

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11688	11626	11657	11682	11712	11737	Neutral	Neutral	Buy
Sensex	39216	38990	39103	39194	39307	39397	Neutral	Neutral	Buy
Nifty Futures	11678	11621	11650	11672	11700	11722	Neutral	Neutral	Buy
Bank Nifty	30736	30470	30603	30701	30834	30933	Neutral	Neutral	Buy
CNX IT	15676	15431	15554	15631	15754	15831	Neutral	Neutral	Buy
CNX Midcap	17080	16937	17008	17102	17174	17267	Sell	Sell	Neutral
CNX Small Cap	6025	5986	6006	6034	6053	6081	Sell	Sell	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	39215.6	84.6	0.2
NIFTY	11687.5	24.9	0.2
MIDCAP	14542.5	-22.6	-0.2
SMLCAP	13716.3	-10.2	-0.1
BSEFMC	11289.4	78.7	0.7
AUTO	17263.8	-176.4	-1.0
POWER	2029.1	-13.0	-0.6
REALTY	2206.1	1.9	0.1
BSE IT	15710.0	133.9	0.9
BANKEK	34606.5	180.0	0.5
OILGAS	14222.4	-105.9	-0.7
METAL	10640.3	16.4	0.2

Currency Futures	Close	Pre. Pts	% Chg
29-July-19 EUR-INR	77.39	77.33	0.07
29-July-19 USD-INR	68.89	68.79	0.13
29-July-19 GBP-INR	85.57	85.59	-0.03
29-July-19 JPY-INR	63.69	63.78	-0.13

Advance/ Decline	Adv	Dec	Un Ch.
NSE	874	928	121
BSE	1106	1372	172

FII/DII Capital Mkt*	Buy	Sell	Net
FII	3813	3830	(17)
DII	3102	2893	208

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity bourses gained for the third straight session and ended the trading session in green terrain on Wednesday. Markets started on cautious note but soon gained momentum, after the Trump administration said that there is an enormous potential for growth in the India-US relationship, exuding confidence that the ongoing trade negotiations could be worked through because of the friendship between the two nations. Adding more comfort, Indian Ambassador to the US, Harsh Vardhan Shringla also said that it is in the mutual interest of India and the US to have a smooth trading relationship and they can find ways to deal with some of the minor speed bumps.

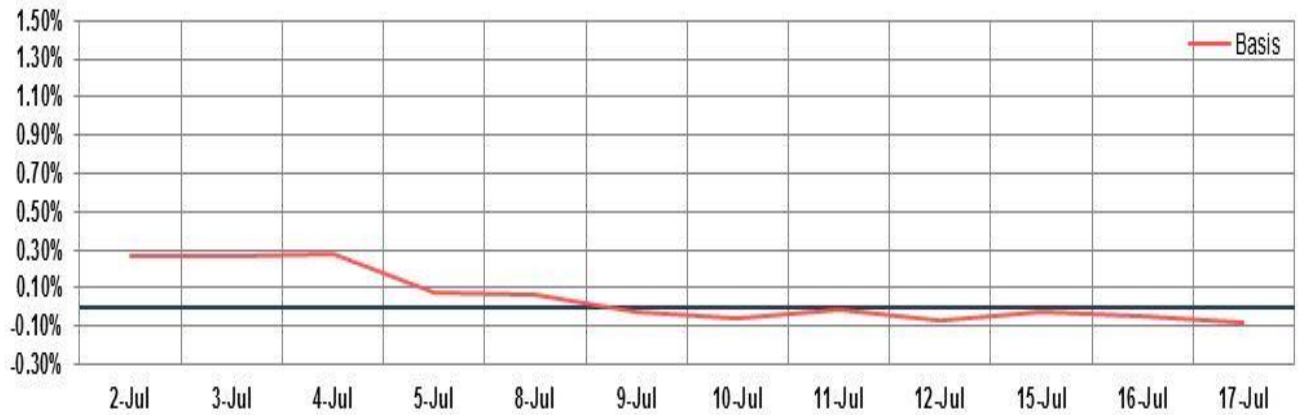
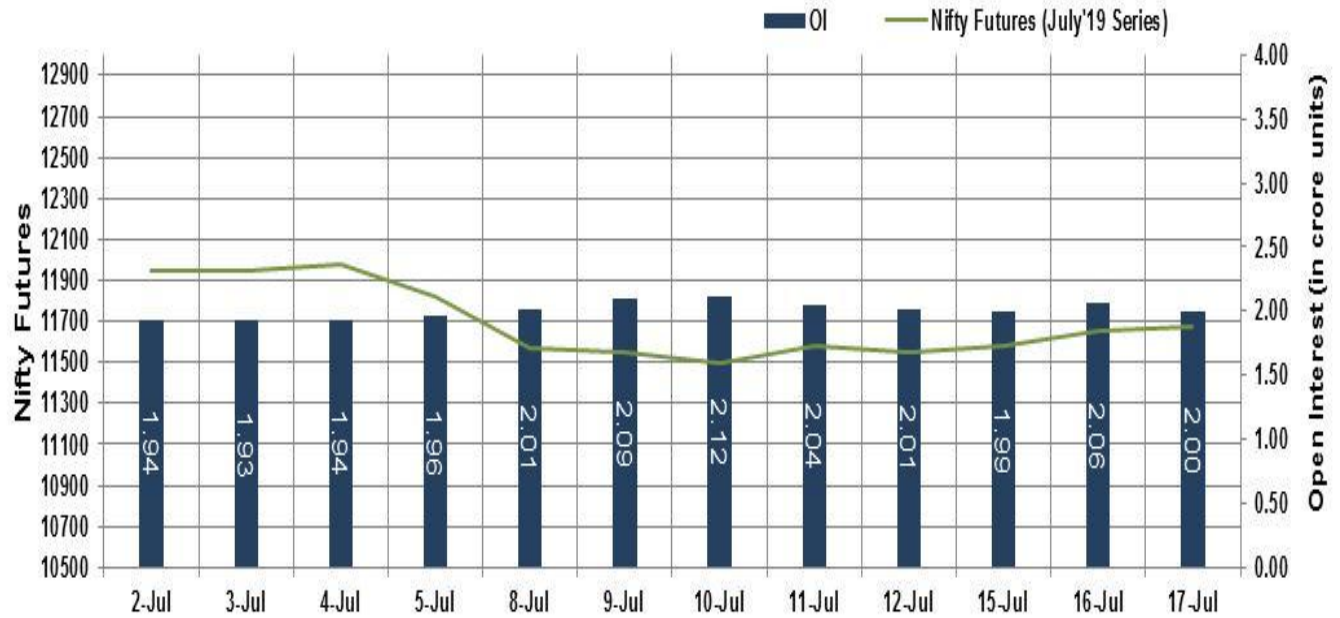
Key indices managed to hold their heads in green territory during the whole day, despite mixed cues from global markets. The street remained positive with Finance Minister Nirmala Sitharaman's statement that total bad loans of commercial banks declined by Rs 1.02 lakh crore to Rs 9.34 lakh crore in the 2018-19 fiscal on the back of steps taken by the government. However, gains remain capped on the back of Chief Economic Advisor K V Subramanian's statement that there is a need to tap foreign capital to accelerate growth from the current level of 7 per cent to 8 per cent. He added that achieving \$5-trillion economy by 2024-25 is possible although the goal is slightly stretched.

Market Turnover & FII Derivative Data

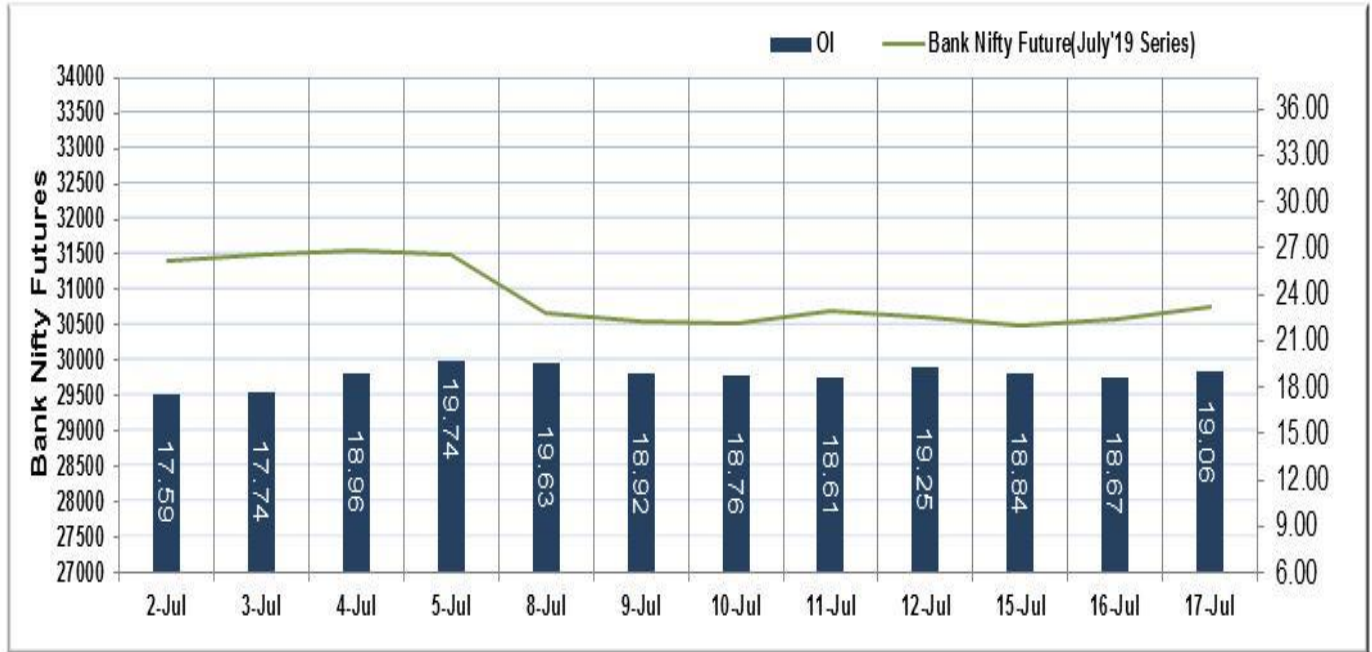
Market TO	Current	Previous	Net%
BSE CASH	2002	1958	2
NSE CASH	33084	32011	3
NSE FO	1019646	874279	17

FII Derivatives	Buy	Sell	Net
Ind. Futures	1839	2224	(385)
Ind. Options	165537	163234	2303
Stk. Futures	10028	10232	(204)
Stk. Options	5506	5469	37

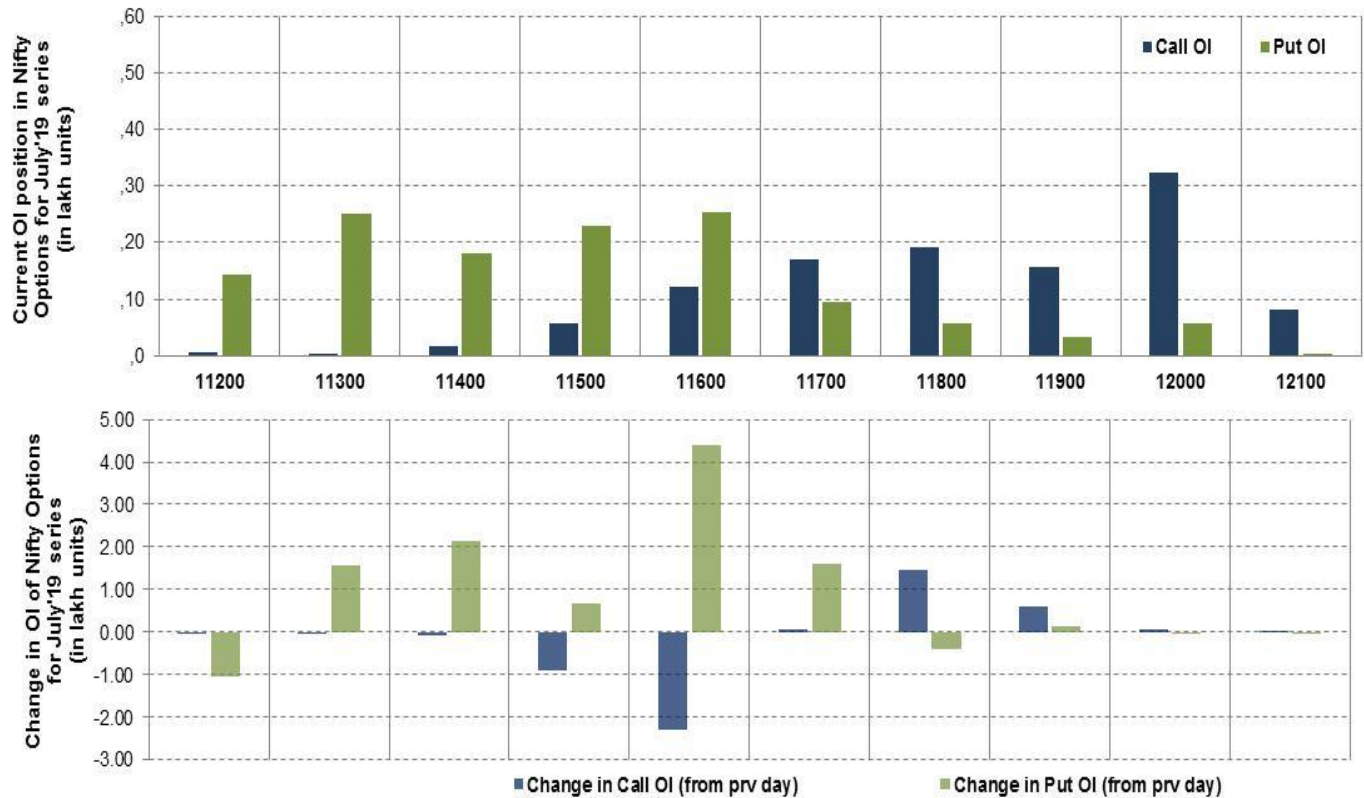
Nifty Futures



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 12,800 SP from the July month expiry was the most active call with an addition of 0.01 million in open interest.
- Among Nifty puts, 11,600 SP from the July month expiry was the most active put with an addition of 0.44 million open interests.
- The maximum OI outstanding for Calls was at 12,000 SP (3.23mn) and that for Puts was at 11,600 SP (2.52mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 17/07/19
 Avg Avg



Nifty Cash prices have settled at 11687.5 up by 0.21 percent from the previous close. On the upper side it has resistance of 11750 and 11800 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
DHFL	15,872,000	20,708,000	30.47	55.20	15.12
RBLBANK	6,334,800	7,813,200	23.34	594.30	2.34
KOTAKBANK	7,496,400	8,801,600	17.41	1529.00	2.08
COLPAL	2,220,400	2,567,600	15.64	1160.00	2.53
Short-Covering ↓ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
JUSTDIAL	3,178,000	3,092,600	-2.69	726.00	0.32
NATIONALUM	36,060,000	35,080,000	-2.72	47.45	0.53
CASTROLIND	7,942,400	7,724,800	-2.74	131.60	2.02
RELCAPITAL	12,063,000	11,700,000	-3.01	53.00	4.02
Fresh Shorts ↑ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
TATAELXSI	1,800,000	2,814,000	56.33	744.90	-8.33
KAJARIACER	2,207,400	2,544,100	15.25	553.75	-3.19
TORNTPHARM	689,000	764,000	10.89	1581.40	-1.12
ARVIND	7,710,000	8,460,000	9.73	60.80	-2.95
Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
ADANIPTS	15,630,000	15,332,500	-1.90	418.20	-0.30
TATAMTRDVR	31,452,000	30,690,000	-2.42	80.25	-1.29
BALKRISIND	2,013,600	1,952,800	-3.02	750.95	-0.62
JUBLFOOD	2,599,000	2,513,000	-3.31	1250.15	-1.36

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