

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11811	11680	11745	11864	11929	12047	Neutral	Buy	Buy
Sensex	39513	39071	39292	39662	39883	40253	Neutral	Buy	Buy
Nifty Futures	11815	11683	11749	11874	11940	12065	Neutral	Buy	Buy
Bank Nifty	31476	31149	31312	31487	31650	31824	Buy	Buy	Buy
CNX IT	15550	15224	15387	15683	15846	16143	Sell	Neutral	Buy
CNX Midcap	17530	17257	17393	17629	17765	18000	Neutral	Sell	Neutral
CNX Small Cap	6200	6112	6156	6233	6277	6354	Sell	Sell	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	39513.4	-394.7	-1.0
NIFTY	11811.2	-135.6	-1.1
MIDCAP	14725.7	-207.8	-1.4
SMLCAP	14141.8	-195.2	-1.4
BSEFMC	11505.4	21.2	0.2
AUTO	17692.3	-515.1	-2.8
POWER	2074.6	-73.9	-3.4
REALTY	2173.0	-81.2	-3.6
BSE IT	15250.0	-413.6	-2.6
BANKEX	35340.5	49.7	0.1
OILGAS	14487.1	-298.1	-2.0
METAL	10601.5	-424.3	-3.9

Currency Futures	Close	Pre. Pts	% Chg
29-July-19 EUR-INR	77.43	77.75	-0.41
29-July-19 USD-INR	68.58	68.72	-0.20
29-July-19 GBP-INR	86.23	86.56	-0.39
29-July-19 JPY-INR	63.59	63.88	-0.46

Advance/ Decline	Adv	Dec	Un Ch.
NSE	467	1317	96
BSE	770	1711	127

FII/DII Capital Mkt*	Buy	Sell	Net
FII	3628	3718	(89)
DII	4179	3903	276

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity benchmarks traded in red for most part of the day on Friday and sharp selloff in last hour of trade largely forced the markets to close at day's low, as Budget proposals failed to cheer investors sentiment. The market opened on a positive note, taking support from Former Finance Minister Arun Jaitley's statement that Indian economic growth graph was on an upward trajectory after past policy uncertainties have been replaced by certainties. Adding some optimism Chief Economic Adviser K V Subramanian said India needs to accelerate investment in excess of 35% of the GDP to achieve 8% sustained growth which is essential for becoming a \$5 trillion economy by 2024-25.

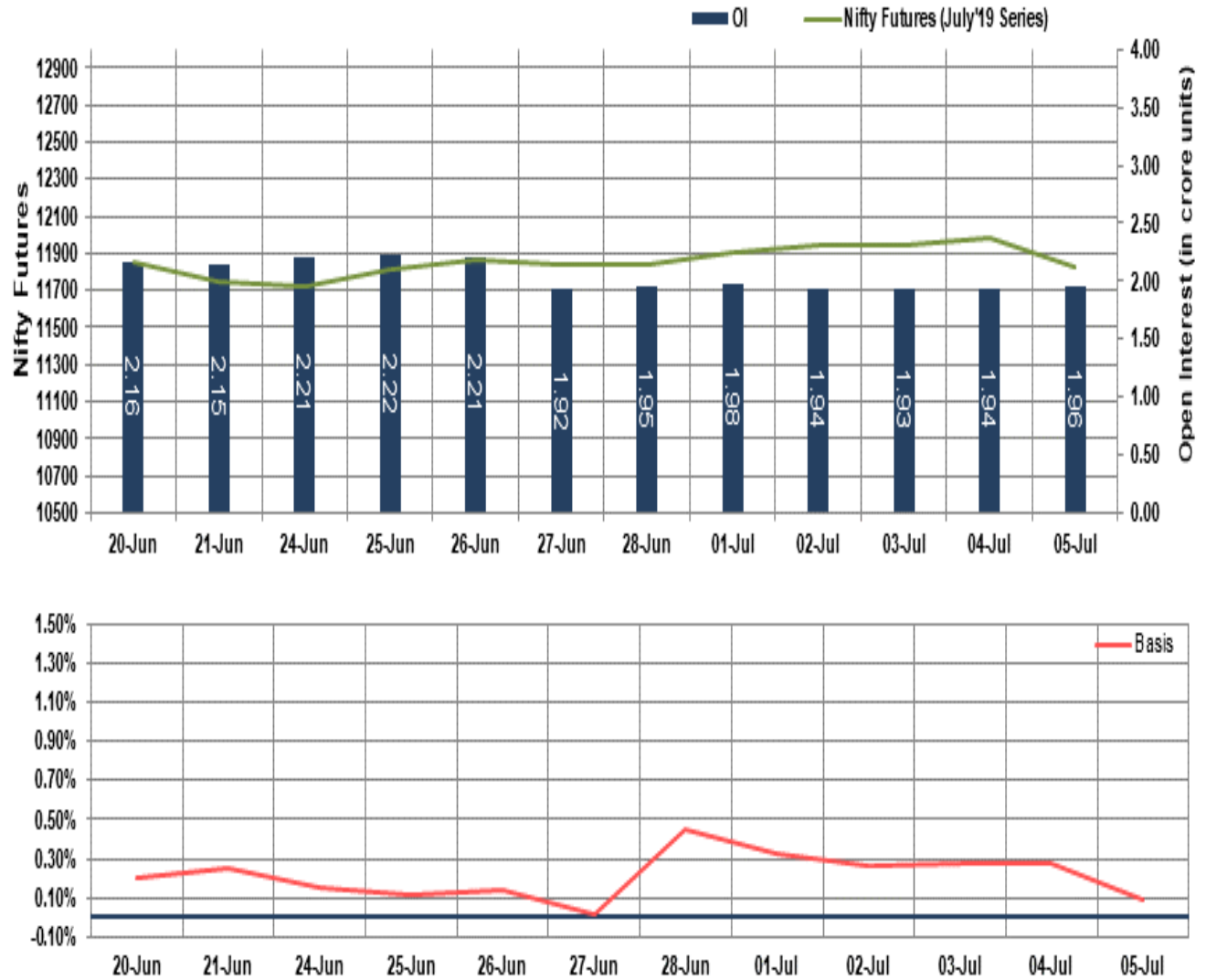
However, the gains were quickly pared, and key indices began the downtrend as the US dragged India to the WTO by filing a complaint against New Delhi's move to increase customs duties on 28 American goods, alleging the decision is inconsistent with the global trade norms. The US has stated that India does not impose these duties on like products originating in the territory of any other WTO member nation. Markets extended their fall in late afternoon session, as sentiment on the street weakened further with Moody's statement there are risks of India missing 3.3 per cent fiscal deficit target for the current financial year if tax revenue falls short of projection. The Budget 2019-20 lowered fiscal deficit projection for the current financial year to 3.3 per cent from 3.4 per cent targeted in the Interim Budget 2019-20 in February.

Market Turnover & FII Derivative Data

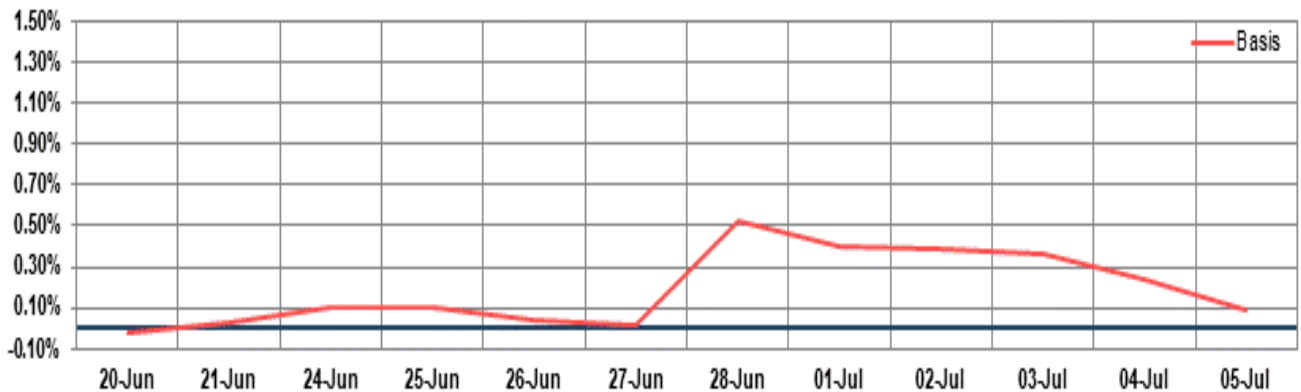
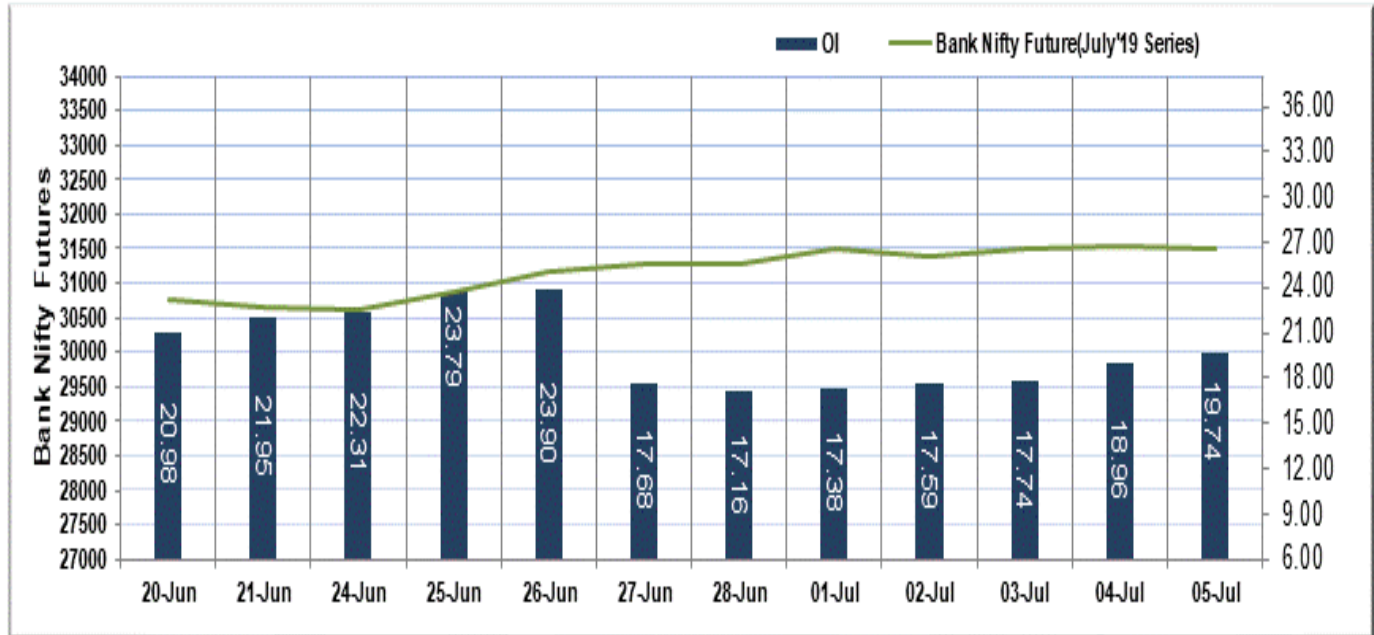
Market TO	Current	Previous	Net%
BSE CASH	2853	2085	37
NSE CASH	36106	29996	20
NSE FO	1046887	1971511	(47)

FII Derivatives	Buy	Sell	Net
Ind. Futures	3488	4161	(673)
Ind. Options	199914	199982	(68)
Stk. Futures	13401	13468	(67)
Stk. Options	7300	7432	(132)

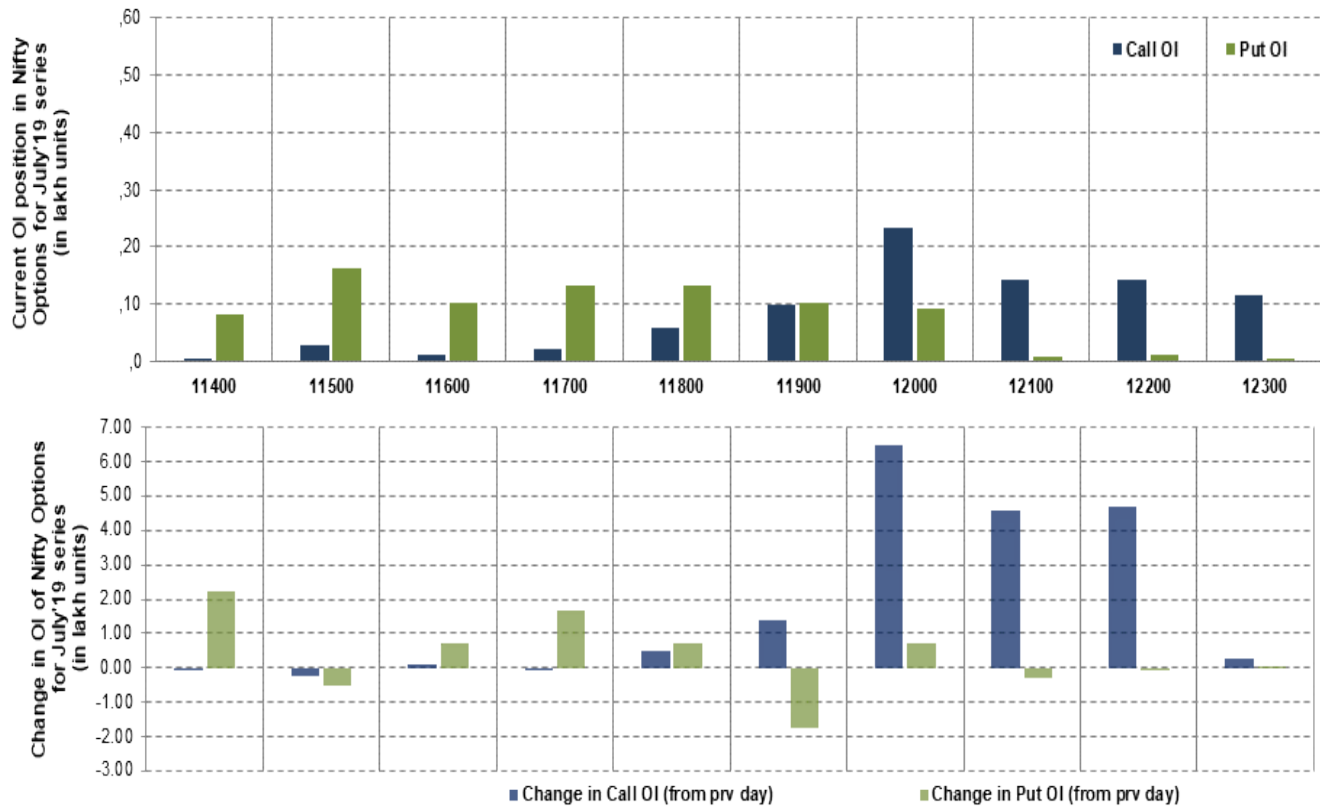
Nifty Futures



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 0.65 million in open interest.
- Among Nifty puts, 11,500 SP from the July month expiry was the most active put with a reduction of 0.05 million open interests.
- The maximum OI outstanding for Calls was at 12,000 SP (2.31mn) and that for Puts was at 11,500 SP (1.61mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 05/07/19
 Avg Avg



Nifty Cash prices have settled at 11811.15 down by 1.14 percent from the previous close. On the upper side it has resistance of 11900 and 11950 levels, while lower side it has support of 11750 and 11700 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
MFSL	19,94,400	23,82,000	19.43	418.05	0.14
MARICO	77,42,800	81,48,400	5.24	380.30	1.04
SBIN	6,69,15,000	7,00,56,000	4.69	371.45	0.84
KOTAKBANK	85,65,200	88,96,000	3.86	1518.95	1.03
Short-Covering ↓ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
DHFL	1,96,96,000	1,92,32,000	-2.36	70.75	0.21
COLPAL	21,30,800	20,71,300	-2.79	1179.20	1.96
BANKBARODA	5,49,31,500	5,31,63,000	-3.22	130.55	0.77
PEL	32,69,150	31,55,296	-3.48	1973.10	2.10
Fresh Shorts ↑ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
STAR	27,26,400	33,66,000	23.46	374.90	-4.84
NIITTECH	10,43,250	11,94,000	14.45	1317.65	-0.82
KAJARIACER	21,09,900	23,99,800	13.74	562.70	-4.16
SIEMENS	12,27,600	13,73,900	11.92	1266.40	-7.03
Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
APOLLOTYRE	89,82,000	83,40,000	-7.15	193.10	-2.03
TATAGLOBAL	79,29,900	73,54,800	-7.25	267.70	-1.24
BANKINDIA	2,80,26,000	2,57,70,000	-8.05	94.25	-0.68
ACC	21,16,800	19,44,800	-8.13	1542.60	-2.50

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