

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11848	11711	11779	11826	11894	11940	Buy	Neutral	Buy
Sensex	39592	39174	39383	39529	39738	39883	Buy	Neutral	Buy
Nifty Futures	11862	11717	11789	11840	11912	11963	Buy	Neutral	Buy
Bank Nifty	31162	30608	30885	31044	31321	31480	Buy	Neutral	Buy
CNX IT	16102	15969	16036	16145	16212	16321	Neutral	Buy	Buy
CNX Midcap	17644	17345	17495	17575	17724	17805	Neutral	Sell	Buy
CNX Small Cap	6208	6127	6167	6191	6231	6255	Neutral	Sell	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	39592.1	157.1	0.4
NIFTY	11847.6	51.1	0.4
MIDCAP	14799.2	124.8	0.9
SMLCAP	14174.8	66.3	0.5
BSEFMC	11362.1	-3.8	0.0
AUTO	17804.8	14.4	0.1
POWER	2095.1	44.2	2.2
REALTY	2151.9	31.5	1.5
BSE IT	15821.4	-104.3	-0.7
BANKEX	35008.1	307.8	0.9
OILGAS	14857.7	2.8	0.0
METAL	11264.4	315.1	2.9

Currency Futures	Close	Pre. Pts	% Chg
29-July-19 EUR-INR	79.33	79.56	-0.29
29-July-19 USD-INR	69.58	69.71	-0.18
29-July-19 GBP-INR	88.46	89.07	-0.68
29-July-19 JPY-INR	64.76	65.25	-0.76

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1082	703	115
BSE	1440	1059	160

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4267	4161	106
DII	3267	3319	(51)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity indices sustained their gaining rally for the second straight session on Wednesday, with Sensex and Nifty closing higher by around 0.40% each. The markets made a negative start of the day, amid Former RBI deputy governor Rakesh Mohan's statement that manufacturing growth is not consistent with India's overall Gross Domestic Product (GDP) growth figures. He noted that the country cannot grow at 8 percent without manufacturing sector posting 10 percent growth. But soon, markets staged recovery, taking support with exporters body Federation of Indian Export Organisations' (FIEO) statement that exports are likely to touch \$1 trillion in the next 3 years with the help of the government's focus to improve logistics, ease of doing business and modern trade infrastructure.

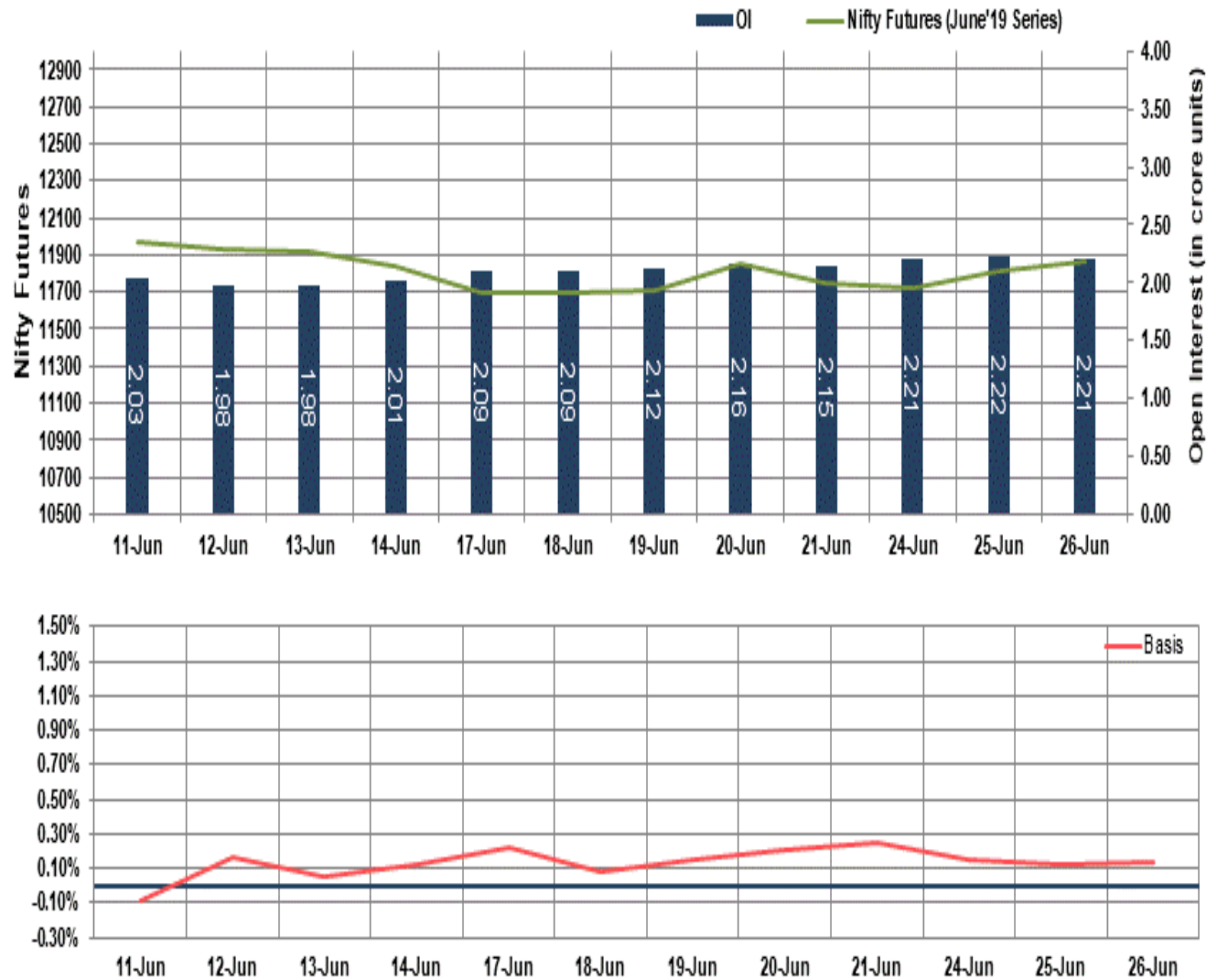
Key indices remained positive for the most part of the session to end in green terrain, as the Employees' State Insurance Corporation's (ESIC) gross payroll data showed that Job creation was slightly up at 10.88 lakh in April as compared with 10.77 lakh in the year-ago month. Gross new enrolments in 2018-19 stood at 1.49 crore, indicating that these many jobs were created in the financial year. Traders were also positive, as the Vice President Venkaiah Naidu made some suggestions to the Finance Minister with regard to the upcoming Budget. Among others, he stressed the need to take steps to protect agriculture and introduce structural changes. Naidu also suggested to the minister to undertake a review of the Import-Export Policy and protect the interests of the farming community.

Market Turnover & FII Derivative Data

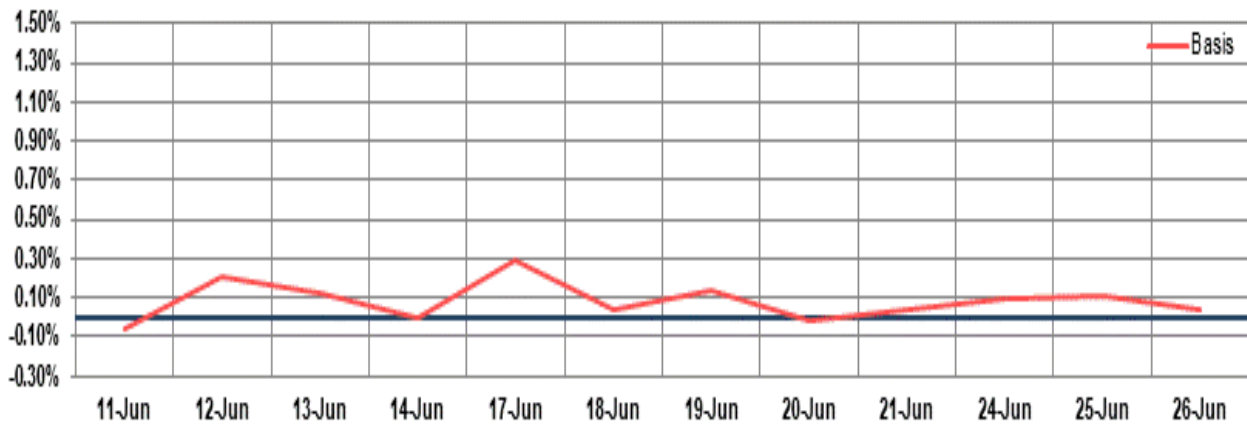
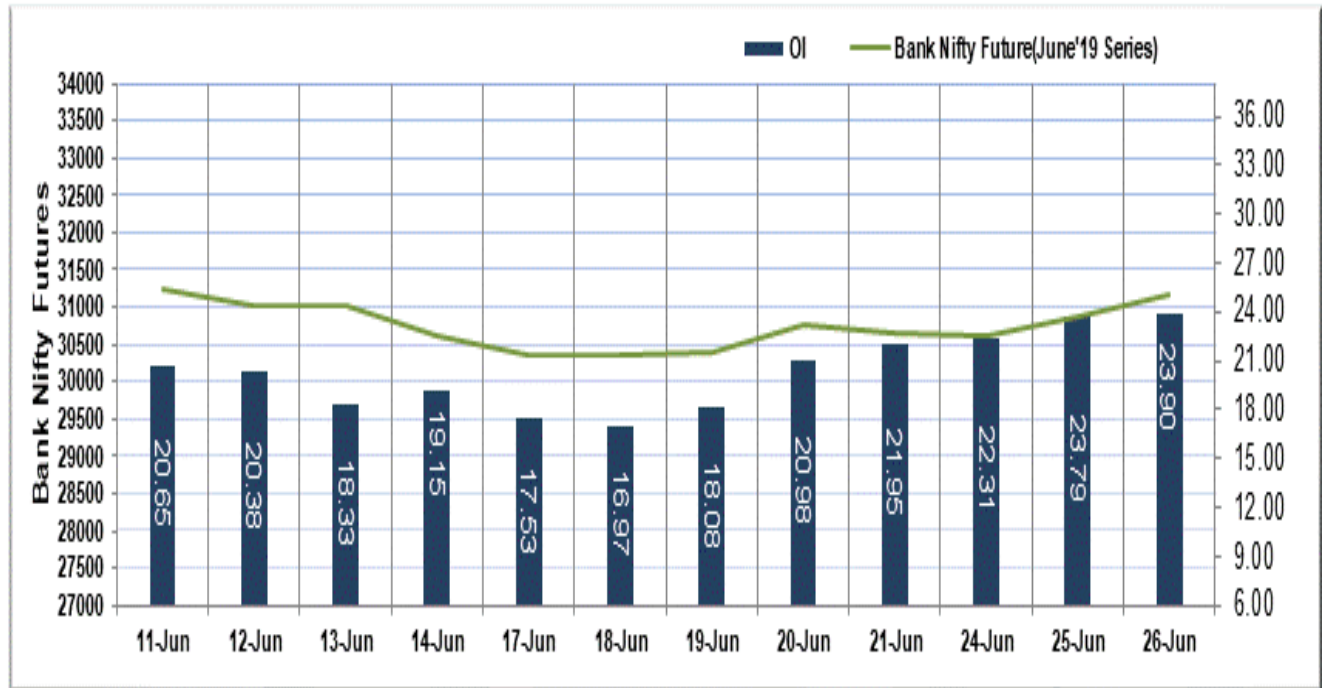
Market TO	Current	Previous	Net%
BSE CASH	2181	1851	18
NSE CASH	32451	31237	4
NSE FO	1338979	1158000	16

FII Derivatives	Buy	Sell	Net
Ind. Futures	7549	8388	(839)
Ind. Options	258752	259148	(397)
Stk. Futures	30942	30025	917
Stk. Options	3190	3086	104

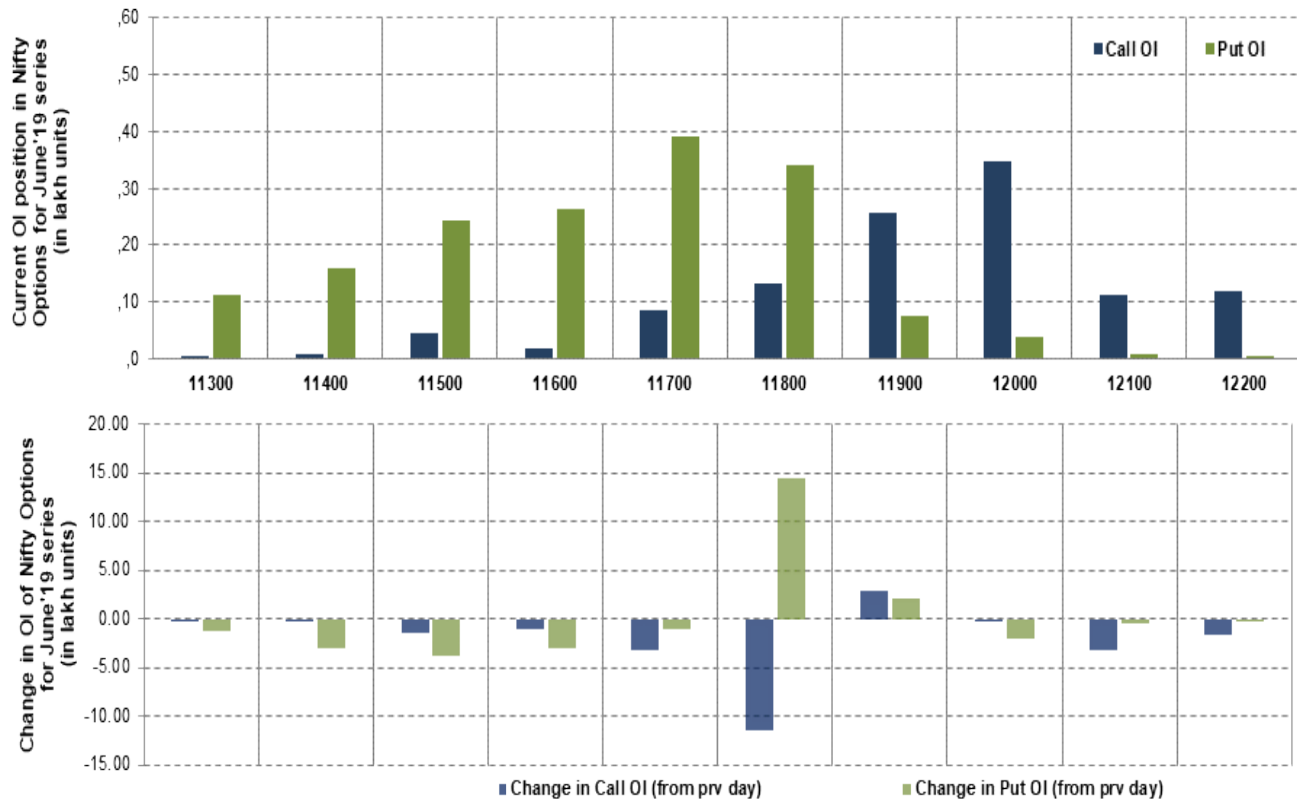
Nifty Futures



Bank Nifty Futures



Nifty Options

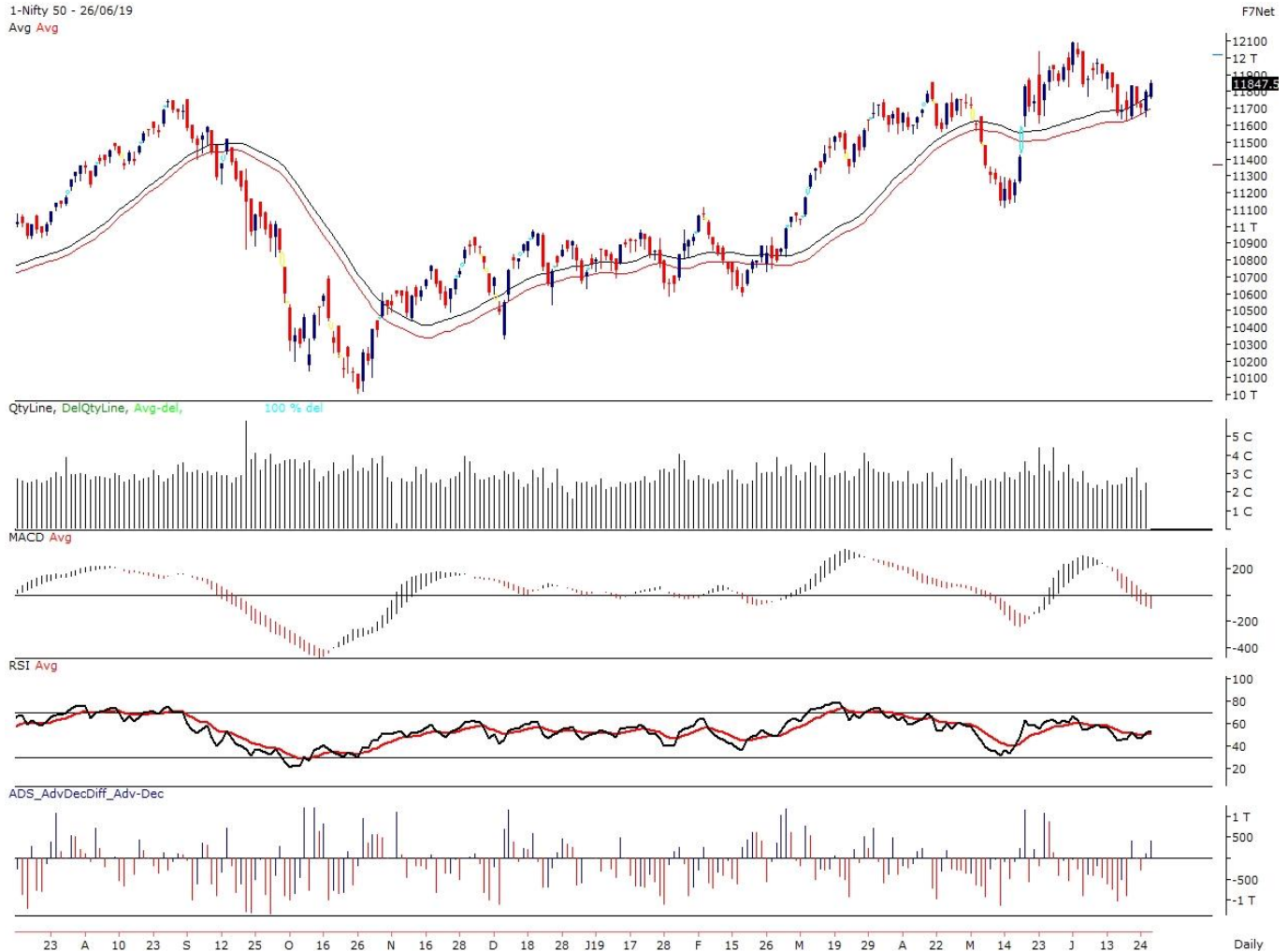


Note – Change in OI of Nifty Options refers to change from previous trading day
 Source-NSE, SIHL Derivatives Research (Institutional Equities)

- Among Nifty calls 12,000 SP from the June month expiry was the most active call with a reduction of 0.03 million in open interest.
- Among Nifty puts, 11,700 SP from the June month expiry was the most active put with a reduction of 0.11 million open interests.
- The maximum OI outstanding for Calls was at 12,000 SP (3.46mn) and that for Puts was at 11,700 SP (3.91mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 26/06/19
Avg Avg



Nifty Cash prices have settled at 11847.55 up by 0.43 percent from the previous close. On the upper side it has resistance of 11900 and 11950 levels, while lower side it has support of 11800 and 11750 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
TORNTPOWER	17,19,000	20,76,000	20.77	271.50	12.05
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Short-Covering ↓ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
LICHSGFIN	40,12,800	14,88,300	-62.91	558.20	1.22
EQUITAS	59,68,000	21,96,000	-63.20	120.40	0.17
DISHTV	42952000	15416000	-64.11	27.50	3.58
PETRONET	6222000	2178000	-65	245.60	1.47
Fresh Shorts ↑ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
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Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
DIVISLAB	16,08,800	6,90,800	-57.06	1597.30	-0.24
HDFC	1,04,32,000	44,10,500	-57.72	2173.05	-0.06
OFSS	1,06,800	41,100	-61.52	3189.25	-0.71
SRTRANSFIN	25,26,600	9,65,400	-61.79	1103.15	-1.39

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