

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11036	10991	11013	11034	11056	11077	Neutral	Sell	Neutral
Sensex	37271	37119	37195	37269	37345	37419	Neutral	Sell	Neutral
Nifty Futures	11045	10992	11018	11053	11080	11115	Neutral	Sell	Neutral
Bank Nifty	27776	27441	27609	27719	27887	27997	Neutral	Sell	Neutral
CNX IT	15702	15490	15596	15775	15882	16061	Neutral	Buy	Buy
CNX Midcap	15940	15774	15857	15908	15991	16042	Neutral	Sell	Sell
CNX Small Cap	5561	5465	5513	5542	5591	5620	Neutral	Sell	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	37270.8	125.4	0.3
NIFTY	11035.7	32.7	0.3
MIDCAP	13634.7	140.1	1.0
SMLCAP	12891.9	182.0	1.4
BSEFMC	10952.4	-34.9	-0.3
AUTO	16665.8	565.5	3.5
POWER	1930.0	0.4	0.0
REALTY	2049.9	87.4	4.5
BSE IT	15914.4	-207.3	-1.3
BANDEX	31216.1	287.7	0.9
OILGAS	13406.0	-31.7	-0.2
METAL	8980.4	214.5	2.5

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	1373	482	97
BSE	1845	775	155

FII/DII Capital Mkt*	Buy	Sell	Net
FII	5406	5139	267
DII	4445	3312	1132

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity bourses maintained their gains on Wednesday to end the session on higher note. Key indices made a positive start of the day, aided with Finance Minister Nirmala Sitharaman's statement that the up and down in Gross Domestic Product (GDP) are part of the growth process and the government is responding to the current economic challenges to revive demand and consumption in the country. Adding some optimism, the Export-Import Bank of India (Exim Bank) forecasted India's merchandise exports to increase from \$81.4 billion to \$82 billion, with an expected growth rate of 0.6% from a year ago during the second quarter of 2019-20 (July-September).

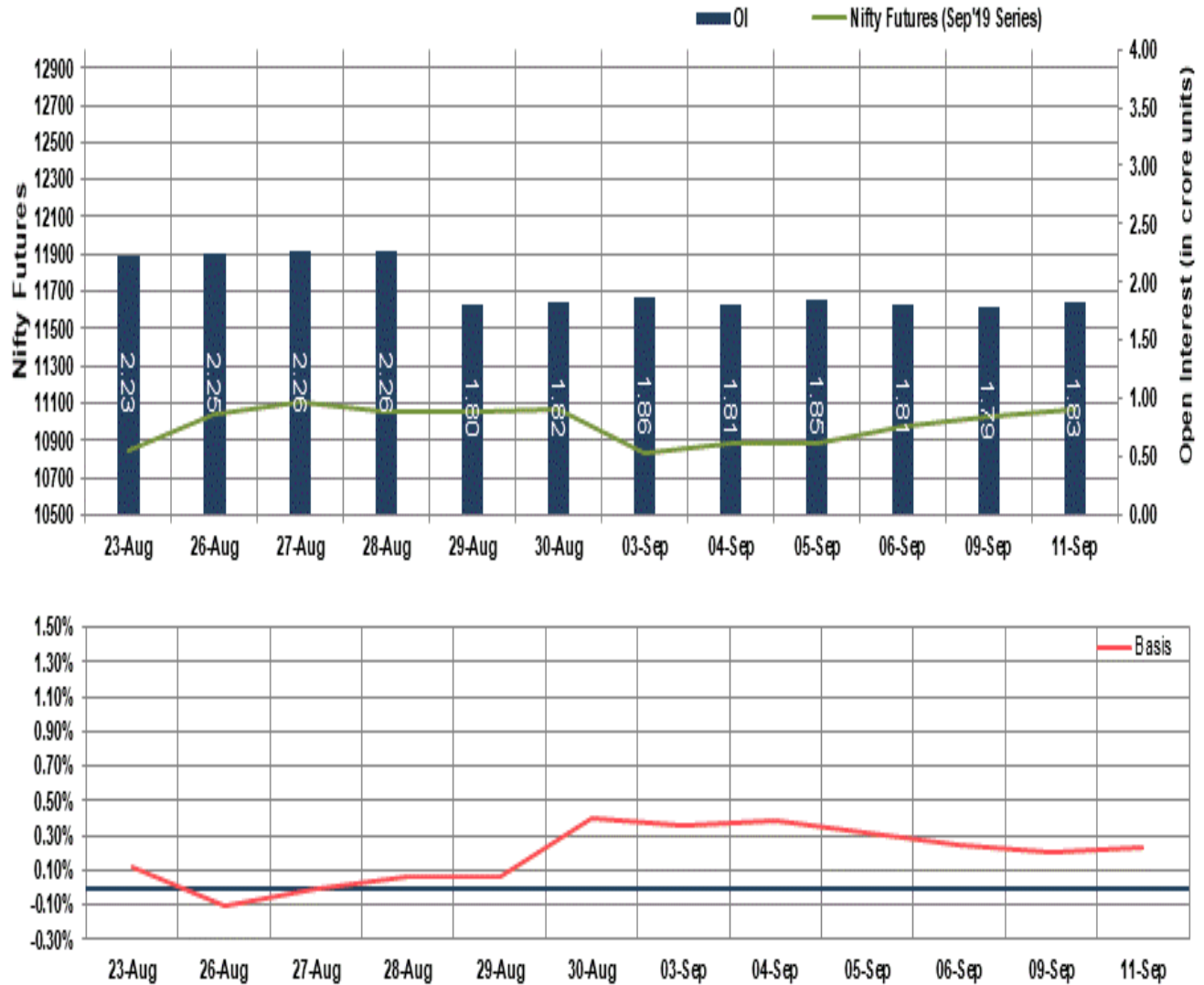
Firm trade persisted throughout the trading day, on the back of positive cues from the global markets. Investors were seen taking note of a private report stating that India's high-tech sectors have the potential to attract a whopping \$21 billion in investment and create millions of jobs over the next five years. However, gains remained capped, as credit rating agency, Fitch Ratings in its Asia-Pacific Sovereign Credit Overview has forecasted India's economic growth at 6.6% during the current year 2019-20 (FY20), down from 6.8% in the previous year. The agency also added that the government has only limited room to ease fiscal policy because of high debt.

Market Turnover & FII Derivative Data

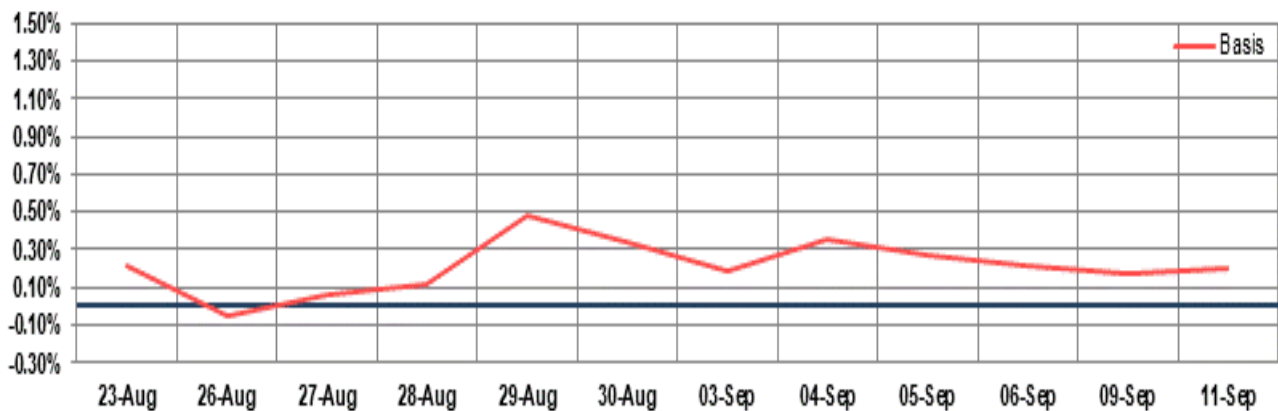
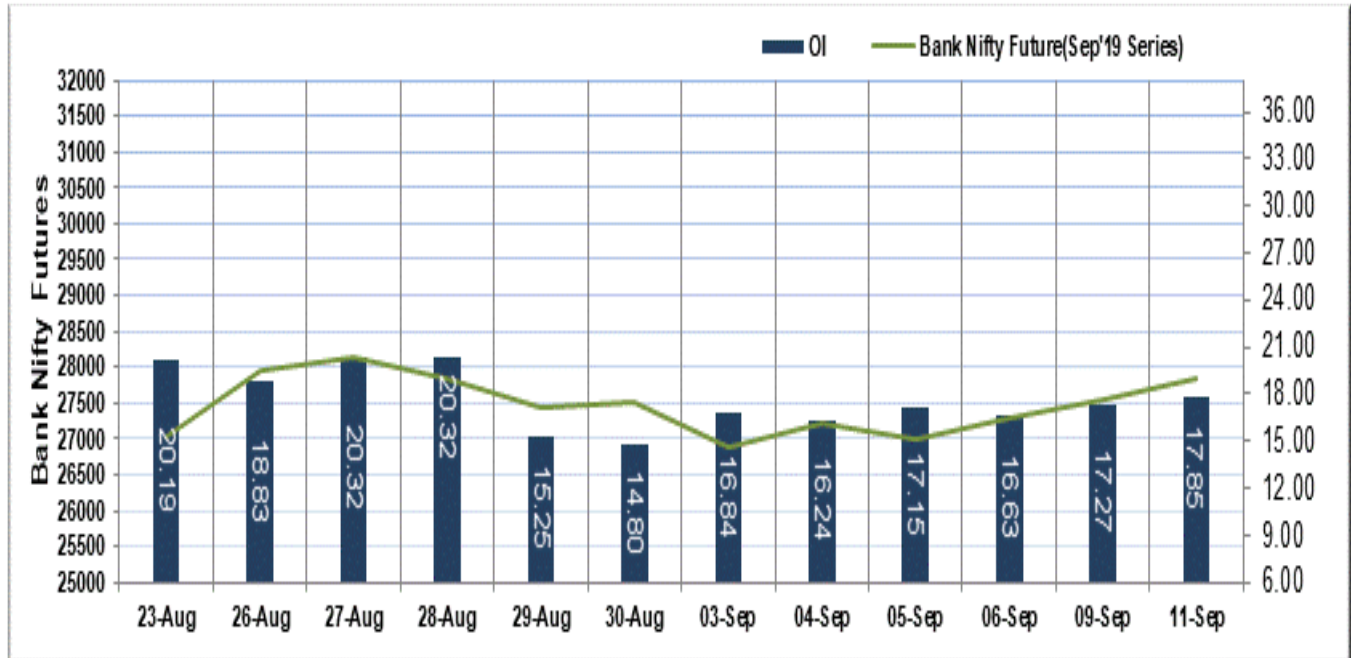
Market TO	Current	Previous	Net%
BSE CASH	2312	1944	19
NSE CASH	37023	26182	41
NSE FO	1074977	962307	12

FII Derivatives	Buy	Sell	Net
Ind. Futures	3282.77	3241.91	41
Ind. Options	190307	189519	789
Stk. Futures	11973	11474	498
Stk. Options	5075	5113	(39)

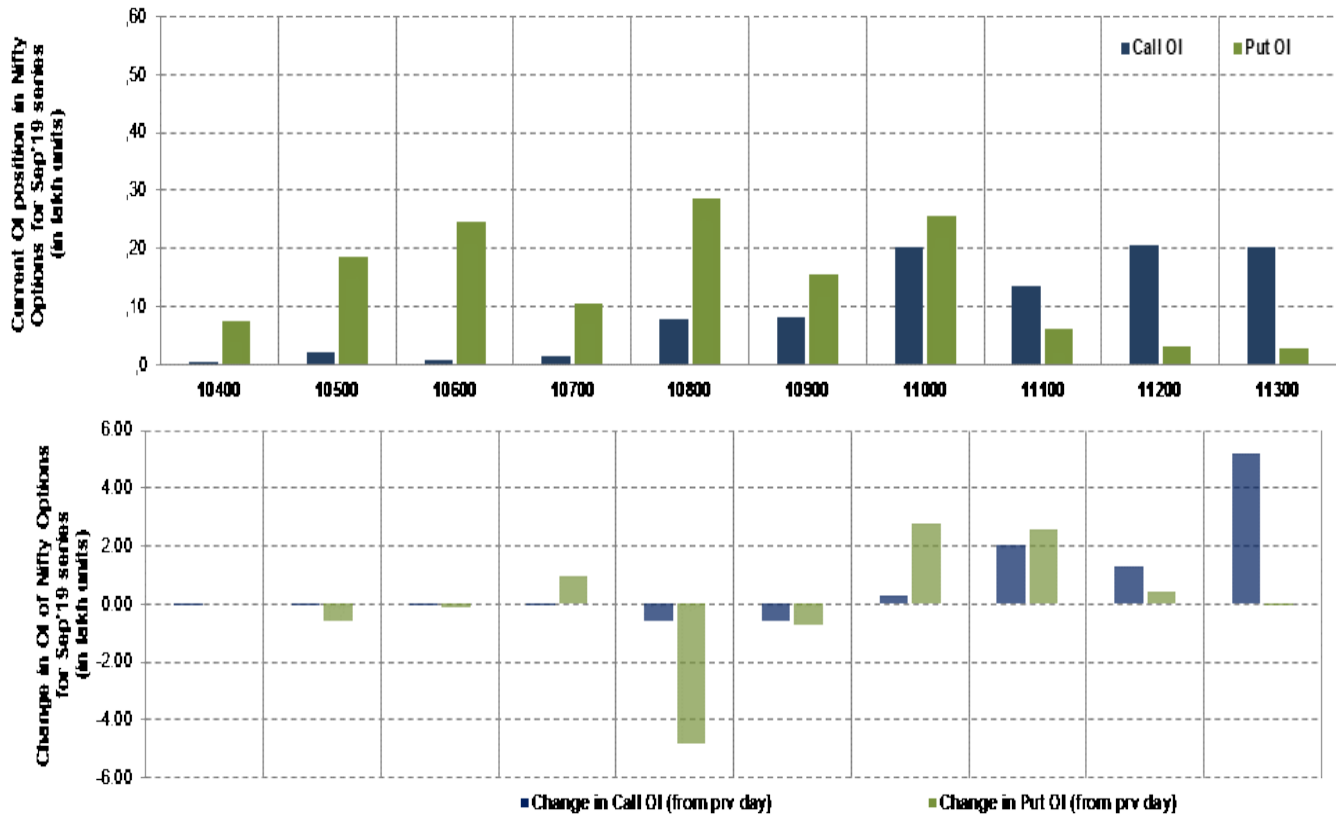
Nifty Futures



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 11,200 SP from the Sep month expiry was the most active call with an addition of 0.13 million in open interest.
- Among Nifty puts, 10,800 SP from the Sep month expiry was the most active put with a reduction of 0.50 million open interests.
- The maximum OI outstanding for Calls was at 11,200 SP (2.10mn) and that for Puts was at 10,800 SP (3.00mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 11/09/19
Avg Avg



Nifty Cash prices have settled at 11035.70 up by 0.30 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
TATAMOTORS	6,13,95,000	7,23,81,000	17.89	135.30	10.63
CESC	5,69,600	6,71,200	17.84	822.00	2.44
ESCORTS	43,72,500	51,41,400	17.58	534.00	5.71
SIEMENS	10,64,800	12,04,500	13.12	1225.00	0.28
Short-Covering ↓ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
PNB	10,03,94,000	9,78,32,000	-2.55	64.80	3.02
NATIONALUM	2,89,40,000	2,81,80,000	-2.63	44.35	4.48
ARVIND	51,36,000	49,98,000	-2.69	51.90	1.67
CANBK	1,31,34,000	1,26,12,000	-3.97	204.50	2.84
Fresh Shorts ↑ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
ICICIPRULI	62,76,000	73,08,000	16.44	421.00	-4.37
APOLLOHOSP	15,31,500	17,68,500	15.48	1476.30	-0.21
GAIL	3,78,34,060	4,26,56,000	12.74	128.90	-2.83
TATAGLOBAL	95,49,900	1,04,65,200	9.58	258.90	-2.30
Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
OFSS	1,60,350	1,59,000	-0.84	3013.00	-1.32
DISHTV	10,54,90,000	10,42,86,000	-1.14	23.45	-0.42
INFRATEL	70,90,000	70,02,000	-1.24	253.30	-0.28
MINDTREE	16,50,000	16,27,800	-1.35	683.00	-0.20

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