

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11588	11494	11541	11580	11627	11666	Sell	Neutral	Buy
Sensex	38897	38545	38721	38872	39048	39200	Sell	Neutral	Buy
Nifty Futures	11585	11482	11533	11567	11618	11652	Sell	Neutral	Buy
Bank Nifty	30446	30130	30288	30492	30650	30853	Sell	Neutral	Buy
CNX IT	15662	15297	15480	15589	15771	15880	Neutral	Neutral	Buy
CNX Midcap	17008	16767	16888	17040	17161	17313	Sell	Sell	Neutral
CNX Small Cap	6033	5980	6007	6051	6078	6123	Sell	Sell	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	38896.7	160.5	0.4
NIFTY	11588.4	35.9	0.3
MIDCAP	14465.8	-88.1	-0.6
SMLCAP	13689.1	-87.5	-0.6
BSEFMC	11122.0	-97.9	-0.9
AUTO	17322.4	50.8	0.3
POWER	2012.3	-7.4	-0.4
REALTY	2161.5	-2.2	-0.1
BSE IT	15634.8	532.7	3.5
BANSEX	34255.5	-159.5	-0.5
OILGAS	14094.8	6.2	0.0
METAL	10533.6	-6.7	-0.1

Currency Futures	Close	Pre. Pts	% Chg
29-July-19 EUR-INR	77.50	77.54	-0.05
29-July-19 USD-INR	68.63	68.77	-0.20
29-July-19 GBP-INR	86.23	86.27	-0.04
29-July-19 JPY-INR	63.70	63.59	0.18

Advance/ Decline	Adv	Dec	Un Ch.
NSE	603	1236	87
BSE	864	1615	154

FII/DII Capital Mkt*	Buy	Sell	Net
FII	3606	3823	(216)
DII	3171	2580	591

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity benchmarks closed the Monday's trading session on higher note. After a positive start of the day, key indices remained in green for the most part of the session, aided by Finance Minister Nirmala Sitharaman's statement that the government has succeeded in keeping 'complete control' over retail inflation. The government has achieved success in not allowing inflation to raise its 'dirty' head to cause inconvenience to the consumers. Some comfort also came with the Reserve Bank's report that the forex kitty continued to surge for the fourth successive week to scale a new lifetime high of \$429.911 billion, after a heavy increase in the value of gold and currency assets during the week to July 5.

On the global front, European markets were trading in red, as the Bank of Italy projected that Italy's economic growth is set to slow to 0.1 percent this year from 0.7 percent in 2018. The economy grew 0.1 percent in the first quarter after contracting 0.1 percent in the final three months of 2018. Asian markets ended in green, after China's gross domestic product expended a seasonally adjusted 1.6 percent on quarter in the second quarter of 2019, beating expectations for an increase of 1.5 percent and was up from 1.4 percent in Q1. On an annualized yearly basis, GDP climbed 6.2 percent - matching forecasts and down from 6.4 percent in the three months prior.

Market Turnover & FII Derivative Data

Market TO	Current	Previous	Net%
BSE CASH	1671	1780	(6)
NSE CASH	29544	33225	(11)
NSE FO	772192	756685	2

FII Derivatives	Buy	Sell	Net
Ind. Futures	1870	1607	263
Ind. Options	148874	148169	705
Stk. Futures	10300	9622	678
Stk. Options	5798	5856	(57)

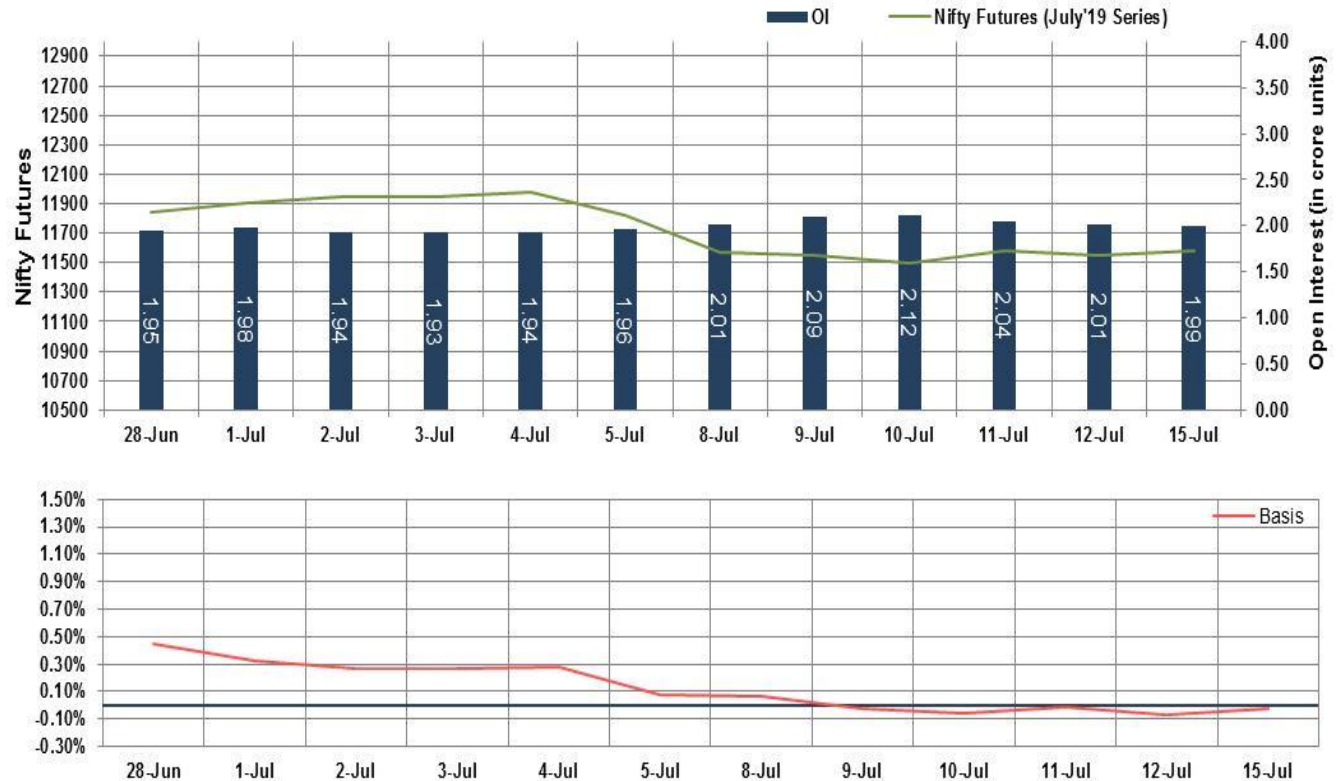
Nifty Futures



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 0.02 million in open interest.
- Among Nifty puts, 11,300 SP from the July month expiry was the most active put with an addition of 0.45 million open interests.
- The maximum OI outstanding for Calls was at 11,800 SP (1.72mn) and that for Puts was at 11,300 SP (2.44mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 15/07/19

Avg Avg



Nifty Cash prices have settled at 11588.35 up by 0.31 percent from the previous close. On the upper side it has resistance of 11650 and 11700 levels, while lower side it has support of 11500 and 11450 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
IGL	3,690,500	4,270,750	15.72	312.65	1.31
L&TFH	31,495,500	35,613,000	13.07	120.65	0.71
WIPRO	30,038,400	33,632,000	11.96	260.45	0.15
INDIGO	4,312,800	4,730,400	9.68	1376.00	1.64
Short-Covering ↓ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
TATAMTRDVR	30,708,000	30,342,000	-1.19	78.20	0.97
TATAMOTORS	65,487,000	64,653,000	-1.27	160.50	0.44
HDFCBANK	15,995,250	15,751,500	-1.52	2404.00	0.32
ENGINEERSIN	8,726,200	8,579,000	-1.69	109.00	0.60
Fresh Shorts ↑ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
RBLBANK	5,142,000	7,207,200	40.16	605.70	-5.05
TATAELXSI	1,470,600	1,890,000	28.52	813.90	-4.15
CANBK	10,554,000	12,242,000	15.99	273.70	-3.81
MRF	24,990	28,380	13.57	55914.15	-0.12
Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
RELCAPITAL	12,426,000	12,231,000	-1.57	51.70	-4.08
RELINFRA	14,736,000	14,464,000	-1.85	47.90	-2.94
SBIN	67,842,000	66,342,000	-2.21	360.35	-0.96
BSOFT	3,054,900	2,937,600	-3.84	72.30	-3.47

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