

Daily Derivatives & Market Report

CONTENTS

Page No.	Particulars
2	Market Summary
3	Nifty Futures – Derivatives Snap
4	Bank Nifty Futures – Derivatives Snap
5	Activity in Nifty Options
6	What do Nifty Technical suggest
7	Derivative Analysis
8	Disclaimer

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	38897.5	-318.2	-0.8
NIFTY	11596.9	-90.6	-0.8
MIDCAP	14363.7	-178.8	-1.2
SMLCAP	13558.0	-158.3	-1.2
BSEFMC	11254.8	-34.7	-0.3
AUTO	16806.2	-457.6	-2.7
POWER	1996.7	-32.4	-1.6
REALTY	2172.3	-33.8	-1.5
BSE IT	15564.8	-145.2	-0.9
BANKEX	34197.0	-409.6	-1.2
OILGAS	13986.7	-235.8	-1.7
METAL	10387.5	-252.8	-2.4

Currency Futures	Close	Pre. Pts	% Chg
29-July-19 EUR-INR	77.50	77.39	0.15
29-July-19 USD-INR	69.00	68.89	0.17
29-July-19 GBP-INR	86.25	85.57	0.80
29-July-19 JPY-INR	63.99	63.69	0.47

Advance/ Decline	Adv	Dec	Un Ch.
NSE	437	1369	106
BSE	730	1769	137

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4104	5509	(1405)
DII	3547	3218	329

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Bears made a comeback on Dalal Street on Thursday, with Sensex and Nifty closing the day lower by around 300 & 100 points, respectively. After a negative start, key indices remained lackluster throughout the day, as Asian Development Bank (ADB) in its supplement to the Asian Development Outlook 2019 slashed India's gross domestic product (GDP) growth forecast to 7 percent for the current fiscal (FY20), from 7.2 percent projected earlier, on the back of fiscal shortfall concerns. Adding more worries, the International Monetary Fund (IMF), which has warned that the US-China trade war could cost the global economy about \$455 billion next year, said recent trade policy actions were weighing on global trade flows, eroding confidence, and disrupting investment.

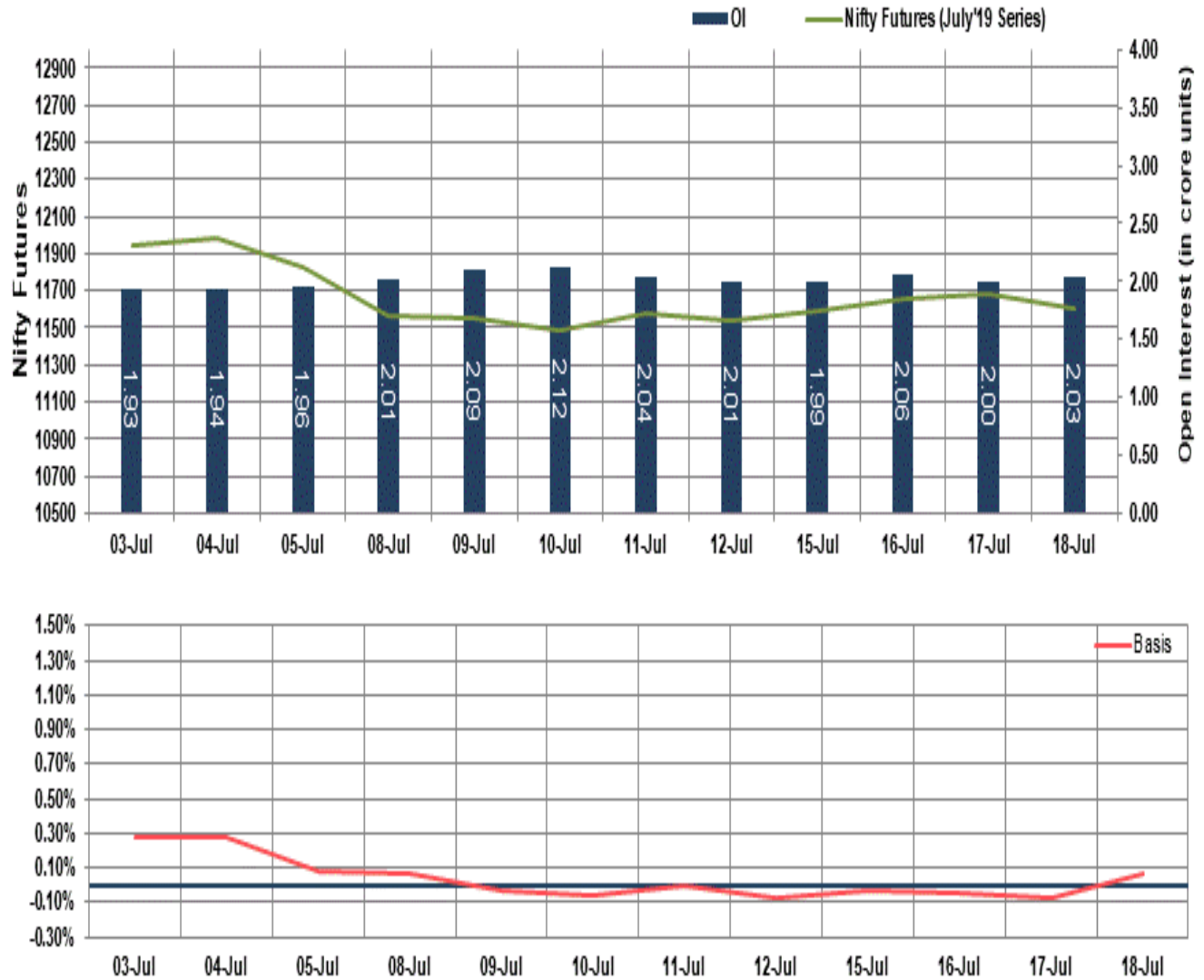
In the last leg of the trade, markets extended their losses to end near their intraday low points, tracking weak global markets. Domestic sentiments got hit with the India Meteorological Department's (IMD) statement that the country's monsoon rains were 20 per cent below average in the week ending on Wednesday, as rainfall was scanty over the central, western and southern parts of the country. It also raised concerns over the output of summer-sown crops. Monsoon rains are crucial for farm output and economic growth, as about 55 per cent of India's arable land is rain-fed, and agriculture forms about 15 per cent of a \$2.5 trillion economy that is the third biggest in Asia.

Market Turnover & FII Derivative Data

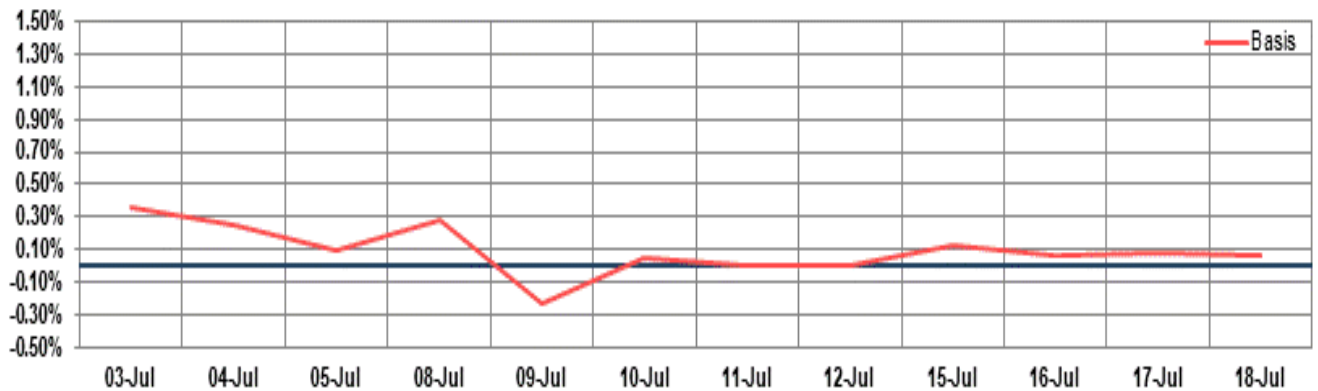
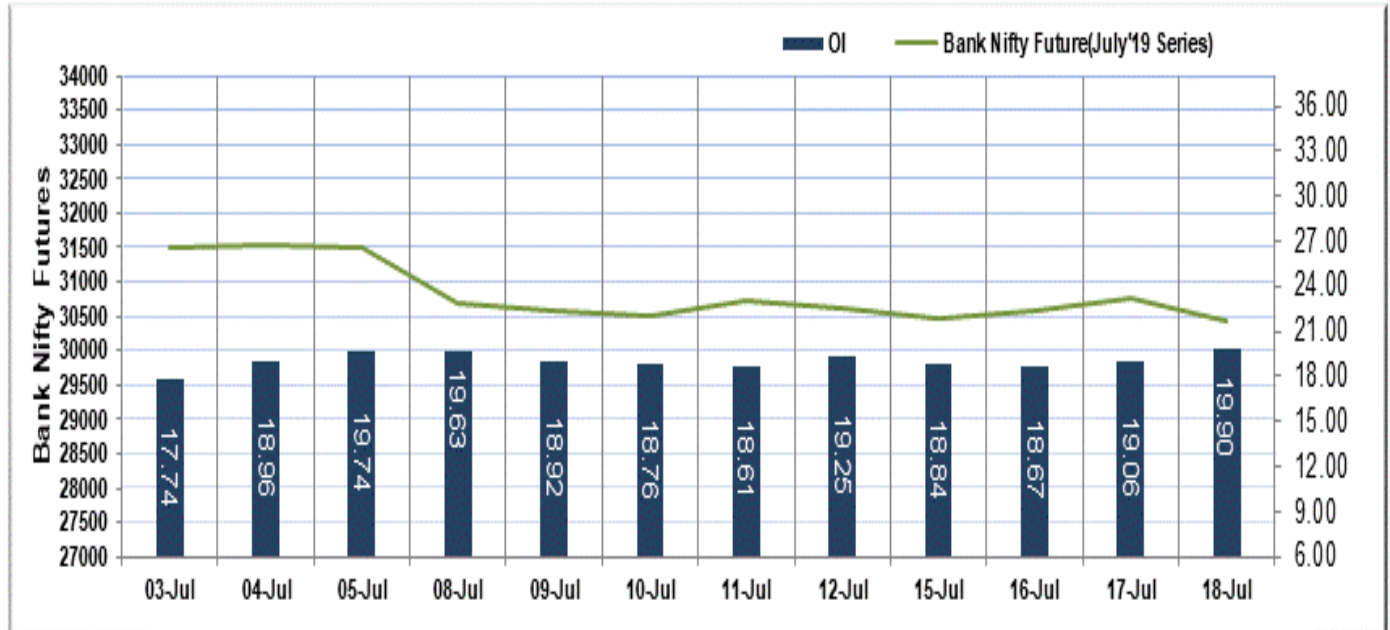
Market TO	Current	Previous	Net%
BSE CASH	2314	2002	16
NSE CASH	33623	33084	2
NSE FO	1947254	1019646	91

FII Derivatives	Buy	Sell	Net
Ind. Futures	4012	2644	1368
Ind. Options	227948	227348	601
Stk. Futures	12468	13172	(704)
Stk. Options	6594	6706	(112)

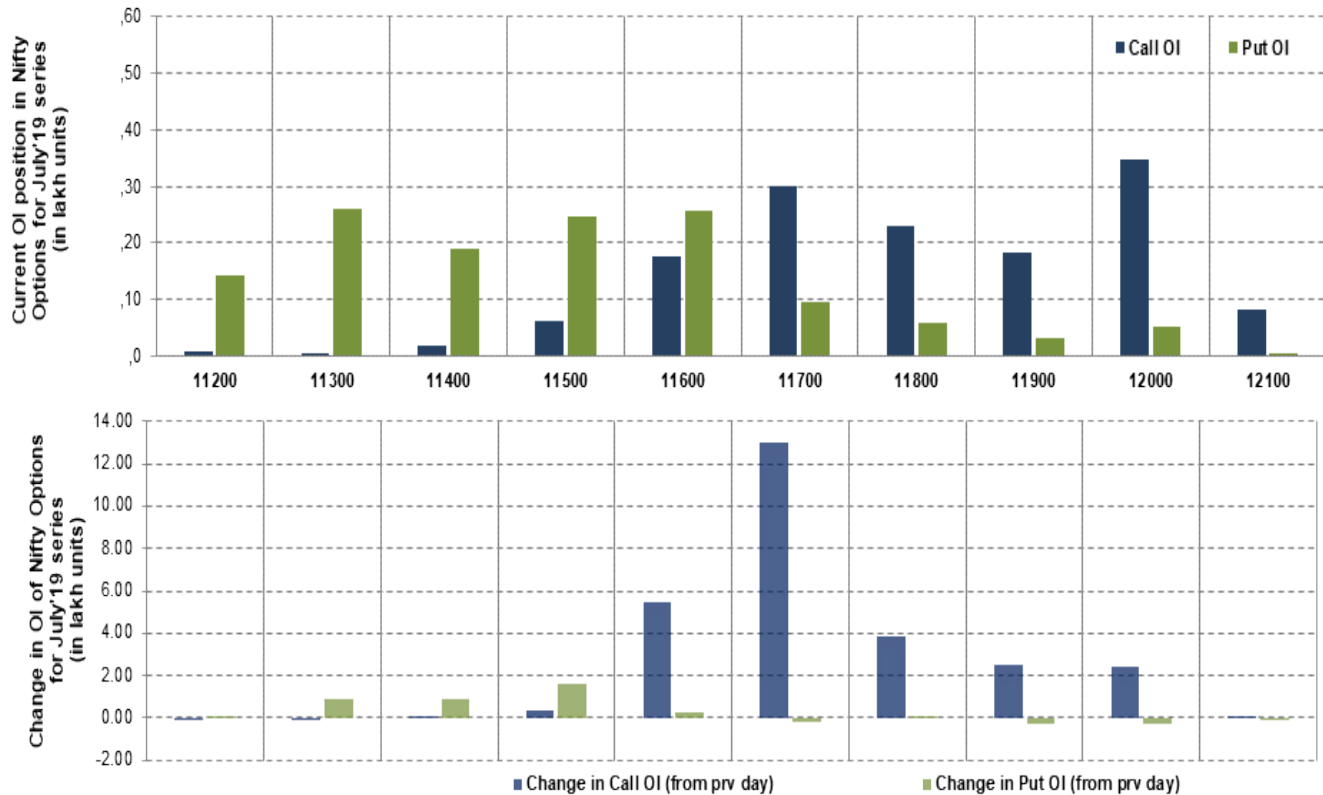
Nifty Futures



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 0.24 million in open interest.
- Among Nifty puts, 11,300 SP from the July month expiry was the most active put with an addition of 0.19 million open interests.
- The maximum OI outstanding for Calls was at 12,000 SP (3.50mn) and that for Puts was at 11,300 SP (2.60mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 18/07/19
Avg Avg



Nifty Cash prices have settled at 11596.90 down by 0.78 percent from the previous close. On the upper side it has resistance of 11650 and 11700 levels, while lower side it has support of 11550 and 11500 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
MCDOWELL-N	1,00,12,500	1,04,95,000	4.82	603.75	0.79
MCX	18,22,100	18,91,400	3.80	874.40	1.99
IOC	4,34,35,000	4,44,46,500	2.33	147.55	0.48
BRITANNIA	22,76,000	23,05,600	1.30	2820.75	0.60
Short-Covering ↓ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
HEXAWARE	20,67,000	19,99,500	-3.27	360.45	0.33
ITC	8,36,35,200	8,04,69,600	-3.79	273.65	0.31
INFY	5,72,61,600	5,40,27,600	-5.65	794.00	0.04
BIOCON	1,10,97,000	1,01,97,000	-8.11	262.70	0.02
Fresh Shorts ↑ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
MINDTREE	14,46,000	17,79,000	23.03	691.95	-8.10
ACC	20,88,400	23,22,000	11.19	1572.45	-1.65
ONGC	4,86,26,250	5,34,00,000	9.82	143.50	-4.14
YESBANK	11,41,66,800	12,45,09,000	9.06	85.90	-12.84
Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
INDUSINDBK	1,14,13,200	1,07,27,600	-6.01	1474.95	-1.96
RECLTD	4,36,44,000	4,01,64,000	-7.97	148.20	-3.77
SBIN	6,67,53,000	6,06,72,000	-9.11	364.65	-2.00
BHEL	4,54,87,500	4,08,00,000	-10.31	63.90	-0.47

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