

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11947	11901	11924	11947	11969	11992	Buy	Buy	Buy
Sensex	39908	39794	39851	39915	39972	40036	Buy	Buy	Buy
Nifty Futures	11979	11917	11948	11973	12004	12030	Buy	Buy	Buy
Bank Nifty	31472	31322	31397	31503	31577	31683	Buy	Buy	Buy
CNX IT	15942	15848	15895	15944	15991	16040	Sell	Neutral	Buy
CNX Midcap	17814	17729	17771	17837	17880	17945	Buy	Neutral	Neutral
CNX Small Cap	6284	6249	6266	6280	6298	6312	Neutral	Sell	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	39908.1	68.8	0.2
NIFTY	11946.8	30.0	0.3
MIDCAP	14933.5	-28.4	-0.2
SMLCAP	14337.0	17.0	0.1
BSEFMC	11484.1	42.2	0.4
AUTO	18207.3	67.5	0.4
POWER	2148.5	4.8	0.2
REALTY	2254.1	19.7	0.9
BSE IT	15663.5	13.0	0.1
BANKEX	35290.8	101.2	0.3
OILGAS	14785.3	44.4	0.3
METAL	11025.7	-125.2	-1.1

Currency Futures	Close	Pre. Pts	% Chg
29-July-19 EUR-INR	77.75	78.23	-0.62
29-July-19 USD-INR	68.72	69.09	-0.55
29-July-19 GBP-INR	86.56	87.03	-0.53
29-July-19 JPY-INR	63.88	64.27	-0.61

Advance/ Decline	Adv	Dec	Un Ch.
NSE	919	86	125
BSE	1246	1200	173

FII/DII Capital Mkt*	Buy	Sell	Net
FII	3038	3067	(29)
DII	2811	2753	59

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity benchmarks cherished the economic survey on Thursday, with Sensex and Nifty closing higher by 69 and 30 points, respectively. After a firm start, key indices remained positive for the whole day, with Steel Minister Dharmendra Pradhan's statement that 'we are working on a mission mode to build India into a \$5 trillion economy as envisioned by Prime Minister Narendra Modi.' Adding more comfort among market participants, Commerce & Industry Minister Piyush Goyal said that India will get additional \$217 million of revenue from the retaliatory tariffs it imposed on 28 American products.

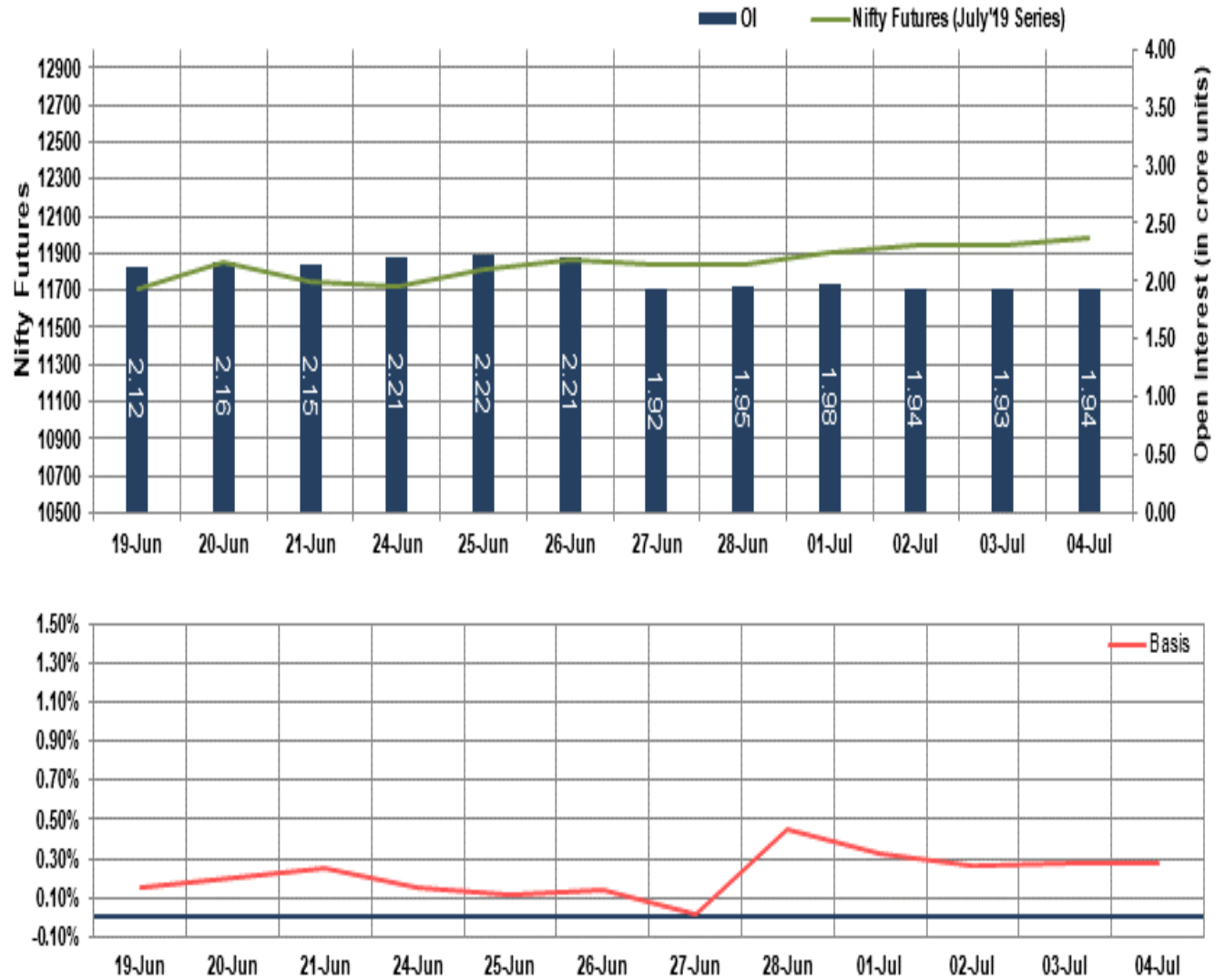
Despite some volatility, markets managed to hold their gains, as the economic survey predicated 7% Gross Domestic Product (GDP) growth for FY20 on stable macro-economic conditions. Traders remained positive with the United Nations Conference on Trade and Development's (UNCTAD) annual World Investment Report (WIR), which found that Foreign Direct Investment (FDI) into Bahrain and India rose to \$1.5 billion and \$42 billion respectively in 2018. India's \$42 billion also represented a 6% rise from the previous year, as well as the largest share of South Asia's \$54 billion total.

Market Turnover & FII Derivative Data

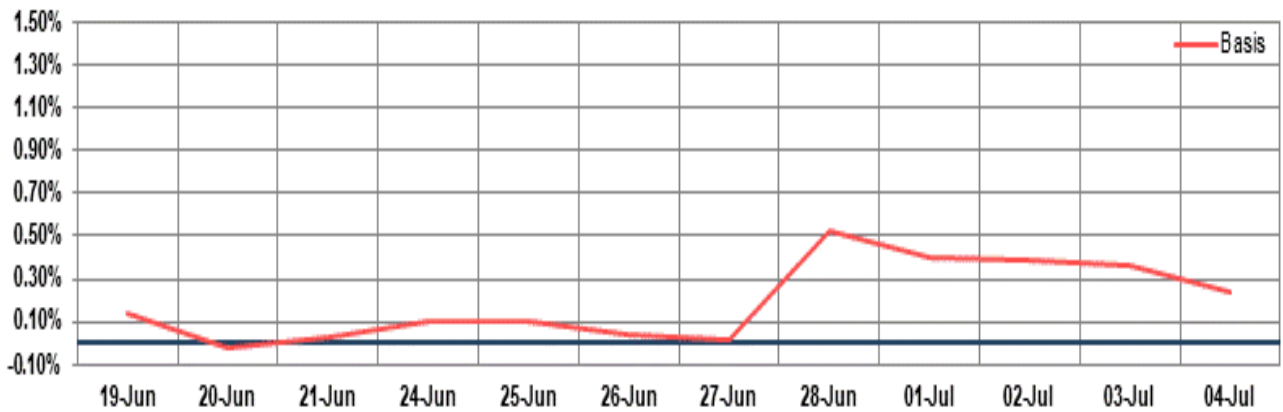
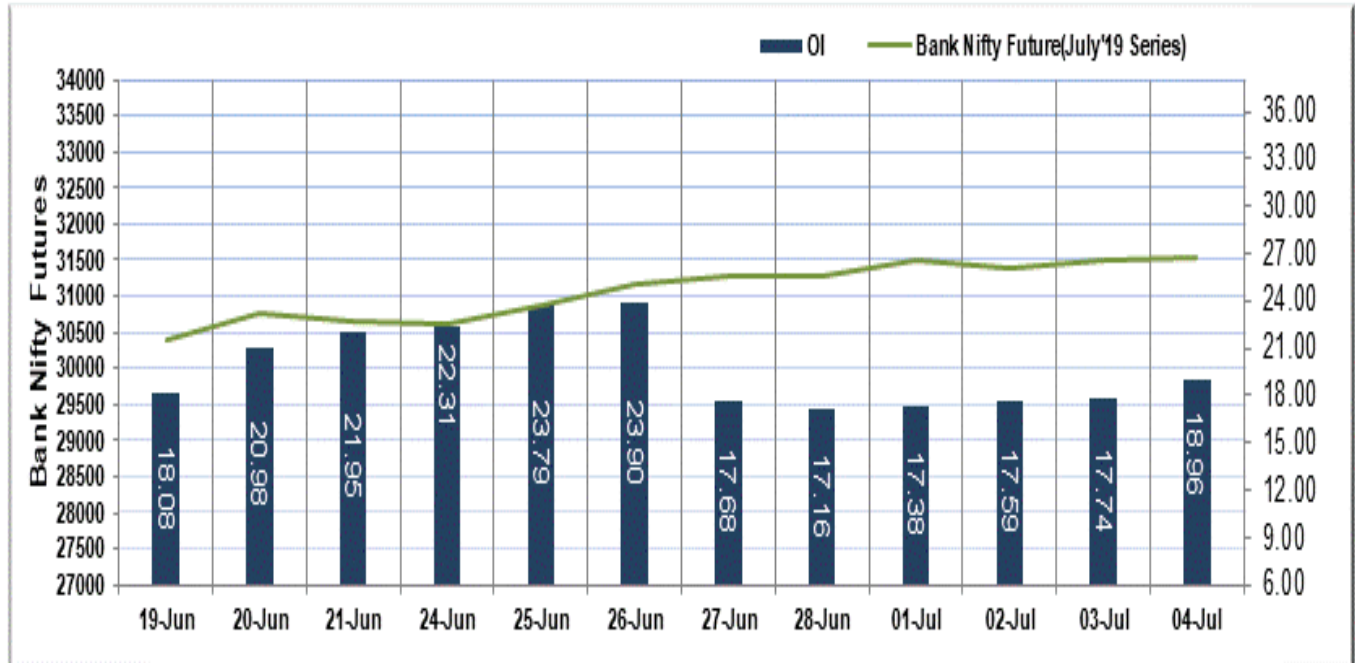
Market TO	Current	Previous	Net%
BSE CASH	2085	1712	22
NSE CASH	29996	27873	8
NSE FO	1971511	980052	101

FII Derivatives	Buy	Sell	Net
Ind. Futures	2203	2207	(4)
Ind. Options	246852	246088	764
Stk. Futures	9202	8889	313
Stk. Options	3652	3667	(15)

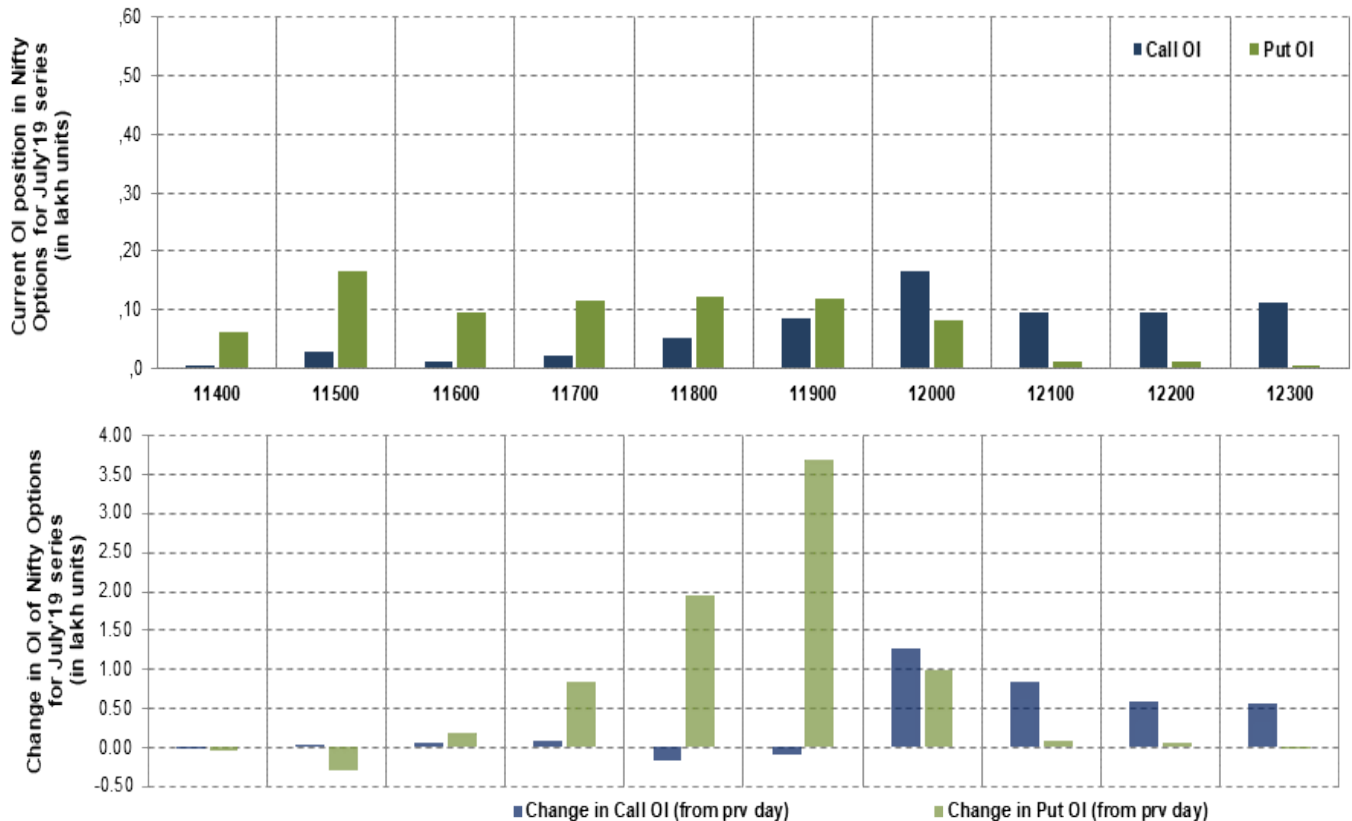
Nifty Futures



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 0.13 million in open interest.
- Among Nifty puts, 11,500 SP from the July month expiry was the most active put with a reduction of 0.03 million open interests.
- The maximum OI outstanding for Calls was at 12,000 SP (1.70mn) and that for Puts was at 11,500 SP (1.70mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 04/07/19
Avg Avg



Nifty Cash prices have settled at 11946.75 up by 0.25 percent from the previous close. On the upper side it has resistance of 12050 and 12200 levels, while lower side it has support of 11850 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
AMARAJABAT	11,27,700	12,28,500	8.94	647.05	2.76
BANKINDIA	2,63,04,000	2,80,26,000	6.55	94.90	1.93
ADANIENT	2,78,20,000	2,90,80,000	4.53	156.20	0.13
IGL	55,96,250	58,32,750	4.23	304.45	0.05
Short-Covering ↓ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
GAIL	2,54,19,180	2,41,44,350	-5.02	309.45	0.68
SIEMENS	13,07,350	12,27,600	-6.10	1362.15	1.67
RELCAPITAL	1,51,05,000	1,40,64,000	-6.89	54.45	0.83
DLF	4,64,49,200	4,32,12,400	-6.97	193.30	0.23
Fresh Shorts ↑ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
PEL	29,79,532	32,69,150	9.72	1932.50	-4.07
APOLLOHOSP	13,57,500	14,39,000	6.00	1334.35	-1.18
STAR	25,89,600	27,26,400	5.28	393.95	-0.89
ENGINERSIN	75,21,000	78,75,200	4.71	120.75	-1.75
Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
PVR	5,59,600	5,41,200	-3.29	1692.85	-0.05
TATAPOWER	5,54,31,000	5,31,99,000	-4.03	72.45	-2.09
HEXAWARE	24,34,500	23,28,000	-4.37	374.75	-1.70
TORNTPOWER	41,01,000	38,58,000	-5.93	304.95	-1.76

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