,89,000	9,06,000	-16.80	253.55	-8.61
-	-	-	-	-	-

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