

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11663	11539	11601	11636	11697	11732	Neutral	Neutral	Buy
Sensex	39131	38721	38824	39050	39255	39379	Neutral	Neutral	Buy
Nifty Futures	11659	11532	11595	11634	11697	11736	Neutral	Neutral	Buy
Bank Nifty	30571	30340	30455	30545	30661	30750	Sell	Neutral	Buy
CNX IT	15580	15483	15532	15581	15630	15679	Neutral	Neutral	Buy
CNX Midcap	17137	16908	17022	17084	17198	17259	Neutral	Sell	Neutral
CNX Small Cap	6039	5999	6019	6033	6053	6068	Sell	Sell	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	39131.0	234.3	0.6
NIFTY	11662.6	74.3	0.6
MIDCAP	14565.0	99.2	0.7
SMLCAP	13726.5	37.4	0.3
BSEFMC	11210.7	88.7	0.8
AUTO	17440.2	117.9	0.7
POWER	2042.0	29.7	1.5
REALTY	2204.2	42.7	2.0
BSE IT	15576.1	-58.7	-0.4
BANKEX	34426.5	171.0	0.5
OILGAS	14328.4	233.6	1.7
METAL	10623.9	90.3	0.9

Currency Futures	Close	Pre. Pts	% Chg
29-July-19 EUR-INR	77.33	77.50	-0.21
29-July-19 USD-INR	68.79	68.63	0.24
29-July-19 GBP-INR	85.59	86.23	-0.75
29-July-19 JPY-INR	63.78	63.70	0.12

Advance/ Decline	Adv	Dec	Un Ch.
NSE	872	950	106
BSE	1140	1327	164

FII/DII Capital Mkt*	Buy	Sell	Net
FII	3709	4154	(445)
DII	3521	2883	638

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity indices remained in good mood on Tuesday, with Sensex and Nifty closing above their crucial psychological levels of 39,100 and 11,650, respectively. Markets made a cautious start of the day, as India's exports fell by 9.71% in the month of June 2019 over the same period in the previous year, due to a fall in shipments of gems and jewellery, engineering goods and petroleum products. However, markets soon staged sharp recovery, taking support with Finance Minister Nirmala Sitharaman's statement that GST collection of states and union territories (UTs) increased to Rs 5.18 lakh crore in the full financial year 2018-19, up from Rs 2.91 lakh crore collected in nine months of 2017-18.

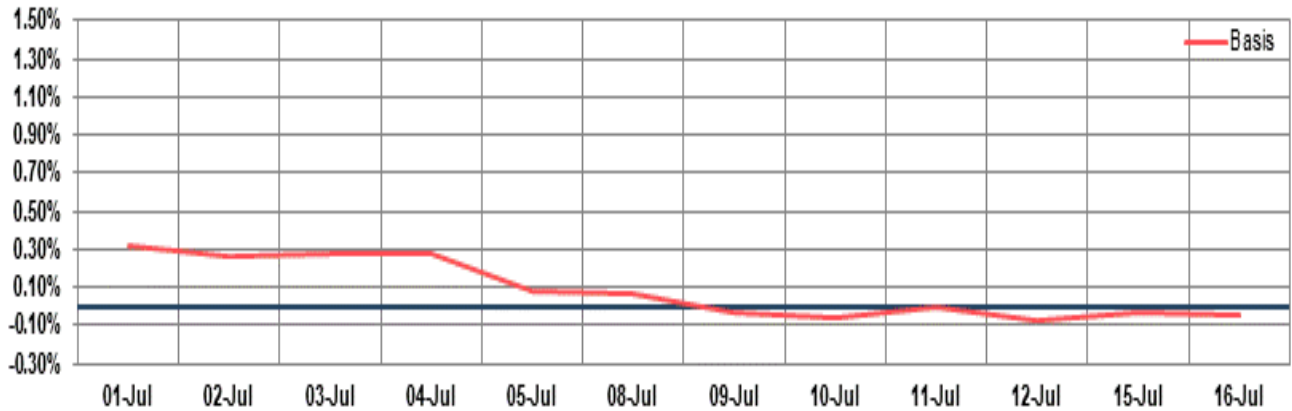
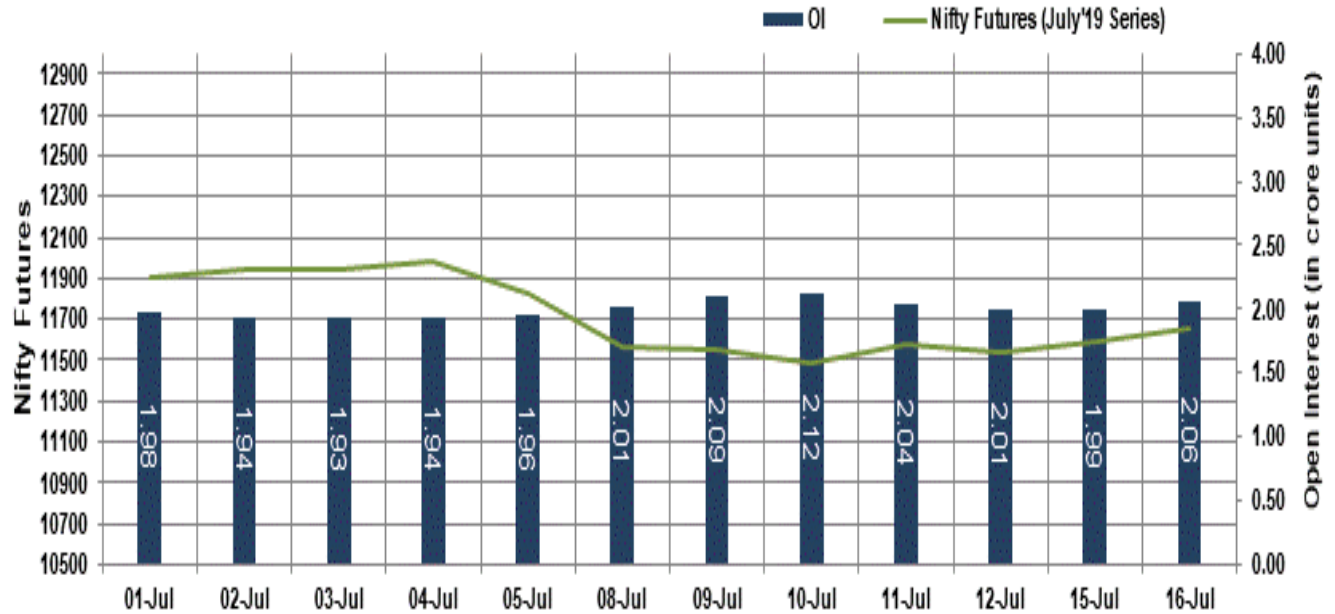
Key indices extended their gains in the last hour of the trade, tracking firm European markets. The street remained positive with Commerce and Industry Minister Piyush Goyal's statement that India is open to ideas from all sides to strengthen investors' confidence so that they can invest and participate in the country's development. He added that the government aims to give confidence to international investors, with the best of technologies, to come to India and invest. Some support also came with a private report stating that domestic catalysts suggest a largely positive outlook for the bond market in the short-term, despite the recent correction in Indian bond yields.

Market Turnover & FII Derivative Data

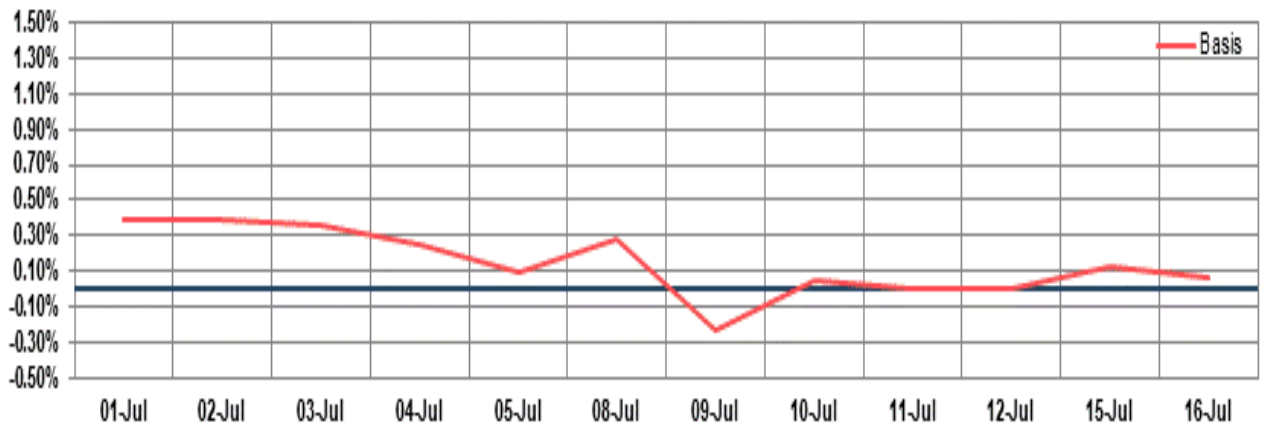
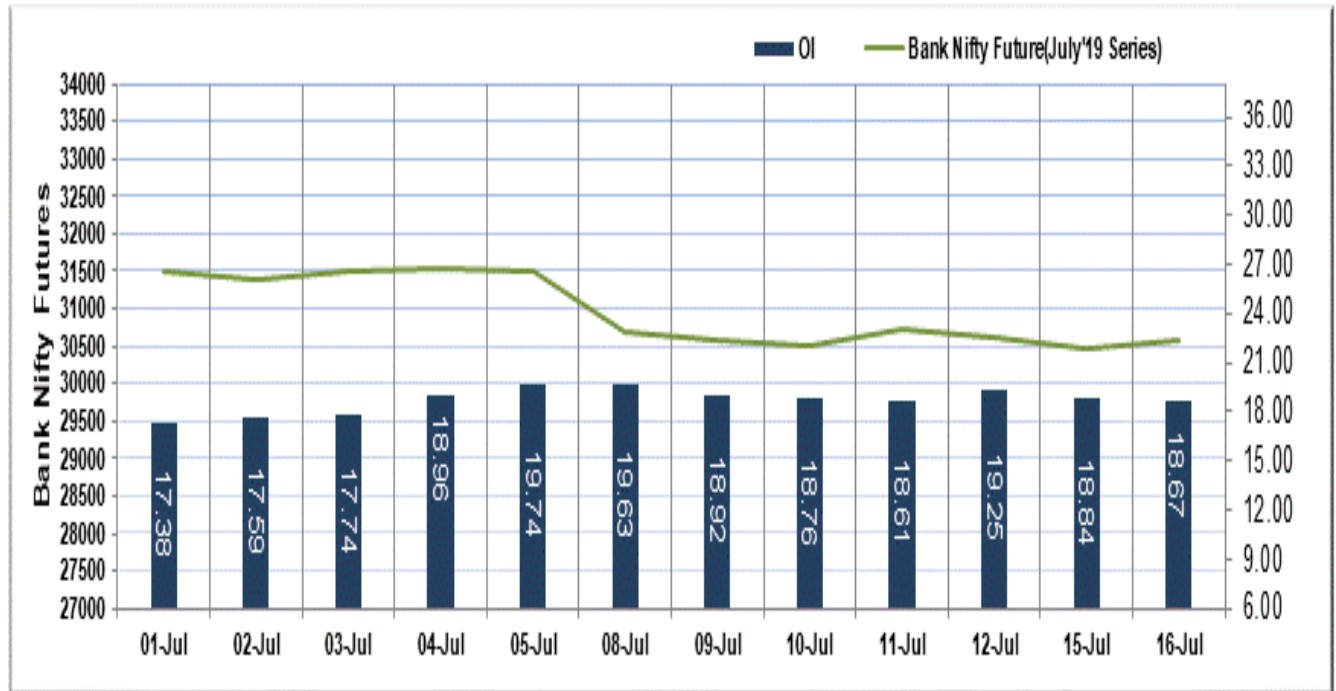
Market TO	Current	Previous	Net%
BSE CASH	1958	1671	17
NSE CASH	32011	29544	8
NSE FO	874279	772192	13

FII Derivatives	Buy	Sell	Net
Ind. Futures	3285	3339	(53)
Ind. Options	165603	165079	523
Stk. Futures	10586	10147	439
Stk. Options	5699	5604	95

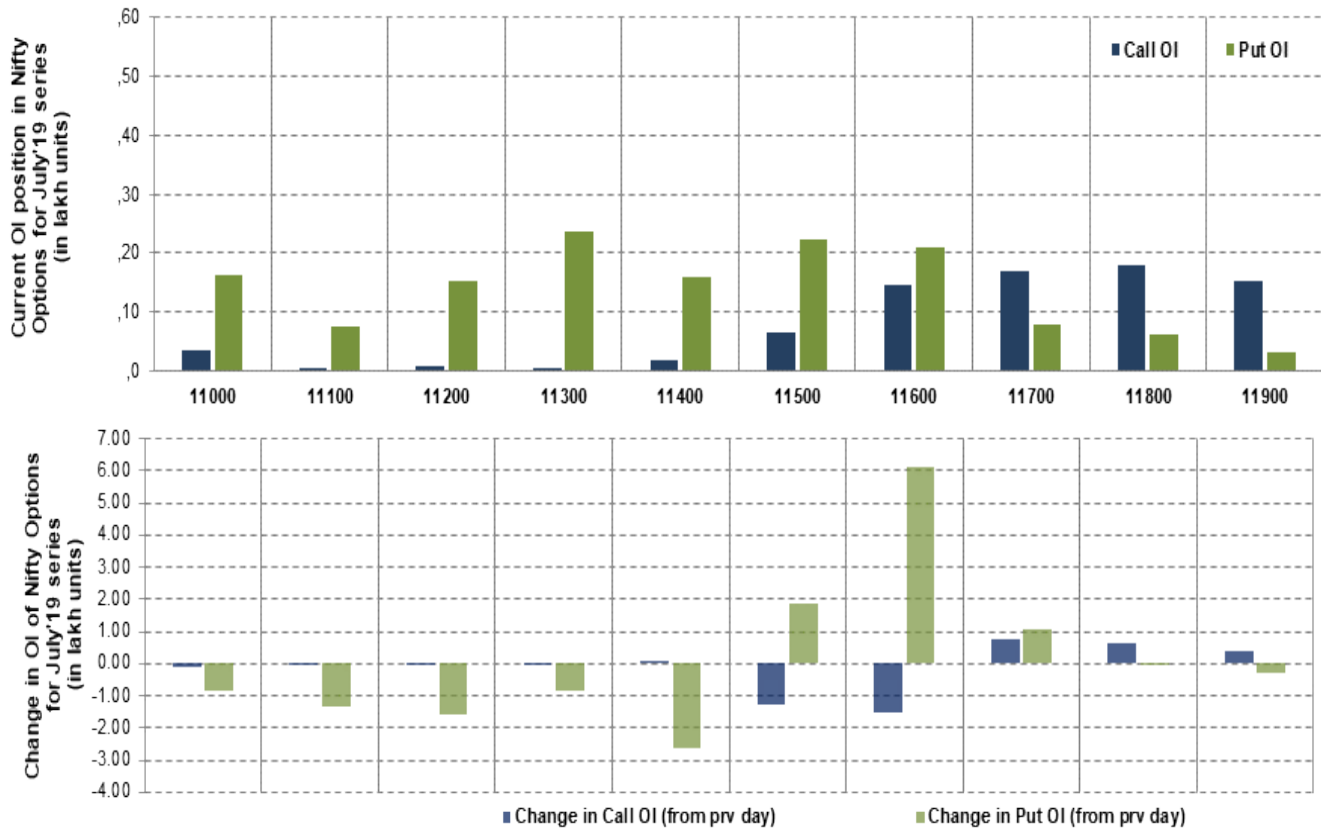
Nifty Futures



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 11,800 SP from the July month expiry was the most active call with an addition of 0.06 million in open interest.
- Among Nifty puts, 11,300 SP from the July month expiry was the most active put with a reduction of 0.09 million open interests.
- The maximum OI outstanding for Calls was at 11,800 SP (1.80mn) and that for Puts was at 11,300 SP (2.34mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 16/07/19
 Avg Avg



Nifty Cash prices have settled at 11662.60 up by 0.64 percent from the previous close. On the upper side it has resistance of 11700 and 11750 levels, while lower side it has support of 11600 and 11550 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
TORNTPHARM	6,13,000	7,25,500	18.35	1606.00	3.88
DABUR	1,10,38,750	1,26,73,750	14.81	427.40	4.12
COLPAL	21,02,800	23,33,800	10.99	1134.00	0.96
IGL	39,10,500	43,25,750	10.62	318.10	1.73
Short-Covering ↓ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
HAVELLS	58,38,000	56,93,000	-2.48	731.10	1.96
UNIONBANK	3,14,86,000	3,04,50,000	-3.29	77.90	4.42
TATACHEM	23,62,500	22,79,700	-3.50	609.20	2.42
ESCORTS	60,55,500	58,25,600	-3.80	544.25	2.94
Fresh Shorts ↑ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
JUSTDIAL	25,56,400	33,57,200	31.33	724.95	-3.41
MCX	14,81,900	16,92,600	14.22	815.80	-0.65
FEDERALBNK	4,33,37,000	4,85,87,000	12.11	104.25	-1.14
CUMMINSIND	18,36,800	20,53,800	11.81	739.35	-0.73
Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
RELCAPITAL	1,22,01,000	1,20,81,000	-0.98	50.55	-2.13
OFSS	2,78,850	2,71,200	-2.74	3340.25	-1.55
RELINFRA	1,44,40,000	1,38,80,000	-3.88	46.20	-3.55
RBLBANK	70,34,400	66,49,200	-5.48	582.00	-3.82

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