

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11910	11778	11844	11881	11947	11984	Buy	Buy	Buy
Sensex	39687	39440	39563	39664	39787	39888	Buy	Buy	Buy
Nifty Futures	11941	11802	11871	11910	11979	12018	Buy	Buy	Buy
Bank Nifty	31283	30947	31115	31273	31441	31600	Buy	Buy	Buy
CNX IT	16074	15809	15941	16019	16152	16230	Neutral	Neutral	Buy
CNX Midcap	17750	17538	17644	17704	17810	17870	Buy	Neutral	Neutral
CNX Small Cap	6232	6181	6206	6231	6256	6281	Neutral	Sell	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	39816.5	130.0	0.3
NIFTY	11910.3	44.7	0.4
MIDCAP	14945.5	56.5	0.4
SMLCAP	14283.1	0.5	0.0
BSEFMC	11394.9	30.4	0.3
AUTO	18155.8	31.3	0.2
POWER	2133.7	16.9	0.8
REALTY	2217.5	-41.0	-1.8
BSE IT	15785.7	130.9	0.8
BANSEX	35082.2	-132.5	-0.4
OILGAS	14714.3	161.5	1.1
METAL	11150.7	51.5	0.5

Currency Futures	Close	Pre. Pts	% Chg
29-July-19 EUR-INR	78.36	78.73	-0.48
29-July-19 USD-INR	69.16	69.18	-0.03
29-July-19 GBP-INR	87.48	87.67	-0.21
29-July-19 JPY-INR	64.00	64.06	-0.09

Advance/ Decline	Adv	Dec	Un Ch.
NSE	835	951	105
BSE	1141	1350	154

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4093	4605	(512)
DII	1871	1730	141

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity indices staged late recovery after early fall on Tuesday's trading session, with Sensex and Nifty reclaiming their crucial levels of 39,800 and 11,900, respectively. After a cautious start, key indices entered into negative terrain, as the finance ministry said that Goods and Services Tax (GST) collection registered at Rs 99,939 crore in the month of June 2019. The growth was sluggish as compared to Rs 1,00,289 crore in May 2019. Adding more worries, the audit report of Comptroller and Auditor General of India (CAG) showed that total service tax arrears rose to Rs 1.66 lakh crore in 2017-18, up from Rs 1.18 lakh crore in the preceding financial year.

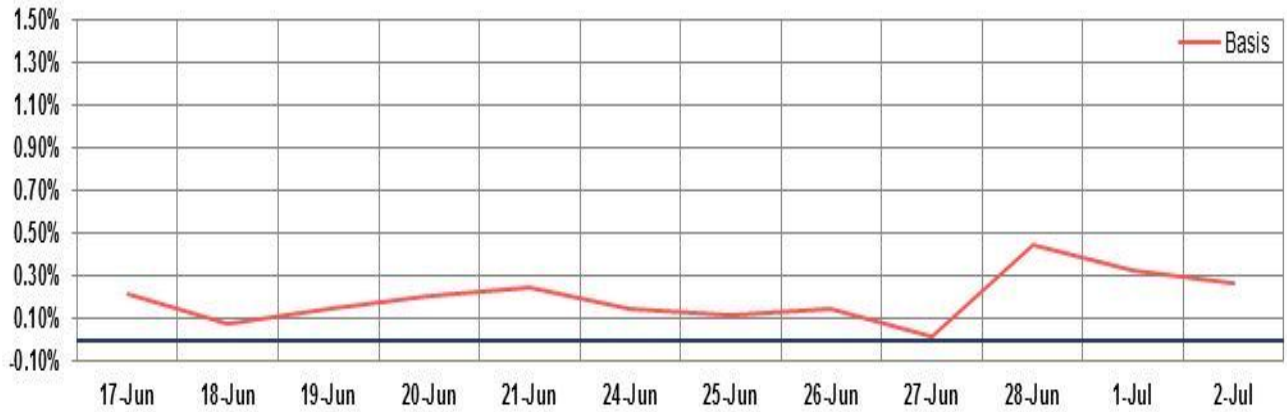
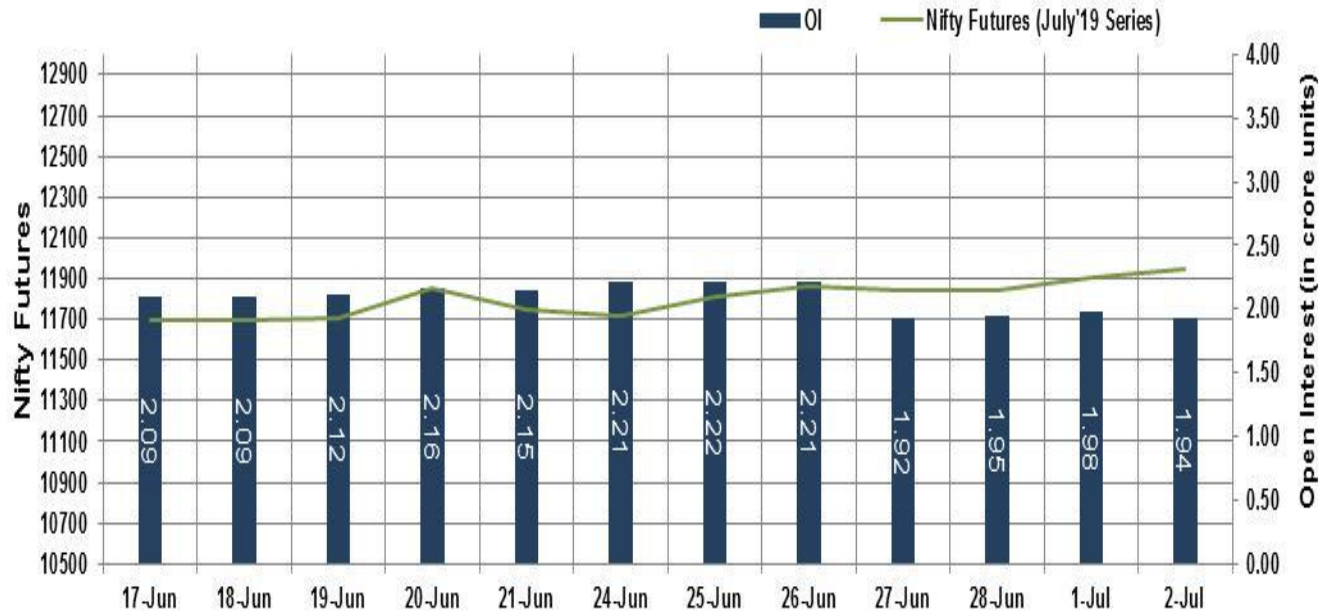
But in the second half of the day, benchmarks erased all of their losses to end in positive terrain. Domestic sentiments got boost, after Finance Minister Nirmala Sitharaman said economic growth is high on the agenda of the Narendra Modi 2.0 government and various steps are being taken to accelerate the GDP. Traders took some support with reports that the growth of India's eight core sectors has improved to 5.1% in May 2019 against 4.1% in the same month last year, helped by rise in output in steel and electricity. According to data released by the ministry of Commerce and Industry, the combined Index of eight core industries stood at 138.7 in May 2019.

Market Turnover & FII Derivative Data

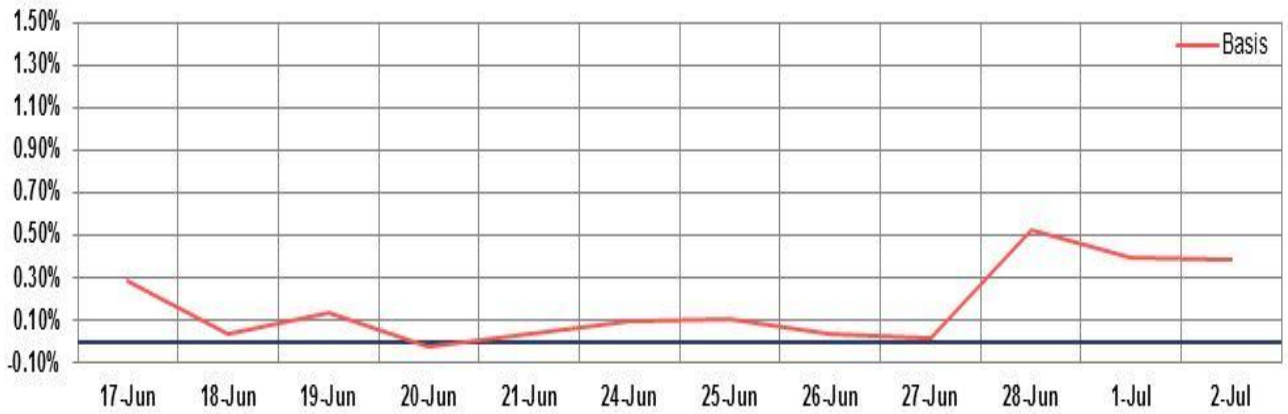
Market TO	Current	Previous	Net%
BSE CASH	1639	1654	(1)
NSE CASH	27769	26285	6
NSE FO	965185	591677	63

FII Derivatives	Buy	Sell	Net
Ind. Futures	1982	2107	(125)
Ind. Options	180312	179762	550
Stk. Futures	8868	8509	359
Stk. Options	3178	3137	42

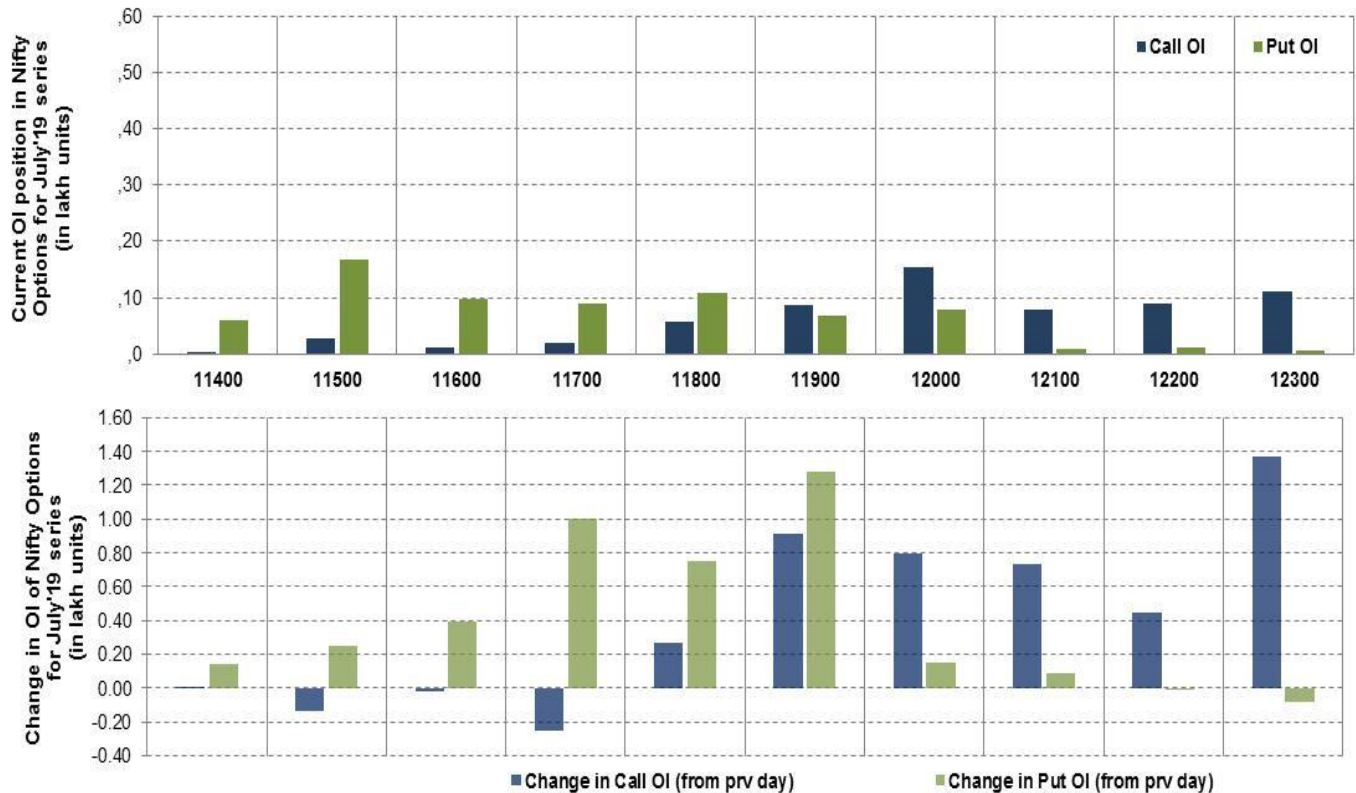
Nifty Futures



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 July month expiry was the most active call with an addition of 0.07 million in open interest.
- Among Nifty puts, 11,500 SP from the July month expiry was the most active put with an addition of 0.02 million open interests.
- The maximum OI outstanding for Calls was at 12,000 SP (1.53mn) and that for Puts was at 11,500 SP (1.67mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 02/07/19
 Avg Avg



Nifty Cash prices have settled at 11910.3 up by 0.38 percent from the previous close. On the upper side it has resistance of 11950 and 12000 levels, while lower side it has support of 11850 and 11800 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	4,062,000	4,416,000	8.71	302.40	3.86
IBULHSGFIN	16,222,400	17,178,400	5.89	646.10	3.63
JINDALSTEL	32,624,000	34,172,800	4.75	141.65	0.46
SRF	911,000	954,000	4.72	3086.55	1.61
Short-Covering ↓ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
BSOFT	2,504,100	2,397,000	-4.28	91.55	1.89
ONGC	56,891,250	54,030,000	-5.03	165.70	2.76
COLPAL	2,489,900	2,337,300	-6.13	1146.50	0.82
RELINFRA	13,364,000	12,480,000	-6.61	53.10	2.71
Fresh Shorts ↑ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
UPL	9,414,600	14,326,200	52.17	656.85	-30.95
BALKRISIND	2,000,800	2,479,200	23.91	740.30	-3.81
STAR	2,232,000	2,596,800	16.34	397.20	-3.84
INDUSINDBK	10,638,800	11,760,800	10.55	1420.05	-0.77
Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
SIEMENS	1,378,850	1,313,400	-4.75	1333.40	-0.27
BANKINDIA	28,320,000	26,928,000	-4.92	90.70	-0.66
UBL	1,242,500	1,180,200	-5.01	1357.70	-0.39
ESCORTS	6,685,800	6,322,800	-5.43	563.90	-1.26

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