

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11252	11162	11207	11284	11329	11406	Sell	Neutral	Buy
Sensex	37831	37531	37681	37925	38075	38320	Sell	Neutral	Buy
Nifty Futures	11252	11154	11203	11279	11328	11404	Sell	Neutral	Buy
Bank Nifty	29043	28762	28902	29072	29212	29381	Sell	Neutral	Buy
CNX IT	15475	15275	15375	15443	15542	15610	Neutral	Neutral	Buy
CNX Midcap	16066	15932	15999	16060	16128	16189	Sell	Sell	Neutral
CNX Small Cap	5711	5668	5689	5711	5732	5754	Sell	Sell	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	37831.0	-16.7	0.0
NIFTY	11252.2	-19.2	-0.2
MIDCAP	13782.9	73.1	0.5
SMLCAP	13031.4	-12.2	-0.1
BSEFMC	11058.0	-28.6	-0.3
AUTO	15870.7	-42.1	-0.3
POWER	2001.3	-2.8	-0.1
REALTY	2108.4	5.7	0.3
BSE IT	15577.4	119.0	0.8
BANKEX	32780.7	109.6	0.3
OILGAS	13614.5	-176.2	-1.3
METAL	10058.9	-84.1	-0.8

Currency Futures	Close	Pre. Pts	% Chg
29-July-19 EUR-INR	76.99	77.02	-0.04
29-July-19 USD-INR	69.05	69.01	0.05
29-July-19 GBP-INR	86.31	86.33	-0.03
29-July-19 JPY-INR	63.91	63.91	0.01

Advance/ Decline	Adv	Dec	Un Ch.
NSE	807	1015	106
BSE	1070	1370	163

FII/DII Capital Mkt*	Buy	Sell	Net
FII	6135	6262	(126)
DII	5579	5180	398

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity bourses failed to hold gains on Thursday and ended trading session lower for sixth straight day. Key indices started the day on firm note, as India improved its ranking on the global innovation index (GII) by five places to stand at 52nd in 2019 from 57th position last year and maintained its position as the top exporter of IT services. Traders were optimistic during morning deals, with Revenue Secretary Ajay Bhushan Pandey's statement that the revised direct tax target of Rs 13.35 lakh crore is realistic and achievable with the help of economic growth and exchange of data amongst various agencies and wings of the government.

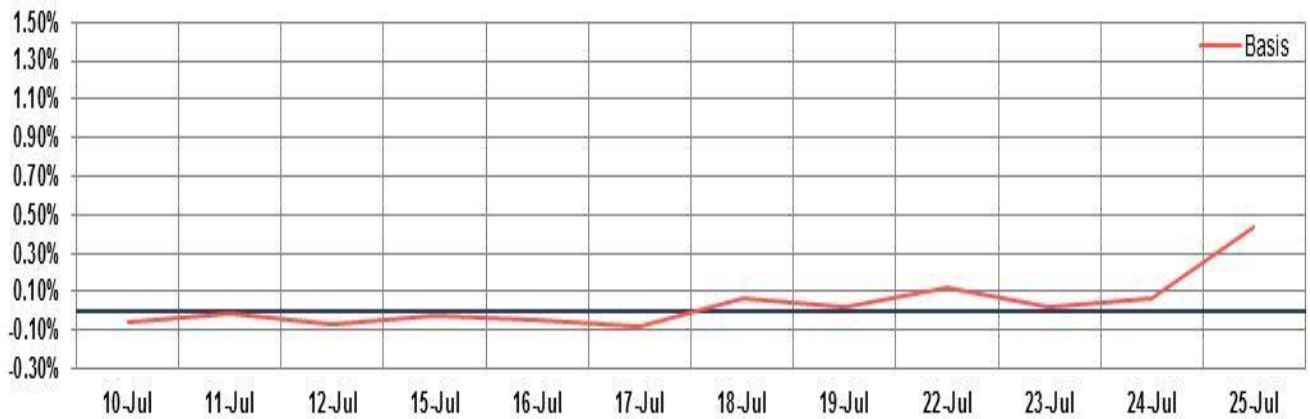
On the global front, European markets were trading in green, after Spain's producer prices declined for the first time since late 2016 in June. The data from the statistical office INE showed that producer prices dropped 0.6 percent year-on-year in June, following a 1.2 percent rise in May. Asian markets ended mostly in green, as South Korea's gross domestic product expanded a seasonally adjusted 1.1 percent on quarter in the second quarter of 2019. On the expenditure side, private consumption was up 0.7 percent, with expenditures on semi-durable goods rising.

Market Turnover & FII Derivative Data

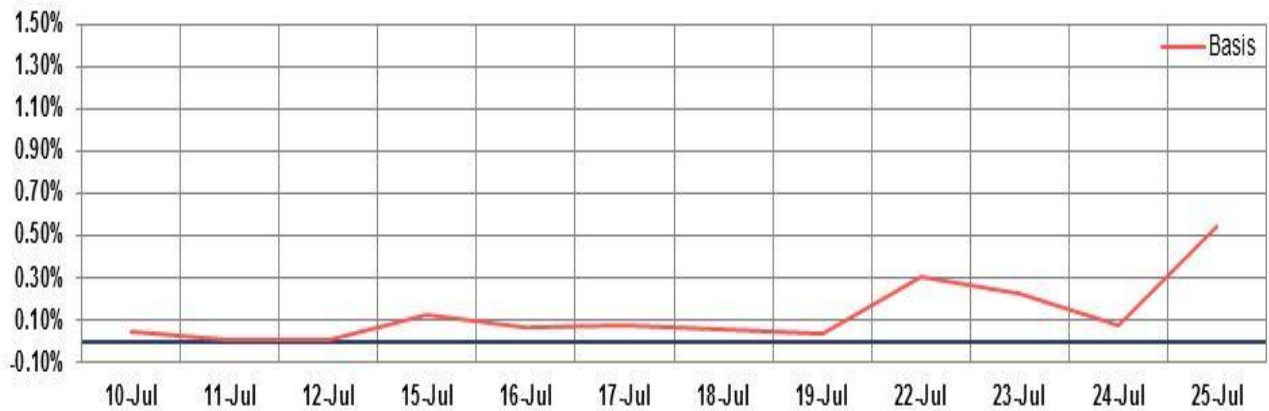
Market TO	Current	Previous	Net%
BSE CASH	2046	2028	1
NSE CASH	39452	32174	23
NSE FO	2603371	1063981	145

FII Derivatives	Buy	Sell	Net
Ind. Futures	7658	8836	(1178)
Ind. Options	374019	371315	2704
Stk. Futures	25536	25118	418
Stk. Options	3105	3018	87

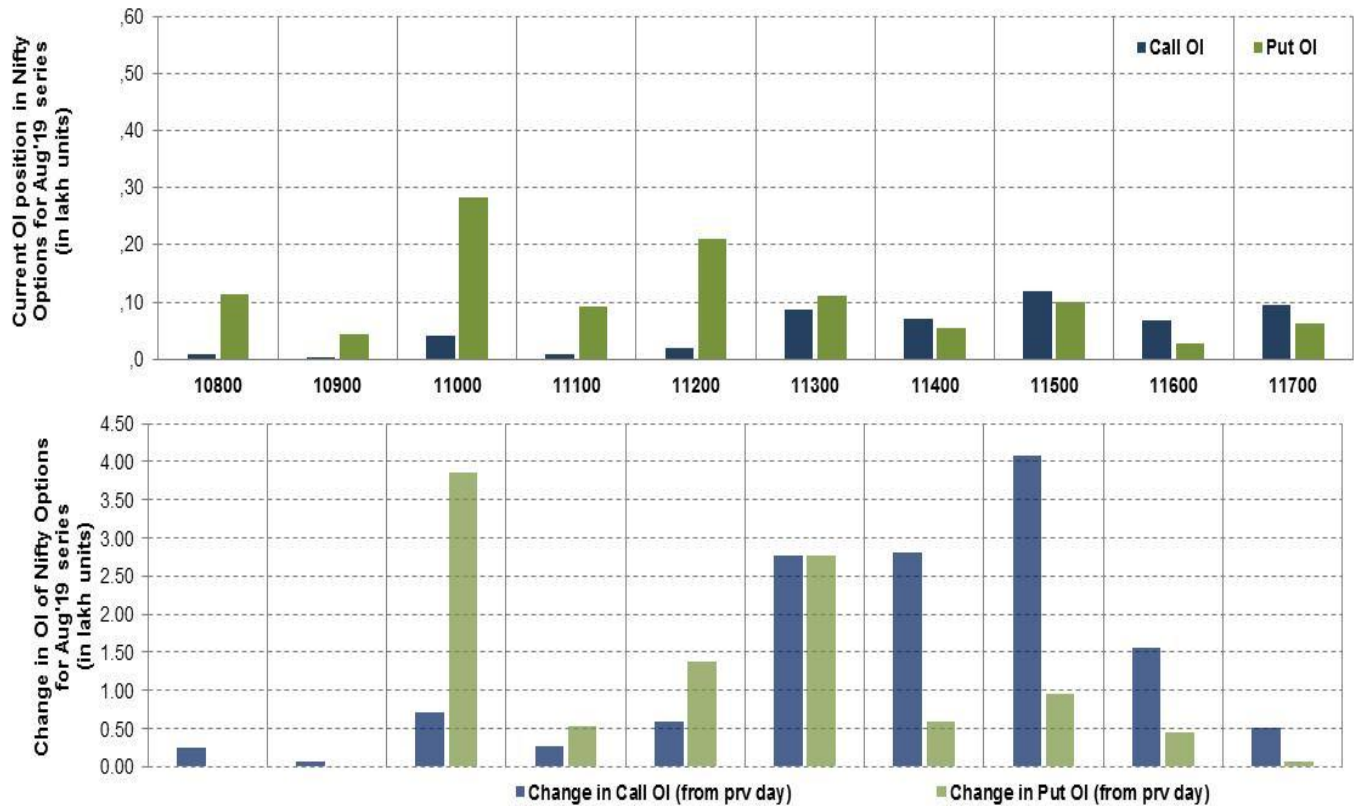
Nifty Futures



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 11,500 SP from the Aug month expiry was the most active call with an addition of 0.41 million in open interest.
- Among Nifty puts, 11,000 SP from the Aug month expiry was the most active put with an addition of 0.38 million open interests.
- The maximum OI outstanding for Calls was at 11,500 SP (1.18mn) and that for Puts was at 11,000 SP (2.82mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 25/07/19

Avg Avg



Nifty Cash prices have settled at 11252.15 down by 0.17 percent from the previous close. On the upper side it has resistance of 11300 and 11350 levels, while lower side it has support of 11200 and 11150 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
NESTLEIND	186,300	317,850	70.61	11495.20	0.20
CIPLA	1,943,000	3,292,000	69.43	536.35	3.24
BHARTIARTL	13,573,380	22,728,430	67.45	338.95	0.21
HDFC	5,704,500	9,257,500	62.28	2195.35	0.52
Short-Covering ↓ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
MGL	260,400	89,400	-65.67	772.20	0.03
ARVIND	1,326,000	408,000	-69.23	58.80	0.68
UJJIVAN	1,820,800	464,000	-74.52	271.40	0.20
MINDTREE	472,800	111,600	-76.40	695.60	1.16
Fresh Shorts ↑ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
HCLTECH	5,581,100	9,177,000	64.43	1011.35	-0.83
HINDALCO	9,551,500	15,351,000	60.72	196.25	-0.71
BPCL	4,329,000	6,645,600	53.51	340.30	-2.46
INFRATEL	2,572,000	3,662,000	42.38	263.50	-0.25
Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
COLPAL	388,500	191,100	-50.81	1141.50	-1.45
RBLBANK	4,052,400	1,976,400	-51.23	455.20	-0.54
BANKBARODA	14,976,000	7,263,000	-51.50	109.65	-0.54
BATAINDIA	836,000	278,300	-66.71	1306.25	-0.16

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