

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11003	10835	10919	10974	11058	11113	Neutral	Sell	Neutral
Sensex	37145	36598	36872	37058	37332	37518	Neutral	Sell	Neutral
Nifty Futures	11025	10858	10941	11000	11084	11142	Neutral	Sell	Neutral
Bank Nifty	27505	26783	27144	27355	27716	27926	Neutral	Sell	Neutral
CNX IT	15919	15798	15859	15944	16005	16091	Neutral	Buy	Buy
CNX Midcap	15799	15473	15636	15722	15886	15972	Neutral	Sell	Sell
CNX Small Cap	5480	5399	5439	5464	5504	5528	Neutral	Sell	Sell

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	37145.5	163.7	0.4
NIFTY	11003.1	56.9	0.5
MIDCAP	13494.6	130.0	1.0
SMLCAP	12710.0	115.4	0.9
BSEFMC	10987.3	93.6	0.9
AUTO	16100.3	141.6	0.9
POWER	1929.6	5.4	0.3
REALTY	1962.5	13.3	0.7
BSE IT	16121.7	-132.1	-0.8
BANDEX	30928.4	290.2	1.0
OILGAS	13437.7	67.6	0.5
METAL	8765.9	7.4	0.1

Currency Futures	Close	Pre. Pts	% Chg
26-Sep-19 EUR-INR	79.34	79.32	0.03
26-Sep-19 USD-INR	71.85	71.85	0.00
26-Sep-19 GBP-INR	88.84	88.40	0.50
26-Sep-19 JPY-INR	67.20	67.25	-0.07

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1192	639	108
BSE	1597	946	176

FII/DII Capital Mkt*	Buy	Sell	Net
FII	2828	3016	(188)
DII	3104	2418	686

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

## Market Commentary

Indian equity bourses maintained their gains to end Monday's session in green terrain for the second consecutive day, with Sensex and Nifty gaining over 150 & 50 points, respectively. The markets made a negative start of the day, amid the Reserve Bank of India's (RBI) data report showing that the country's foreign exchange reserves fell by \$446 million to \$428.604 billion in the week to August 30, mainly on account of a drop in foreign currency assets. But, soon indices turned positive, as Environment and forest minister Prakash Javadekar termed the present economic slowdown as a 'cyclical process'. He said the government remains optimistic about near-doubling the economy size to \$5 trillion by 2024.

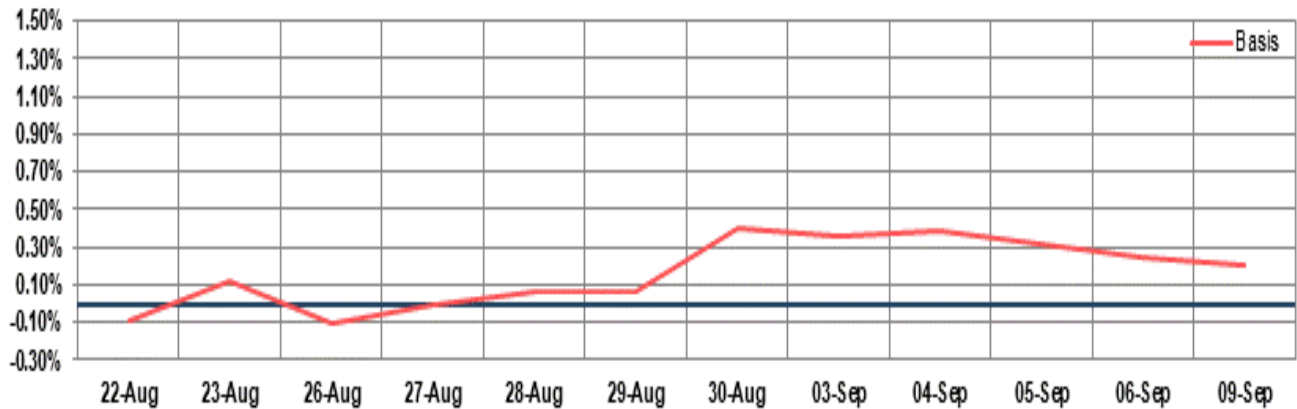
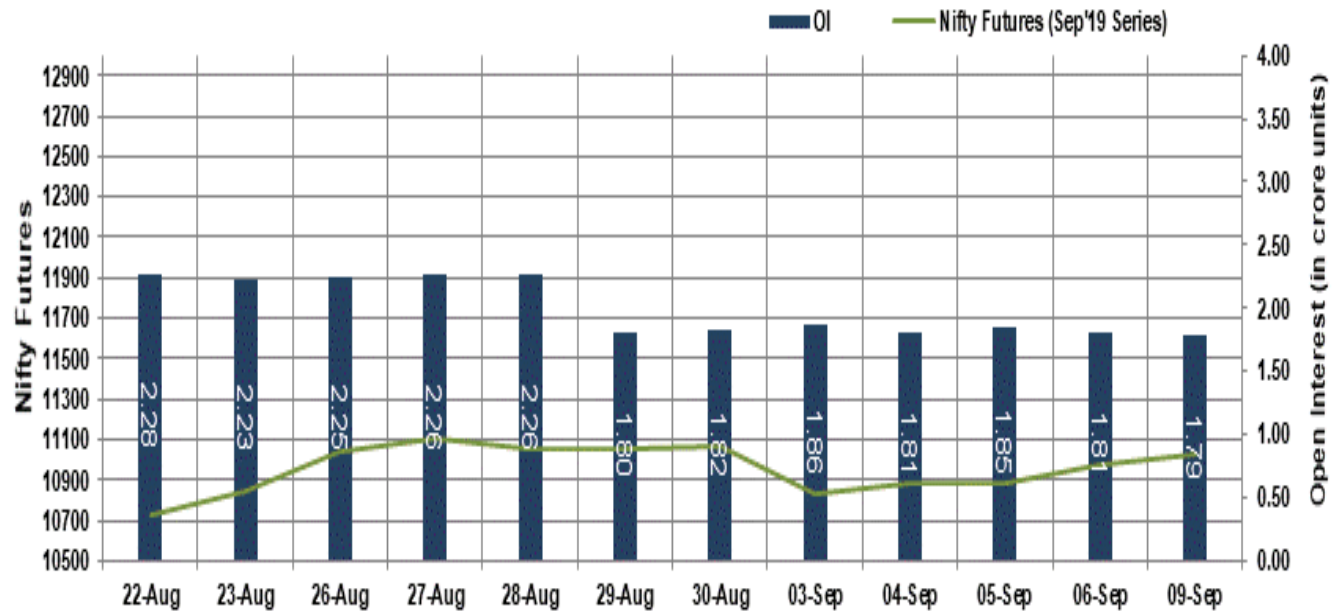
Firm trade persisted over the Dalal Street in the second half of the session, on the back of firm cues from global markets. Some support also came with a private report stating that the government has taken upon itself the task of giving the much-needed boost to the economy, by fast-tracking public spending, particularly CAPEX. Though, some gains got trimmed in the last hour of the trade, after credit rating agency, India Ratings and Research (Ind-Ra) revised its sector outlook on non-banking finance companies (NBFCs) to negative from stable. Besides, the agency maintained its negative outlook on large ticket housing finance companies (HFCs).

## Market Turnover & FII Derivative Data

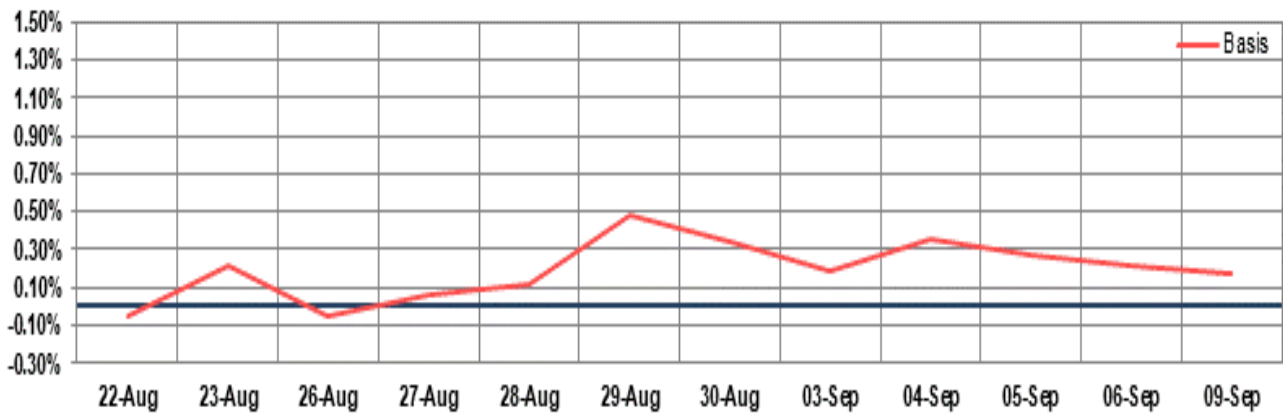
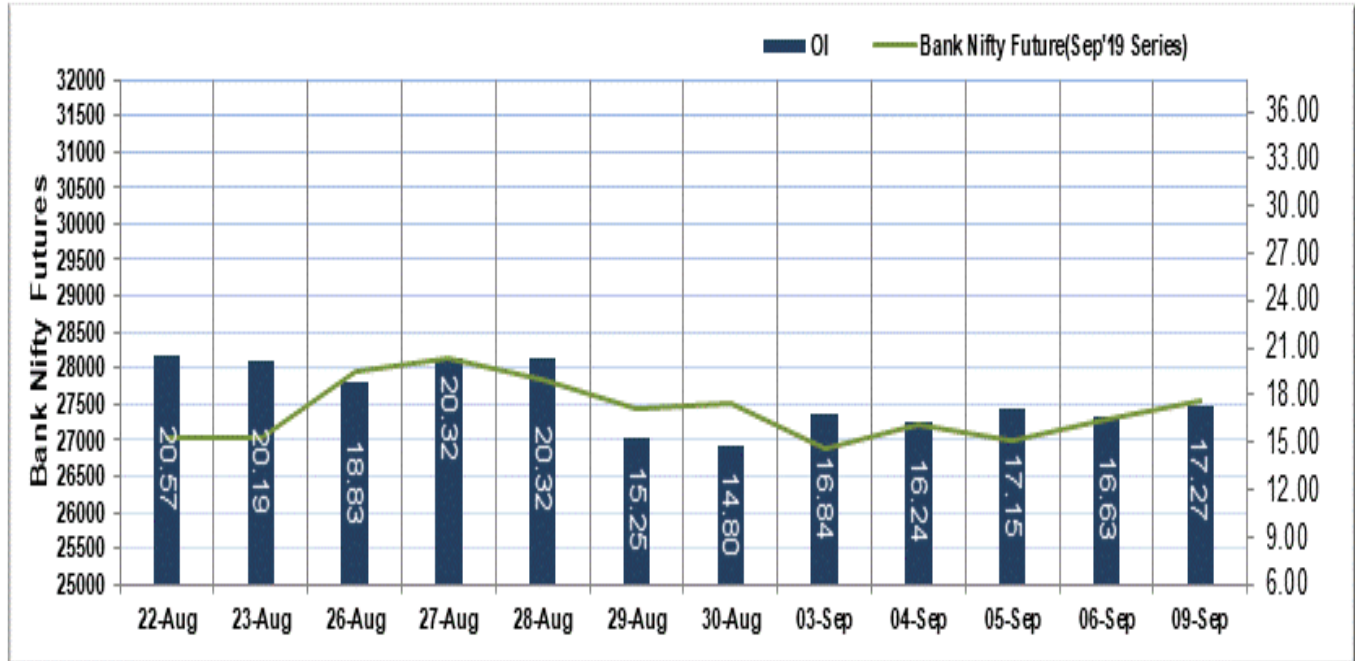
Market TO	Current	Previous	Net%
BSE CASH	1944	1764	10
NSE CASH	26182	29344	(11)
NSE FO	962307	643322	50

FII Derivatives	Buy	Sell	Net
Ind. Futures	3018	2797	221
Ind. Options	179592	177517	2074
Stk. Futures	8396	8449	(53)
Stk. Options	4342	4410	(68)

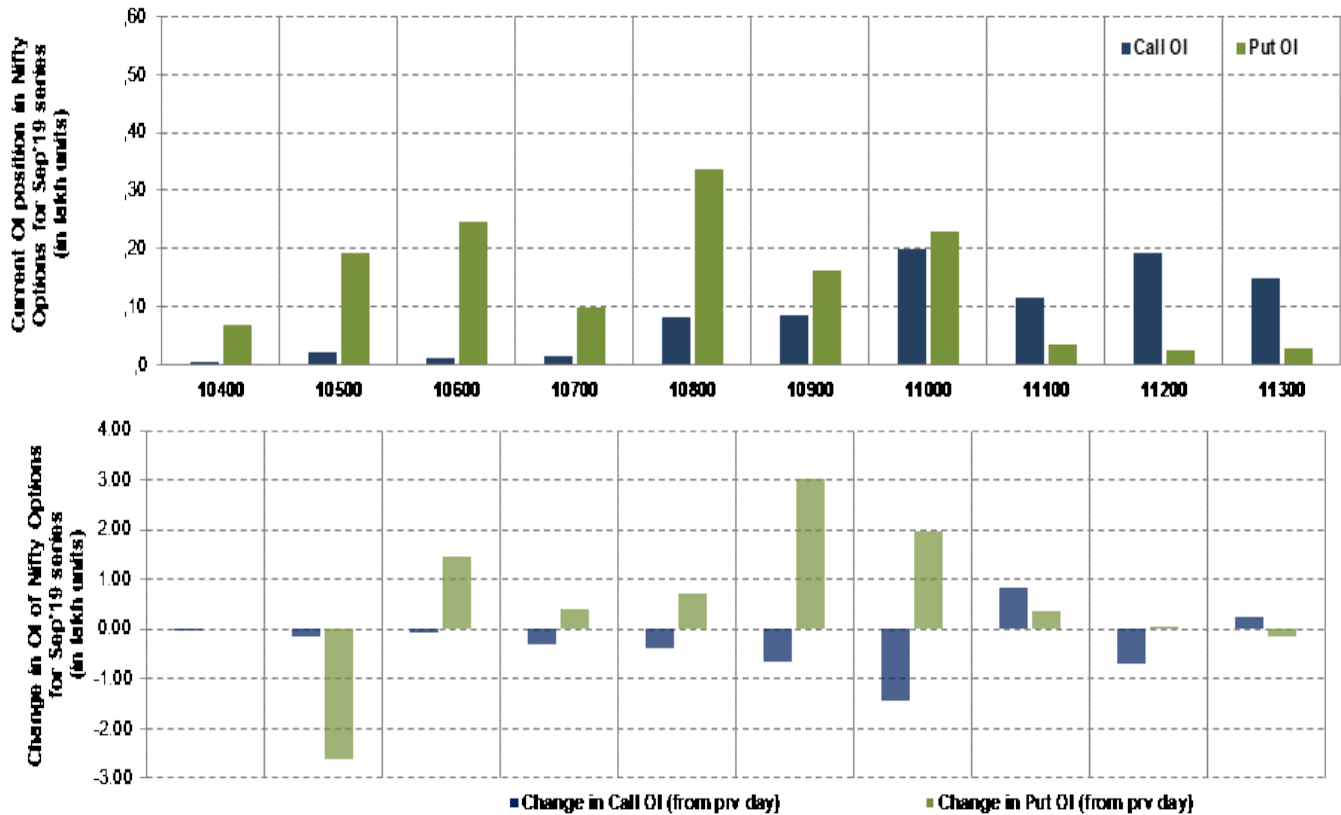
# Nifty Futures



## 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 a reduction of 0.14 million in open interest.
- Among Nifty puts, 10,800 SP from the Sep month expiry was the most active put with an addition of 0.07 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 (3.35mn)

## Nifty Technical & Indices Levels

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



Nifty Cash prices have settled at 11003.05 up by 0.52 percent from the previous close. On the upper side it has resistance of 11050 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
JUSTDIAL	19,99,200	26,01,200	30.11	723.05	4.38
RBLBANK	1,17,42,000	1,46,79,600	25.02	361.00	7.17
CESC	5,06,400	6,00,000	18.48	805.80	2.57
VOLTAS	24,79,000	27,82,000	12.22	639.00	1.10
Short-Covering ↓ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
SBIN	10,74,03,000	10,63,86,000	-0.95	278.10	1.18
CONCOR	30,63,480	30,13,464	-1.63	514.70	1.55
MGL	22,45,800	22,09,200	-1.63	857.45	0.68
RELINFRA	1,35,80,000	1,33,48,000	-1.71	38.20	1.06
Fresh Shorts ↑ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
APOLLOHOSP	13,48,000	15,84,000	17.51	1475.75	-0.76
HEXAWARE	22,75,500	25,42,500	11.73	383.85	-1.27
EQUITAS	1,39,56,000	1,55,68,000	11.55	109.00	-6.24
MFSL	26,58,000	29,62,800	11.47	401.75	-1.30
Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
VEDL	6,20,76,000	6,12,33,000	-1.36	141.80	-0.46
HINDZINC	51,16,800	50,14,400	-2.00	216.00	-1.12
TORNTPHARM	3,55,000	3,47,000	-2.25	1714.30	-1.60
TITAN	1,38,63,000	1,44,42,000	4.18	789.95	1.42

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