

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11346	11252	11299	11349	11396	11445	Sell	Neutral	Buy
Sensex	38031	37642	37836	38085	38280	38528	Sell	Neutral	Buy
Nifty Futures	11352	11261	11306	11357	11403	11453	Sell	Neutral	Buy
Bank Nifty	29285	28930	29108	29371	29549	29812	Sell	Neutral	Buy
CNX IT	15448	15266	15357	15426	15517	15585	Sell	Neutral	Buy
CNX Midcap	16337	16086	16212	16305	16430	16523	Sell	Sell	Neutral
CNX Small Cap	5763	5684	5723	5779	5818	5873	Sell	Sell	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	38031.1	-305.9	-0.8
NIFTY	11346.2	-73.1	-0.6
MIDCAP	13994.2	-84.2	-0.6
SMLCAP	13156.8	-153.5	-1.2
BSEFMC	10929.0	-158.4	-1.4
AUTO	16318.6	57.0	0.4
POWER	2005.9	2.0	0.1
REALTY	2112.5	-28.6	-1.3
BSE IT	15504.2	49.2	0.3
BANDEX	32987.4	-476.7	-1.4
OILGAS	14054.6	148.6	1.1
METAL	10433.5	193.9	1.9

Currency Futures	Close	Pre. Pts	% Chg
29-July-19 EUR-INR	77.42	77.48	-0.08
29-July-19 USD-INR	68.95	68.88	0.11
29-July-19 GBP-INR	85.99	86.34	-0.41
29-July-19 JPY-INR	63.96	64.03	-0.10

Advance/ Decline	Adv	Dec	Un Ch.
NSE	539	1281	98
BSE	818	1707	155

FII/DII Capital Mkt*	Buy	Sell	Net
FII	3415	5332	(1916)
DII	4665	2835	1829

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Extending southward journey for third straight session, Indian equity benchmarks ended the Monday's trade with a cut of over half a percent. Markets started the session on pessimistic note, as sentiments remain dampened with the Reserve Bank of India's (RBI) data showing that after touching record highs, the foreign exchange reserves declined by \$1.113 billion to \$428.797 billion in the week to July 12 - the first fall after four consecutive weeks of gains - due to a fall in foreign currency assets. Markets traded in tight band throughout the day as continuous selling by foreign investors post the presentation of the Budget on July 5 and corporate results for April - June 2019 quarter that failed to entice investors, dented the overall market sentiment. Some cautiousness also crept in with report that the Ministry of Statistics and Programme Implementation indicated as many as 345 infrastructure projects, each worth Rs 150 crore or more, have shown cost overruns to the tune of over Rs 3.28 lakh crore owing to delays and other reasons.

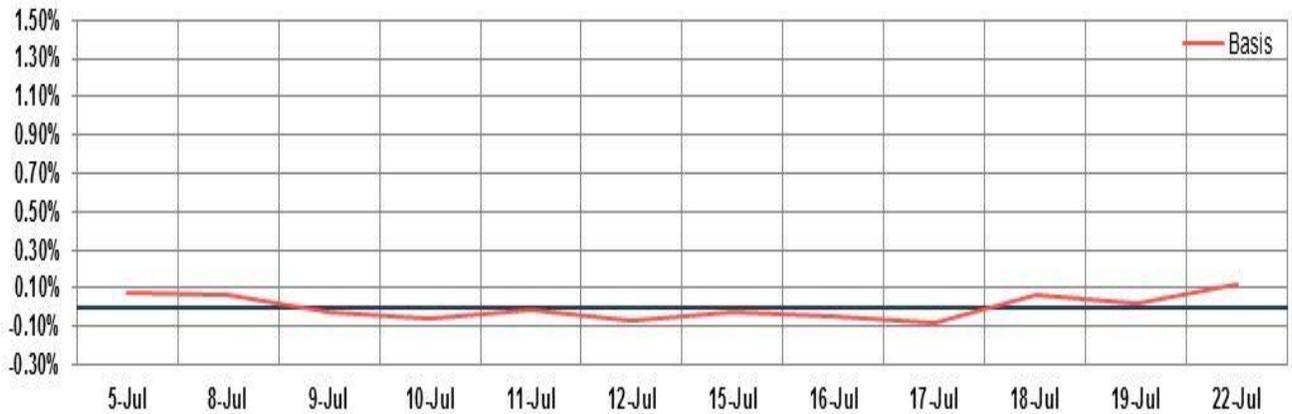
On the global front, European markets were trading in green, shrugging off dialed-down expectations for a big US rate cut this month. Asian markets ended mostly in red on Monday, as investors scaled back expectations of an aggressive interest rate cut by the Federal Reserve, while heightened Middle East tensions following Iran's seizure of a British tanker lifted crude oil prices.

Market Turnover & FII Derivative Data

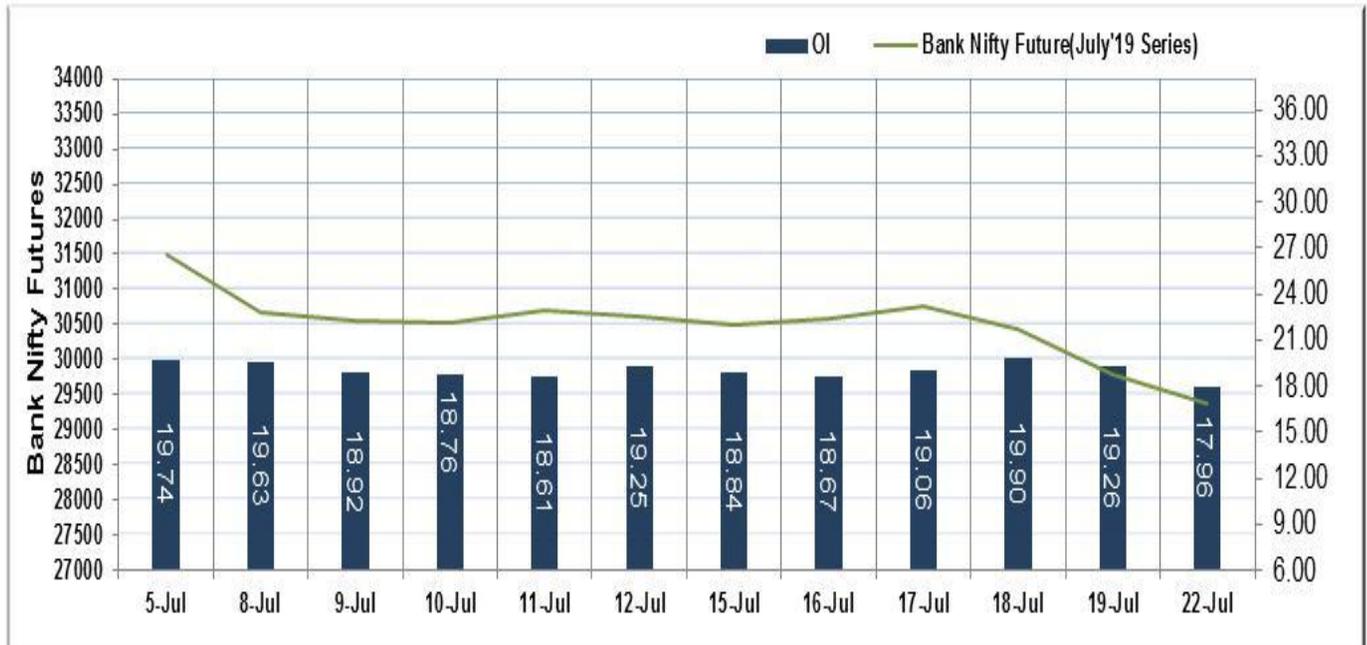
Market TO	Current	Previous	Net%
BSE CASH	2028	2302	(12)
NSE CASH	32174	38385	(16)
NSE FO	1063981	1125855	(5)

FII Derivatives	Buy	Sell	Net
Ind. Futures	8248	9334	(1086)
Ind. Options	193670	193111	559
Stk. Futures	27817	27099	718
Stk. Options	7664	7670	(5)

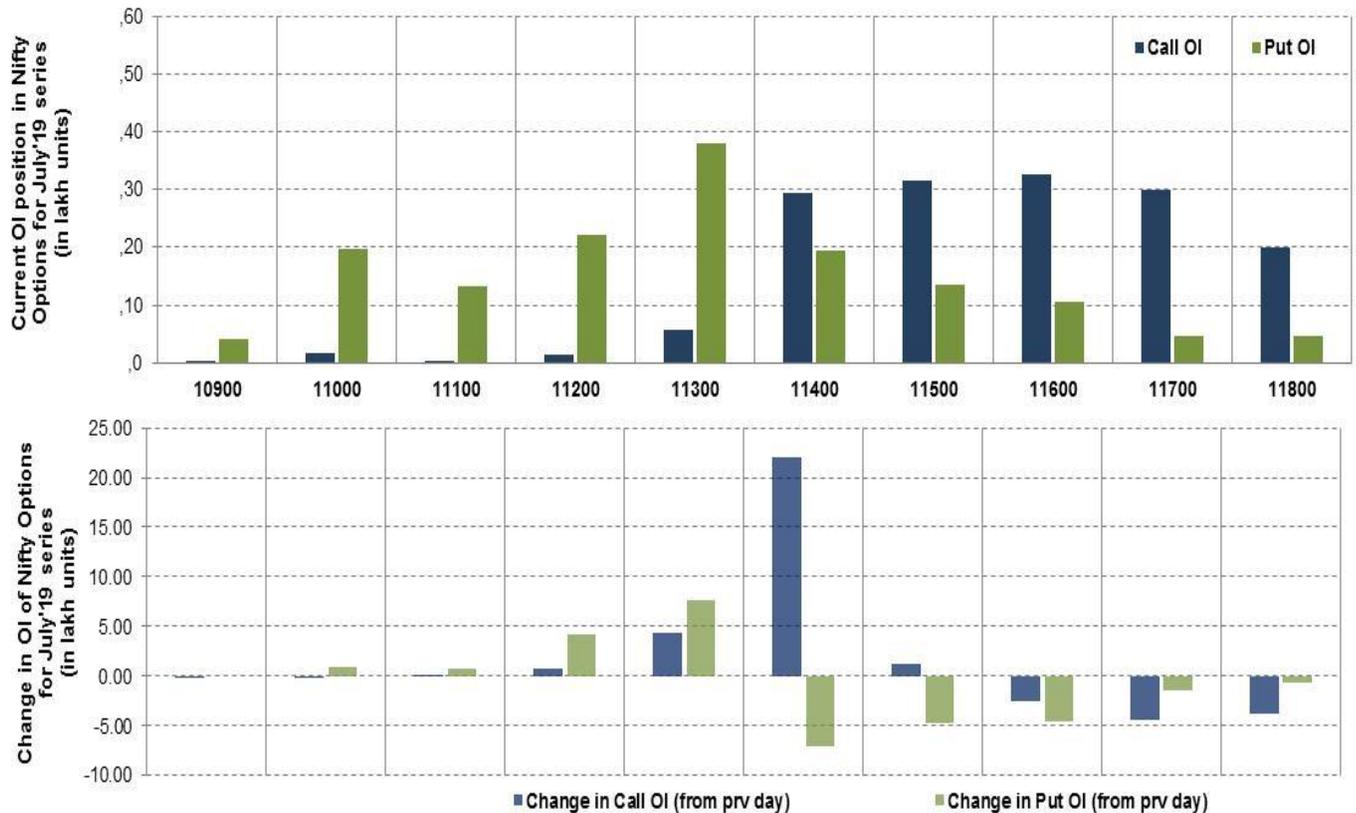
Nifty Futures



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 11,600 SP from the July month expiry was the most active call with a reduction of 0.25 million in open interest.
- Among Nifty puts, 11,300 SP from the July month expiry was the most active put with an addition of 0.76 million open interests.
- The maximum OI outstanding for Calls was at 11,600 SP (3.26mn) and that for Puts was at 11,300 SP (3.81mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 22/07/19

Avg Avg



Nifty Cash prices have settled at 11346.2 down by 0.64 percent from the previous close. On the upper side it has resistance of 11400 and 11450 levels, while lower side it has support of 11300 and 11250 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
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
Short-Covering ↓ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
AMARAJABAT	1,387,400	997,500	-28.10	618.95	2.54
AUROPHARMA	15,681,000	11,082,000	-29.33	569.90	3.21
ADANIENT	28284000	19696000	-30.36	132.00	0.11
GRASIM	12151500	8335500	-31.4	894.35	1.50
Fresh Shorts ↑ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
COALINDIA	24,699,400	25,324,200	2.53	221.30	-0.43
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
IDBI	25,644,000	19,164,000	-25.27	33.55	-1.18
MGL	987,000	727,800	-26.26	765.85	-1.64
RAMCOCEM	906,400	666,400	-26.48	760.10	-0.33
KOTAKBANK	8,116,400	5,847,200	-27.96	1457.50	-2.52

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