

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11842	11768	11805	11858	11895	11948	Buy	Neutral	Buy
Sensex	39586	39331	39459	39638	39766	39945	Buy	Neutral	Buy
Nifty Futures	11843	11774	11809	11862	11896	11949	Buy	Neutral	Buy
Bank Nifty	31270	30975	31122	31306	31454	31638	Buy	Neutral	Buy
CNX IT	15992	15840	15916	16023	16099	16205	Neutral	Buy	Buy
CNX Midcap	17718	17586	17652	17700	17766	17815	Neutral	Sell	Buy
CNX Small Cap	6213	6155	6184	6223	6252	6292	Neutral	Sell	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	39586.4	-5.7	0.0
NIFTY	11841.6	-6.0	-0.1
MIDCAP	14852.8	53.6	0.4
SMLCAP	14249.4	74.6	0.5
BSEFMC	11332.4	-29.6	-0.3
AUTO	18008.7	203.9	1.2
POWER	2093.3	-1.8	-0.1
REALTY	2188.7	36.8	1.7
BSE IT	15701.6	-119.8	-0.8
BANKEX	35179.6	171.4	0.5
OILGAS	14903.6	45.9	0.3
METAL	11234.4	-30.0	-0.3

Currency Futures	Close	Pre. Pts	% Chg
29-July-19 EUR-INR	79.07	79.33	-0.32
29-July-19 USD-INR	69.34	69.58	-0.34
29-July-19 GBP-INR	88.25	88.46	-0.24
29-July-19 JPY-INR	64.45	64.76	-0.48

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1062	735	107
BSE	1397	1146	165

FII/DII Capital Mkt*	Buy	Sell	Net
FII	6971	6971	(1)
DII	6975	6778	197

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Last hour volatility pushed the Indian equity markets lower on Thursday, with Sensex and Nifty closing flat with a negative bias. After a positive start, key indices traded higher for the most part of session, aided by Arvind Panagariya's statement that the escalating trade war between the US and China is an opportune time for India to attract the large multinationals looking for alternative locations outside the Communist country. Traders remained optimistic with the department for promotion of industry and internal trade's (DPIIT) Secretary Ramesh Abhishek's statement that National Retail Policy will streamline the retail trade in India and is poised to provide the ease of doing business, which may be to the advantage of both traders and Indian economy.

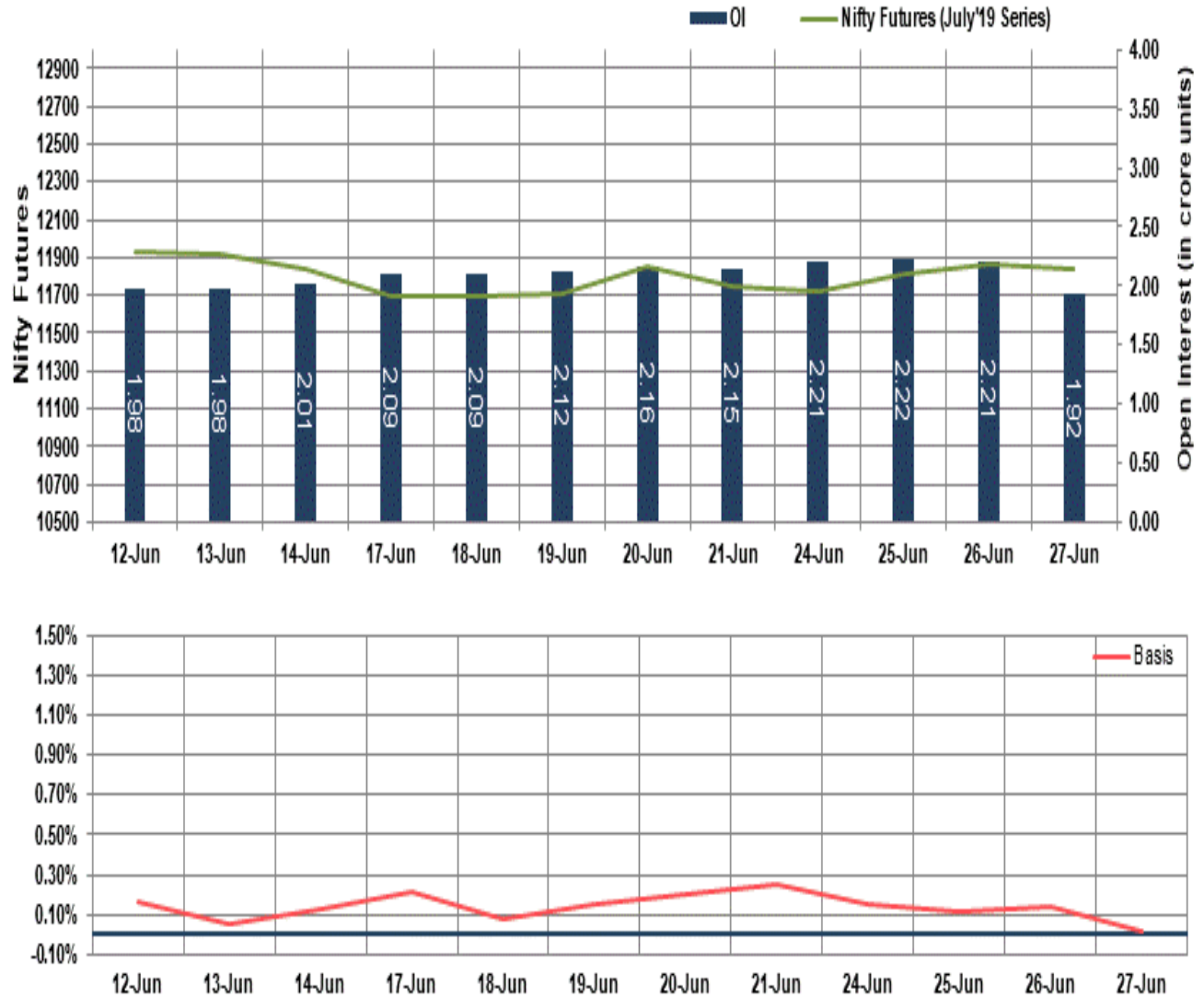
However, markets failed to hold gains in the last leg of trade and ended in red terrain, amid a report stating that the cumulative debt of the National Highway Authority of India (NHAI) has mounted to Rs 1.78 lakh crore in FY19 from around Rs 40,000 crore in FY14. The borrowing is expected to go up to Rs 3.31 lakh crore by FY23. Adding some more worries among market participants, Telecom Minister Ravi Shankar Prasad said that foreign direct investment (FDI) in the Indian telecom sector declined by around 43 percent to \$2.6 billion in last financial year (FY19). The FDI equity inflow in the FY18 was \$6,211.84 million whereas the FDI equity inflow in the FY19 was \$2,667.91 million.

Market Turnover & FII Derivative Data

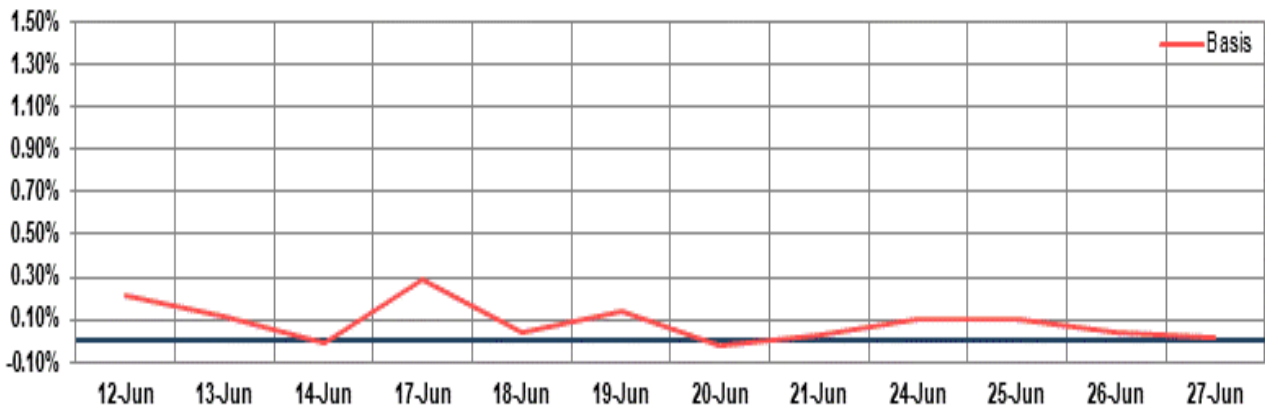
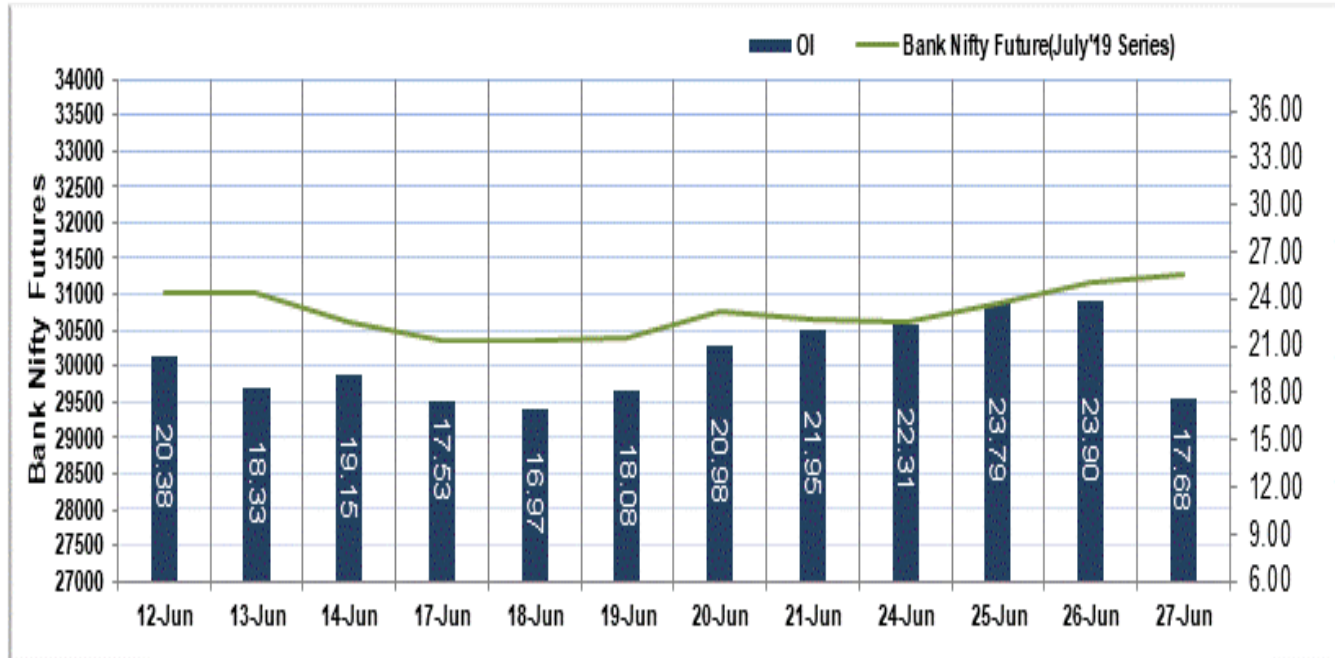
Market TO	Current	Previous	Net%
BSE CASH	2725	2181	25
NSE CASH	43234	32451	33
NSE FO	2655483	1338979	98

FII Derivatives	Buy	Sell	Net
Ind. Futures	8897	6226	2671
Ind. Options	410215	408416	1800
Stk. Futures	24450	23310	1140
Stk. Options	3046	2971	75

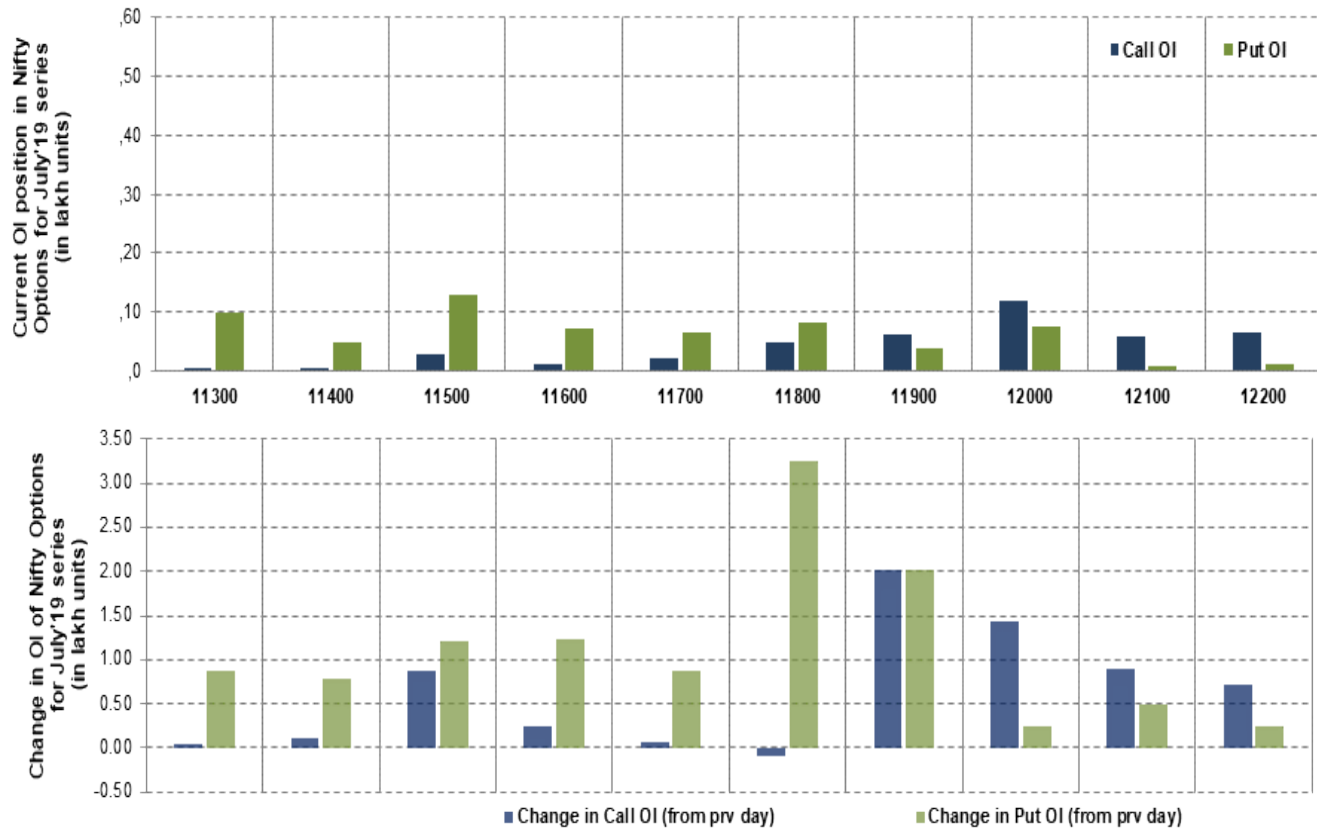
Nifty Futures



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 0.14 million in open interest.
- Among Nifty puts, 11,500 SP from the July month expiry was the most active put with an addition of 0.12 million open interests.
- The maximum OI outstanding for Calls was at 12,000 SP (1.20mn) and that for Puts was at 11,500 SP (1.30mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 27/06/19
Avg Avg



Nifty Cash prices have settled at 11841.55 marginally down by 0.05 percent from the previous close. On the upper side it has resistance of 11900 and 11950 levels, while lower side it has support of 11800 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
NMDC	1,08,54,000	1,65,30,000	52.29	113.10	0.31
HINDUNILVR	29,46,900	44,40,000	50.67	1774.50	0.60
M&M	60,25,000	89,57,000	48.66	657.95	2.17
PETRONET	21,78,000	31,77,000	45.87	249.20	1.47
Short-Covering ↓ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
SRF	2,23,250	74,000	-66.85	3034.00	1.85
REPCOHOME	1,33,100	38,500	-71.07	366.00	0.14
JUSTDIAL	8,73,600	2,49,200	-71.47	785.85	5.58
RELCAPITAL	50,80,500	9,63,000	-81.05	70.25	0.14
Fresh Shorts ↑ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
NESTLEIND	89,850	1,44,250	60.55	11803.50	-0.26
GODREJCP	18,35,400	28,49,400	55.25	668.20	-0.43
MARICO	20,12,400	30,75,800	52.84	370.80	-0.09
HCLTECH	25,99,100	38,76,600	49.15	1062.80	-1.67
Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
CEATLTD	3,77,200	1,26,000	-66.60	916.15	-3.46
RELINFRA	48,65,900	13,62,400	-72.00	58.80	-3.53
HEXAWARE	8,46,000	1,84,500	-78.19	380.60	-3.66
IGL	11,00,000	2,33,750	-78.75	312.50	-0.38

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