

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11917	11858	11887	11916	11946	11974	Buy	Buy	Buy
Sensex	39839	39633	39736	39836	39939	40038	Buy	Buy	Buy
Nifty Futures	11951	11903	11927	11951	11975	12000	Buy	Buy	Buy
Bank Nifty	31382	31134	31258	31363	31487	31591	Buy	Buy	Buy
CNX IT	15928	15786	15857	15977	16048	16168	Sell	Neutral	Buy
CNX Midcap	17820	17692	17756	17799	17863	17906	Buy	Neutral	Neutral
CNX Small Cap	6253	6215	6234	6247	6266	6279	Neutral	Sell	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	39839.3	22.8	0.1
NIFTY	11916.8	6.5	0.1
MIDCAP	14961.9	16.4	0.1
SMLCAP	14320.0	36.9	0.3
BSEFMC	11442.0	47.1	0.4
AUTO	18139.9	-15.9	-0.1
POWER	2143.8	10.0	0.5
REALTY	2234.4	16.9	0.8
BSE IT	15650.6	-135.1	-0.9
BANKEKX	35189.6	107.4	0.3
OILGAS	14740.8	26.6	0.2
METAL	11150.9	0.2	0.0

Currency Futures	Close	Pre. Pts	% Chg
29-July-19 EUR-INR	78.23	78.36	-0.15
29-July-19 USD-INR	69.09	69.16	-0.09
29-July-19 GBP-INR	87.03	87.48	-0.52
29-July-19 JPY-INR	64.27	64.00	0.42

Advance/ Decline	Adv	Dec	Un Ch.
NSE	956	812	115
BSE	1295	1195	162

FII/DII Capital Mkt*	Buy	Sell	Net
FII	3331	3721	(390)
DII	2777	2490	288

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity indices ended volatile session in green terrain on Wednesday, with Sensex and Nifty keeping their heads above crucial psychological levels of 39,800 and 11,900, respectively. Markets made a cautious start of day, as the finance minister stated that India's state-owned banks had classified Rs 1.50 trillion (\$21.76 billion) worth of loans as wilful defaults in 2018-19, with the biggest lender State Bank of India accounting for nearly a third. Adding worries among traders, India's services sector activity contracted in the month of June, as weak sales, competitive pressures and unfavourable taxation all hampered output. As per the survey report, the seasonally adjusted Nikkei Services Business Activity Index eased to 49.6 in June from 50.2 in May.

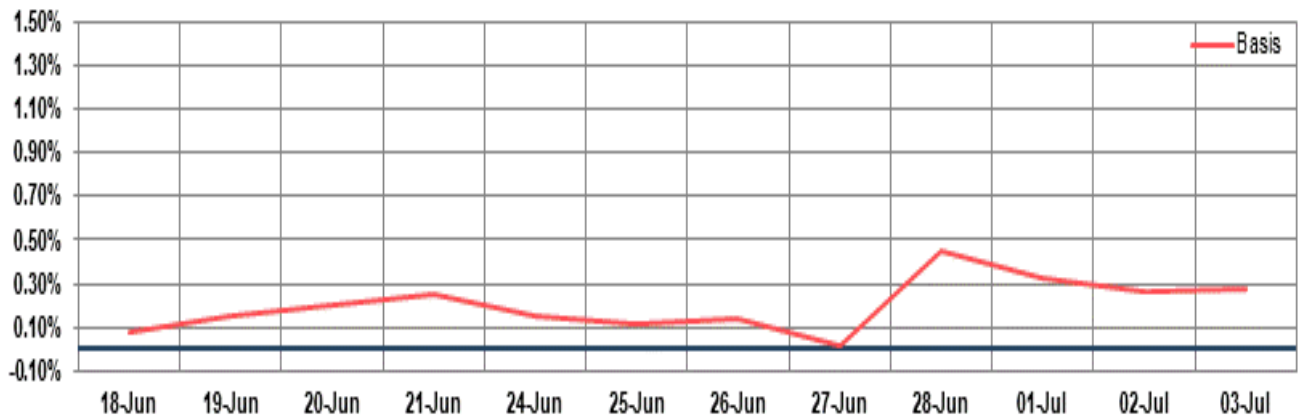
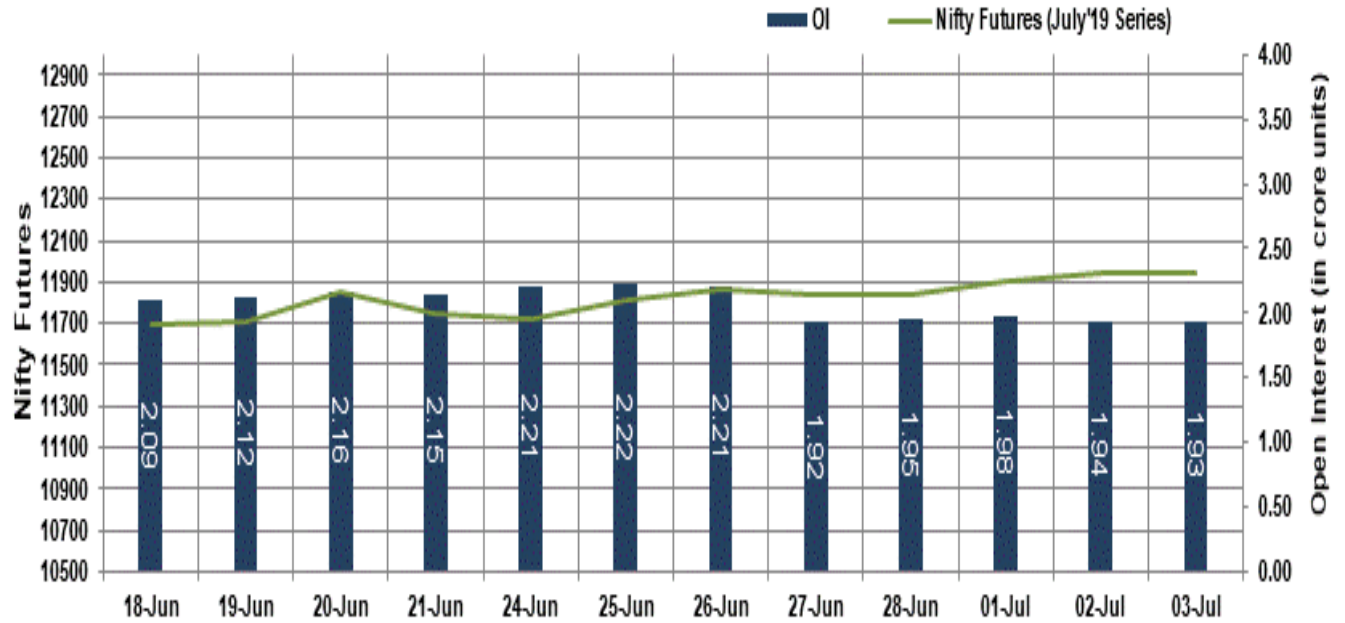
However, bourses remained in green for the most part of the day and ended higher, amid reports that Commerce Minister Piyush Goyal took a decision to set up a Cooperative Sector Exports Promotion Forum (CSEPF) under the National Cooperative Development Corporation (NCDC) which will work with 20 states and union territories in the area of export to achieve an agriculture export target of \$60 billion by 2022. Some support also came with after Union Minister of Skill Development and Entrepreneurship Mahendra Nath Pandey said that in coming months about 2.5 lakh new jobs will be created in the IT sector through the comprehensive skill development programme.

Market Turnover & FII Derivative Data

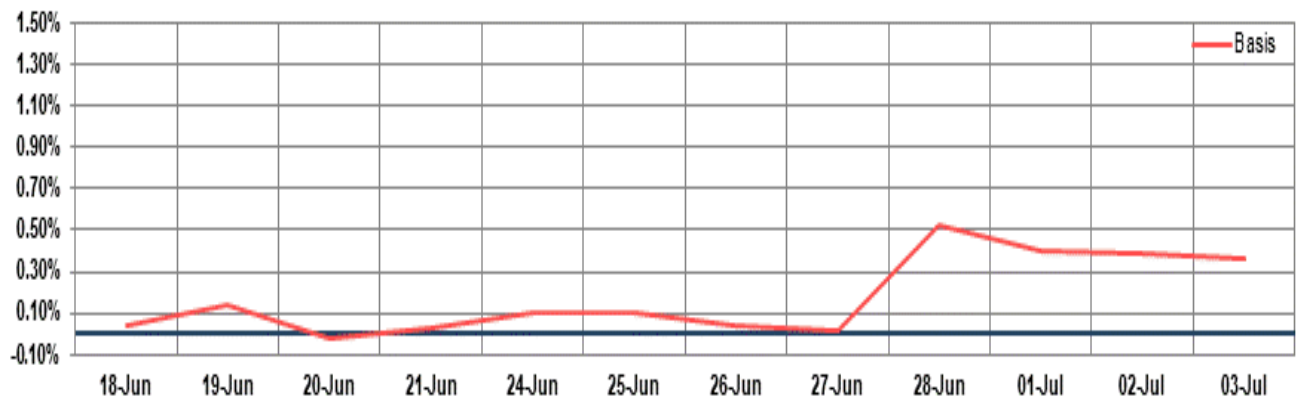
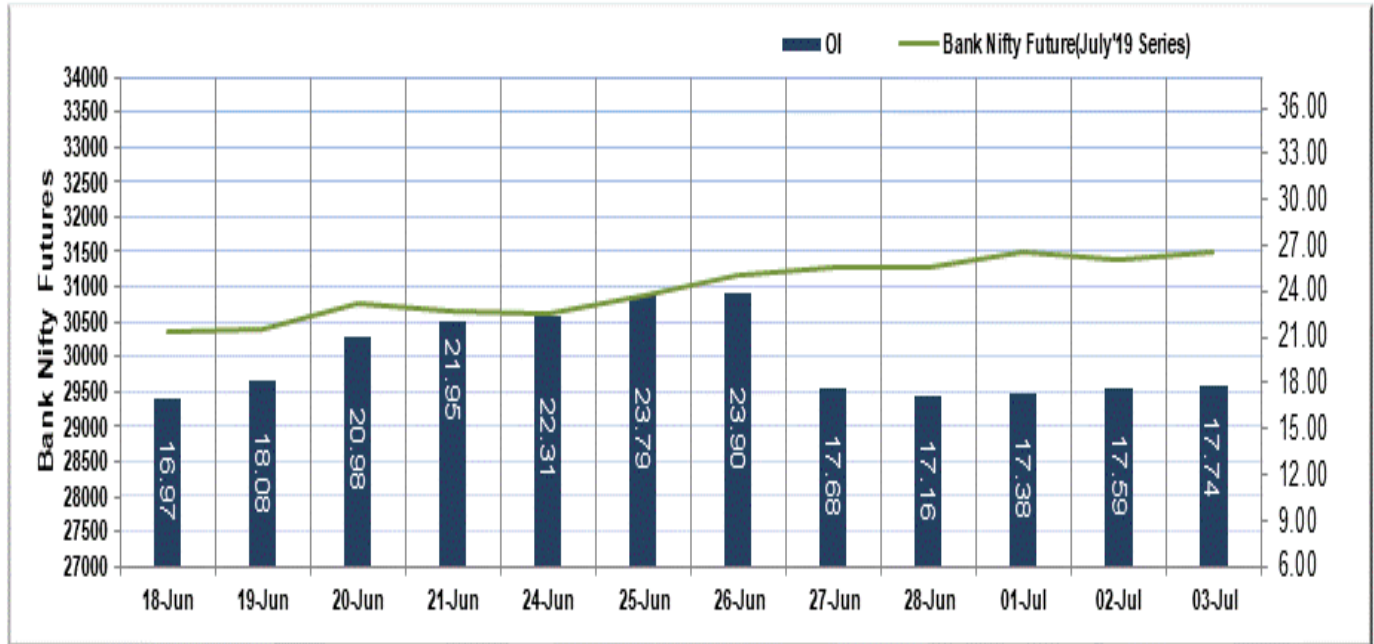
Market TO	Current	Previous	Net%
BSE CASH	1712	1639	4
NSE CASH	27873	27769	0
NSE FO	980052	965185	2

FII Derivatives	Buy	Sell	Net
Ind. Futures	1580	1572	7
Ind. Options	181835	182078	(243)
Stk. Futures	8859	8398	461
Stk. Options	3039	3026	13

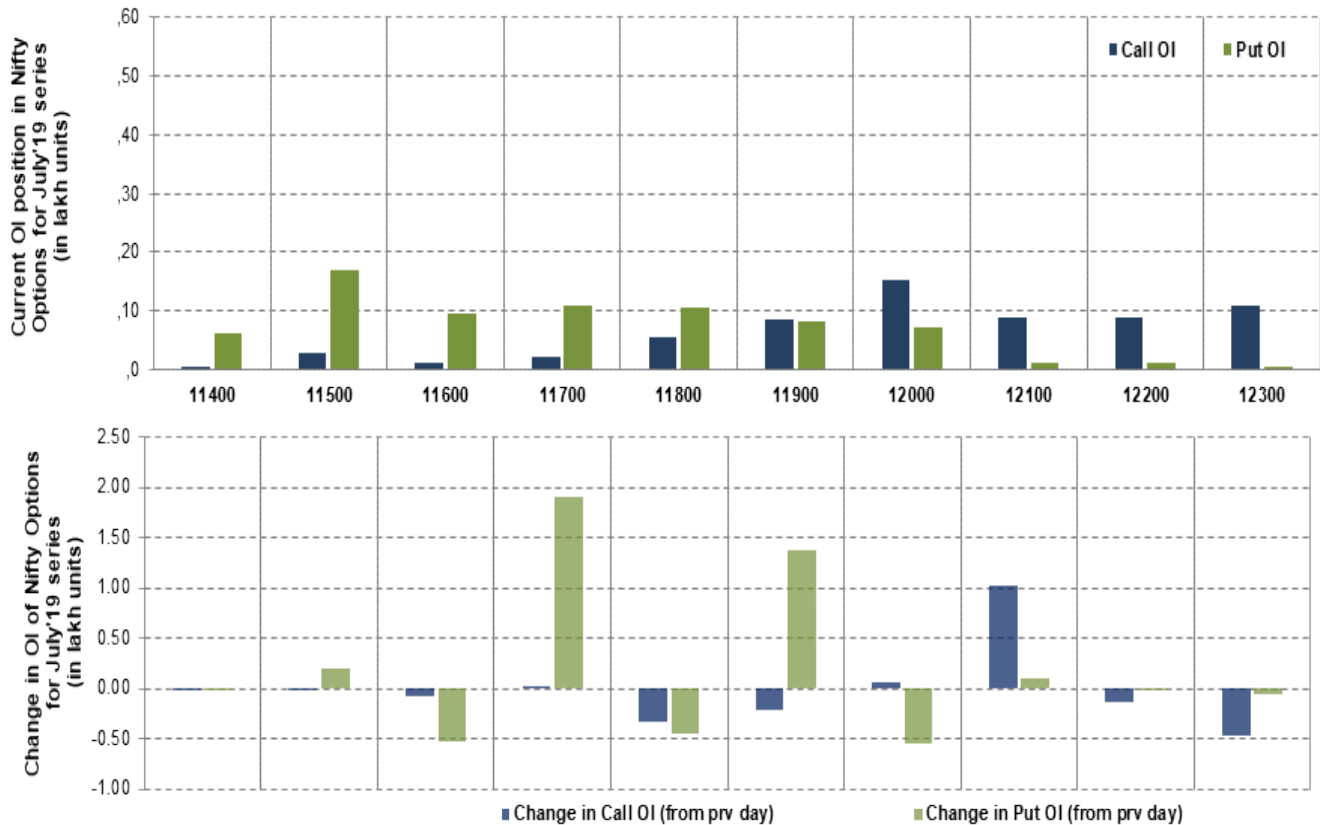
Nifty Futures



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 (1.54mn) and that for Puts was at 11,500 SP (1.70mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 03/07/19
Avg Avg



Nifty Cash prices have settled at 11916.75 marginally up by 0.05 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
JUSTDIAL	24,40,200	27,09,000	11.02	775.85	4.80
JUBLFOOD	26,47,500	28,93,500	9.29	1240.45	0.32
ARVIND	64,62,000	69,60,000	7.71	67.60	3.05
IBULHSGFIN	1,71,78,400	1,83,40,000	6.76	695.05	7.58
Short-Covering ↓ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
BERGEPAIN	26,37,800	25,03,600	-5.09	318.60	0.27
DHFL	2,14,68,000	2,03,40,000	-5.25	72.35	10.71
ONGC	5,40,30,000	5,08,53,750	-5.88	166.80	0.66
TORNTPOWER	44,16,000	41,01,000	-7.13	310.40	2.65
Fresh Shorts ↑ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
IGL	40,83,750	55,96,250	37.04	304.30	-2.84
RELCAPITAL	1,29,57,000	1,51,05,000	16.58	54.00	-0.64
MGL	8,37,000	9,57,000	14.34	822.00	-0.89
NIITTECH	9,52,500	10,30,500	8.19	1330.15	-0.47
Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
UPL	1,43,26,200	1,40,32,800	-2.05	654.50	-0.36
ACC	21,75,600	21,26,800	-2.24	1569.85	-0.36
SRF	9,54,000	9,30,750	-2.44	3051.65	-1.13
CUMMINSIND	16,28,200	15,88,300	-2.45	768.75	-0.11

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