

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10818	10668	10743	10871	10946	11075	Sell	Neutral	Neutral
Sensex	36481	35939	36210	36690	36961	37440	Sell	Neutral	Neutral
Nifty Futures	10841	10687	10764	10885	10962	11083	Sell	Neutral	Neutral
Bank Nifty	27132	26540	26836	27344	27639	28147	Sell	Neutral	Neutral
CNX IT	15626	15447	15536	15653	15742	15859	Neutral	Neutral	Buy
CNX Midcap	15630	15332	15481	15749	15898	16165	Sell	Neutral	Sell
CNX Small Cap	5497	5389	5443	5542	5596	5695	Neutral	Neutral	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	36481.1	-642.2	-1.7
NIFTY	10817.6	-185.9	-1.7
MIDCAP	13386.9	-241.2	-1.8
SMLCAP	12855.4	-240.7	-1.8
BSEFMC	10908.2	-44.1	-0.4
AUTO	15783.4	-622.9	-3.8
POWER	1904.9	-26.8	-1.4
REALTY	1966.5	-75.2	-3.7
BSE IT	15903.8	-90.1	-0.6
BANDEX	30595.0	-812.0	-2.6
OILGAS	13231.4	-188.2	-1.4
METAL	8829.0	-246.5	-2.7

Currency Futures	Close	Pre. Pts	% Chg
26-Sep-19 EUR-INR	79.32	79.23	0.11
26-Sep-19 USD-INR	71.91	71.69	0.31
26-Sep-19 GBP-INR	89.24	89.20	0.04
26-Sep-19 JPY-INR	66.54	66.58	-0.06

Advance/ Decline	Adv	Dec	Un Ch.
NSE	513	1323	103
BSE	829	1696	147

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4271	5080	(808)
DII	3141	3055	86

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity bourses witnessed bloodbath on Tuesday, amid concerns over soaring crude prices following drone attacks on Saudi Arabia's oil facilities. After a negative start, indices remained sluggish for the entire day, as the Reserve Bank of India's Governor Shaktikanta Das said that India's current account & fiscal deficit could take a hit if oil prices continue to rise after an attack on Saudi Arabian oil facilities over the weekend. Some concerns also came with reports that lose-monetary policy alone cannot arrest the deepening slump, instead government must take demand-boosting measures, especially in rural areas, by frontloading expenditure primarily through the national rural employment scheme.

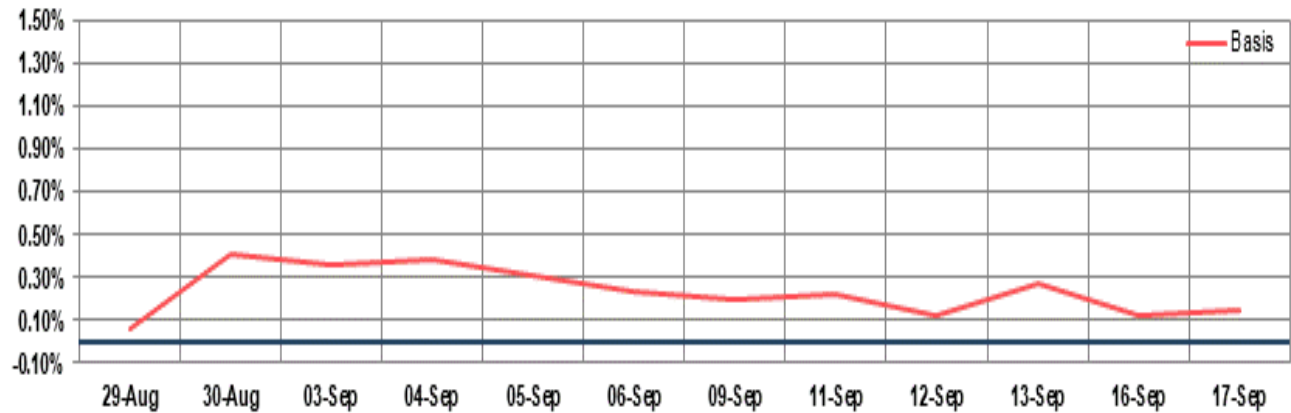
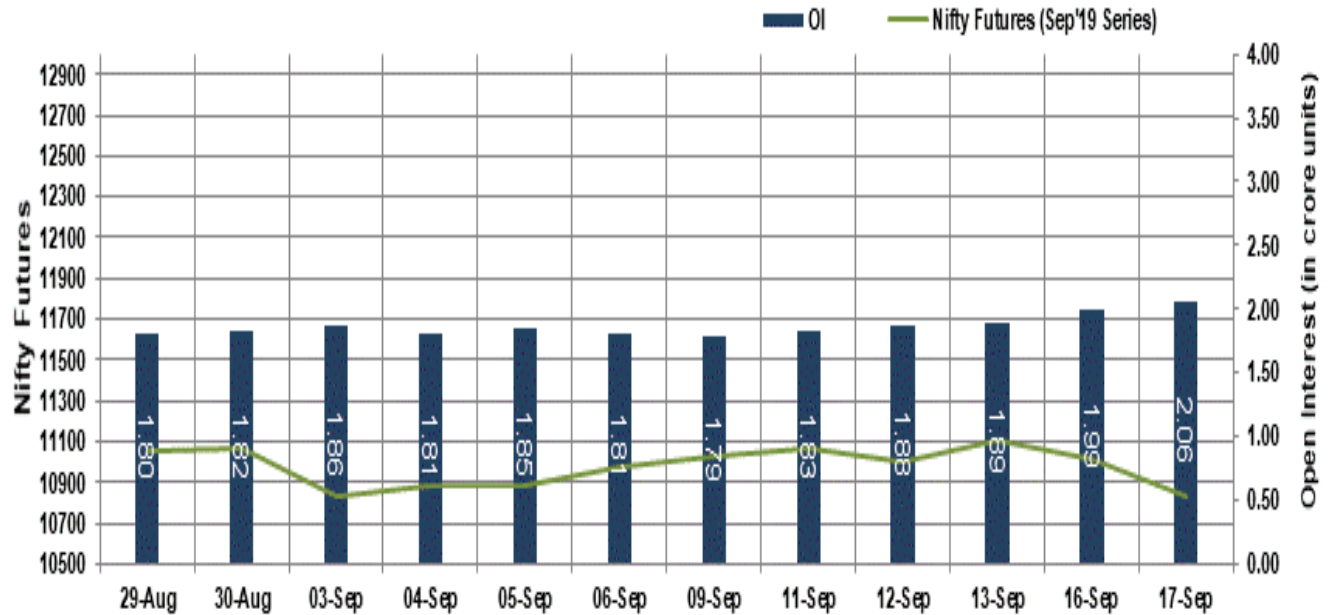
The markets extended losses during the second half of the trading session, after credit rating agency, India Ratings and Research (Ind-Ra) in its latest report stated that the recent set of measures to stimulate growth announced last week would yield only limited short-term benefits. It also said that the weakness in the economy has largely been caused by demand-side headwinds, which have been exacerbated by structural bottle-necks. Market participants paid no heed towards Commerce and Industry Minister Piyush Goyal's statement that India and the US are in continuous dialogue and working towards early resolution of trade related issues.

Market Turnover & FII Derivative Data

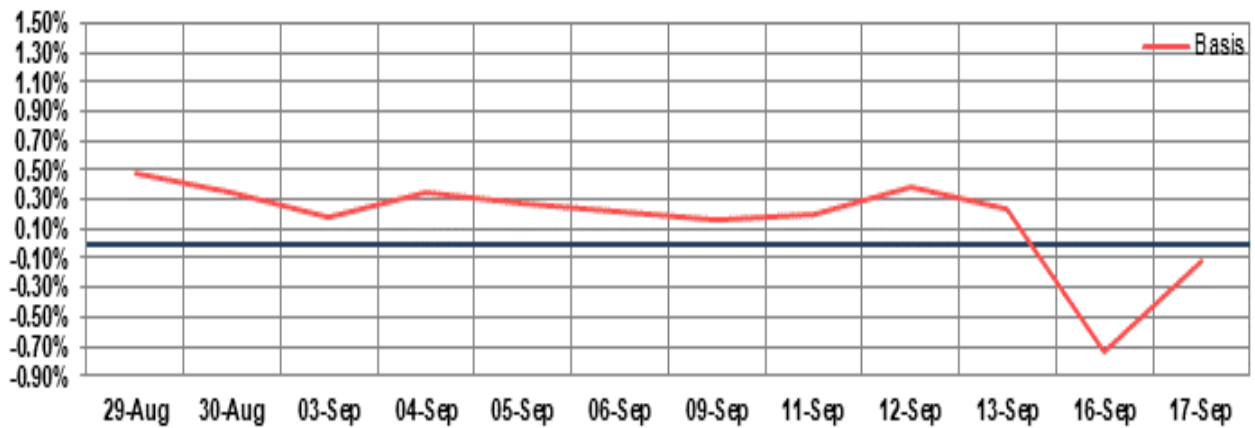
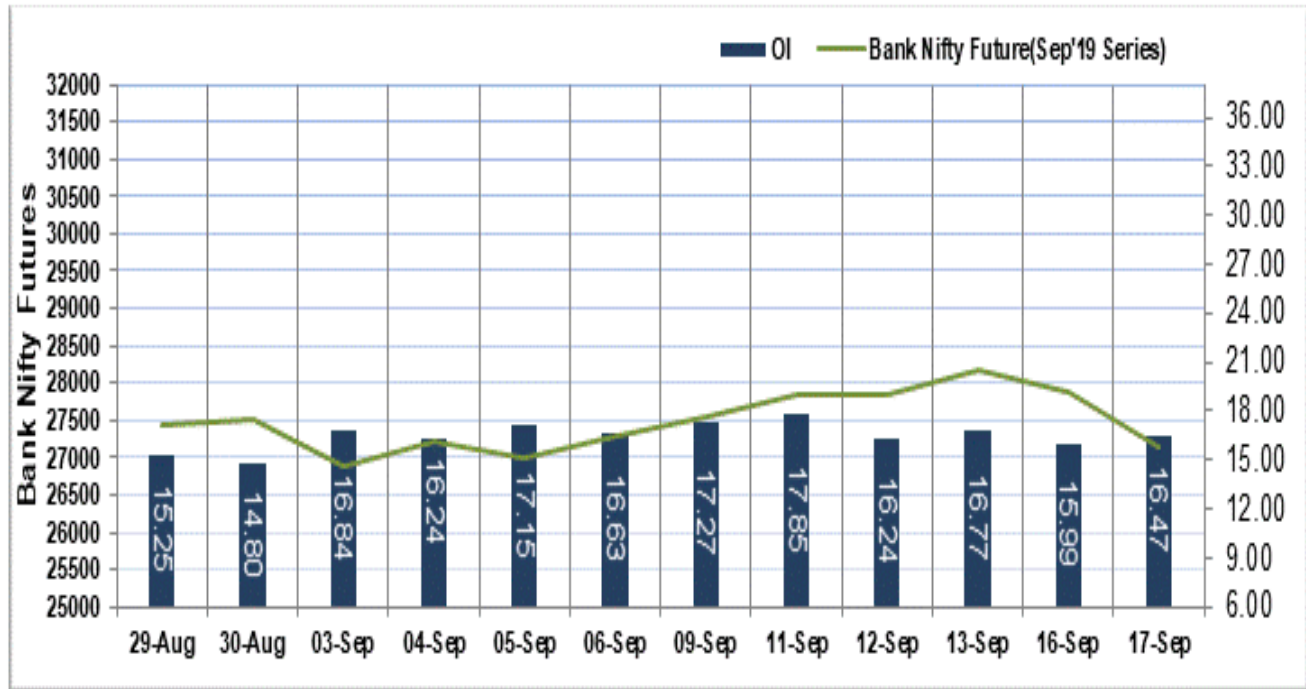
Market TO	Current	Previous	Net%
BSE CASH	2001	2221	(10)
NSE CASH	31652	29595	7
NSE FO	1366982	1016228	35

FII Derivatives	Buy	Sell	Net
Ind. Futures	4755.32	4163.14	592
Ind. Options	251814	2527145	(901)
Stk. Futures	13070	12705	365
Stk. Options	6366	6422	(56)

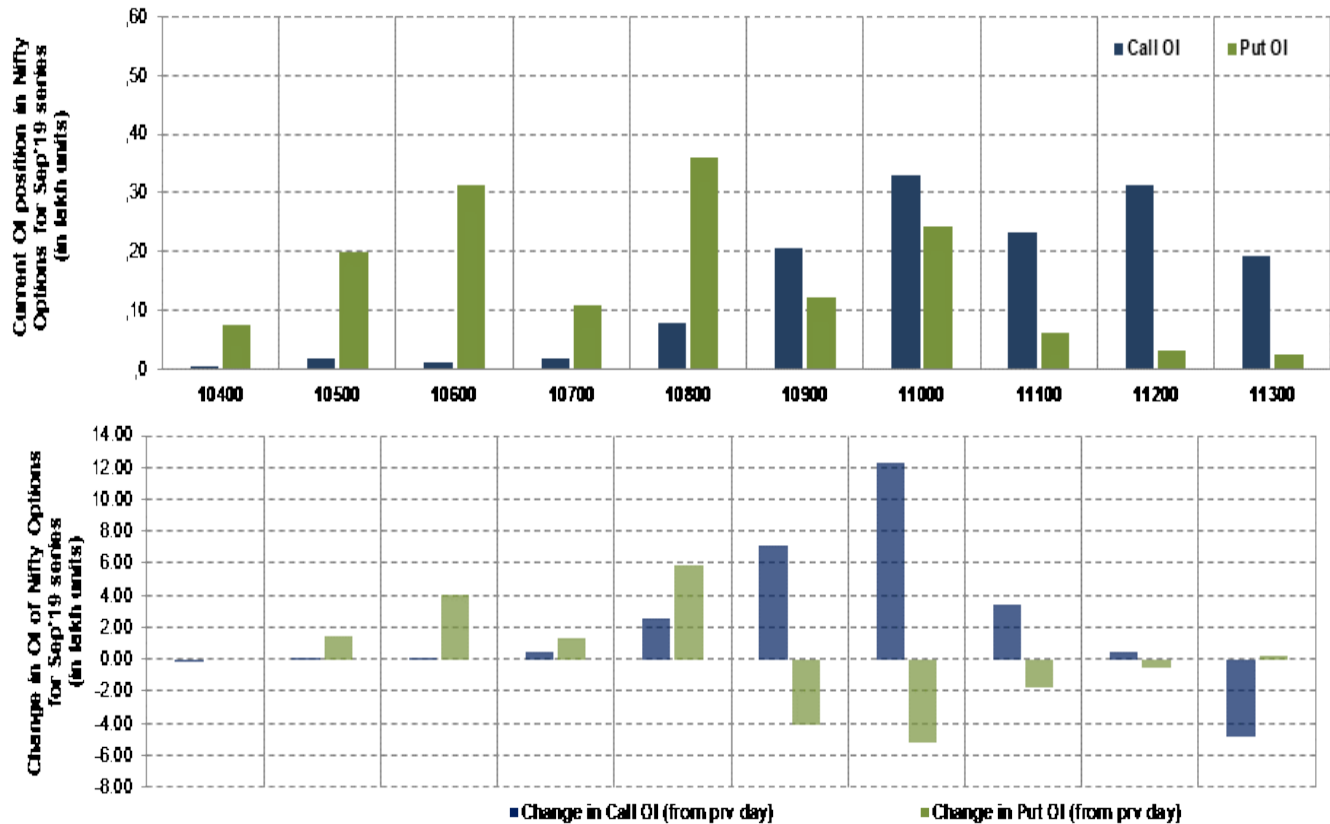
Nifty Futures



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 0.12 million in open interest.
- Among Nifty puts, 10,800 SP from the Sep month expiry was the most active put with an addition of 0.60 million open interests.
- The maximum OI outstanding for Calls was at 11,000 SP (3.30mn) and that for Puts was at 10,800 SP (3.62mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 17/09/19
Avg Avg



Nifty Cash prices have settled at 10817.60 down by 1.69 percent from the previous close. On the upper side it has resistance of 10900 and 10950 levels, while lower side it has support of 10750 and 10700 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
KAJARIACER	7,47,500	8,81,400	17.91	532.10	1.25
ARVIND	54,12,000	59,82,000	10.53	56.40	2.64
TITAN	89,00,250	95,22,750	6.99	1162.50	1.25
MARICO	1,23,94,200	1,28,49,200	3.67	381.15	0.03
Short-Covering ↓ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
MINDTREE	16,08,600	15,84,600	-1.49	685.00	0.17
ICICIPRULI	63,33,000	59,83,500	-5.52	418.00	0.48
-	-	-	-	-	-
-	-	-	-	-	-
Fresh Shorts ↑ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
SAIL	8,21,64,000	9,51,60,000	15.82	33.20	-0.45
ACC	23,50,800	26,30,400	11.89	1490.50	-2.56
IGL	36,41,000	40,50,750	11.25	333.20	-0.34
PIDILITIND	23,30,500	25,88,500	11.07	1324.00	-2.51
Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
DLF	4,18,09,600	4,00,98,800	-4.09	154.85	-4.47
RELCAPITAL	1,01,79,000	97,08,000	-4.63	34.75	-5.57
IDBI	2,11,80,000	1,98,84,000	-6.12	27.40	-2.66
TORNTPOWER	46,14,000	42,60,000	-7.67	277.95	-0.80

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