

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11559	11369	11464	11618	11713	11867	Neutral	Buy	Buy
Sensex	38721	38063	38392	38934	39263	39805	Neutral	Buy	Buy
Nifty Futures	11570	11380	11475	11622	11717	11865	Neutral	Buy	Buy
Bank Nifty	30604	30003	30304	30837	31137	31671	Neutral	Buy	Buy
CNX IT	15376	15228	15302	15391	15465	15554	Sell	Neutral	Buy
CNX Midcap	17056	16728	16892	17166	17330	17604	Sell	Sell	Neutral
CNX Small Cap	6054	5950	6002	6088	6140	6226	Sell	Sell	Sell

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	38720.6	-792.8	-2.0
NIFTY	11558.6	-252.6	-2.1
MIDCAP	14432.5	-293.1	-2.0
SMLCAP	13794.5	-347.3	-2.5
BSEFMC	11346.5	-158.8	-1.4
AUTO	17136.4	-555.8	-3.1
POWER	2010.4	-64.3	-3.1
REALTY	2097.0	-76.0	-3.5
BSE IT	15235.2	-14.8	-0.1
BANKEX	34370.5	-970.1	-2.7
OILGAS	14091.8	-395.3	-2.7
METAL	10387.8	-213.7	-2.0

Currency Futures	Close	Pre. Pts	% Chg
29-July-19 EUR-INR	77.36	77.43	-0.08
29-July-19 USD-INR	68.81	68.58	0.34
29-July-19 GBP-INR	86.29	86.23	0.08
29-July-19 JPY-INR	63.51	63.59	-0.13

Advance/ Decline	Adv	Dec	Un Ch.
NSE	350	1485	90
BSE	534	1992	143

FII/DII Capital Mkt*	Buy	Sell	Net
FII	3625	4027	(402)
DII	4055	3734	321

\*NOTE: - FII AND DII data figure is provisional

## Market Commentary

Bears took full control on Dalal Street on Monday, as both the larger peers, the Sensex and the Nifty, closing lower by around 800 and 250 points, respectively. The markets made a negative start of the day, amid reports that foreign institutional investors (FIIs) sold shares worth Rs 89 crore on a net basis in the cash market, while domestic institutional investors (DIIs) bought shares worth Rs 276 crore. Anxiety remained among the market participants, as India Meteorological Department (IMD) data report showed that monsoon has covered almost the entire country, but three-fourths of MeT department's sub-meteorological divisions still fall under the 'deficient' rainfall category.

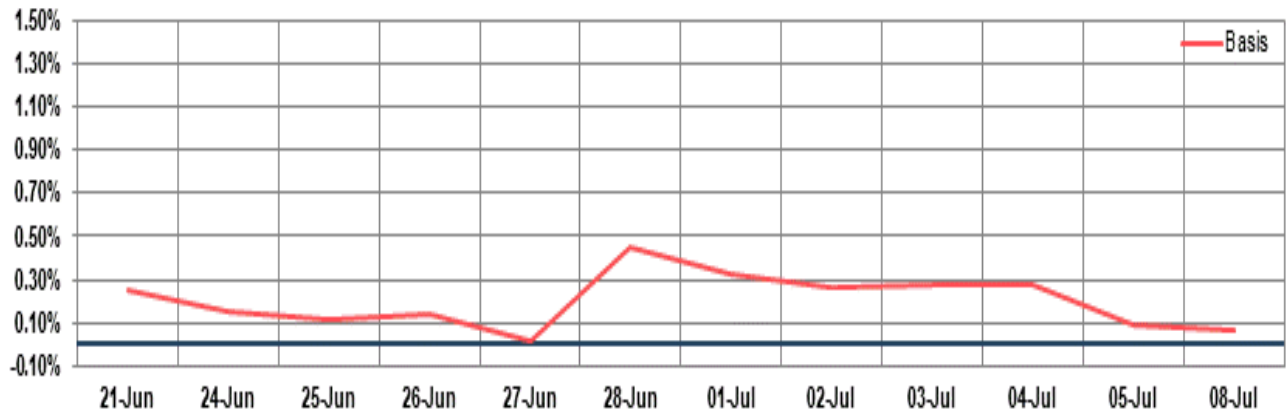
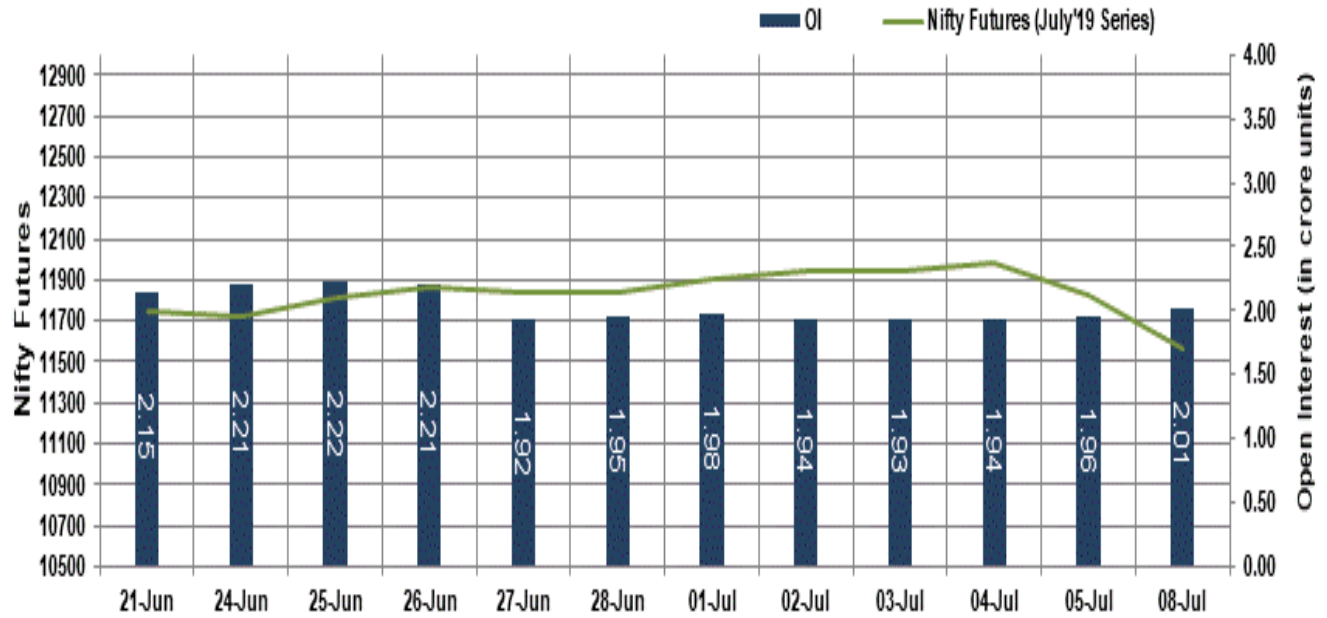
In the second half of the session, bears tighten their grip, on account of weak cues from European markets. Domestic sentiments remained pessimistic with Moody's report that there are risks of India missing 3.3 percent fiscal deficit target for the current financial year if tax revenue falls short of the projection. The Budget 2019-20 lowered fiscal deficit projection for the current financial year to 3.3 percent from 3.4 percent targeted in the Interim Budget 2019-20 in February. The street overlooked Secretary in the DPIIT, Ramesh Abhishek's statement that the initiatives announced by the government for start-ups in the Union Budget would significantly improve the flow of funds and encourage budding entrepreneurs.

## Market Turnover & FII Derivative Data

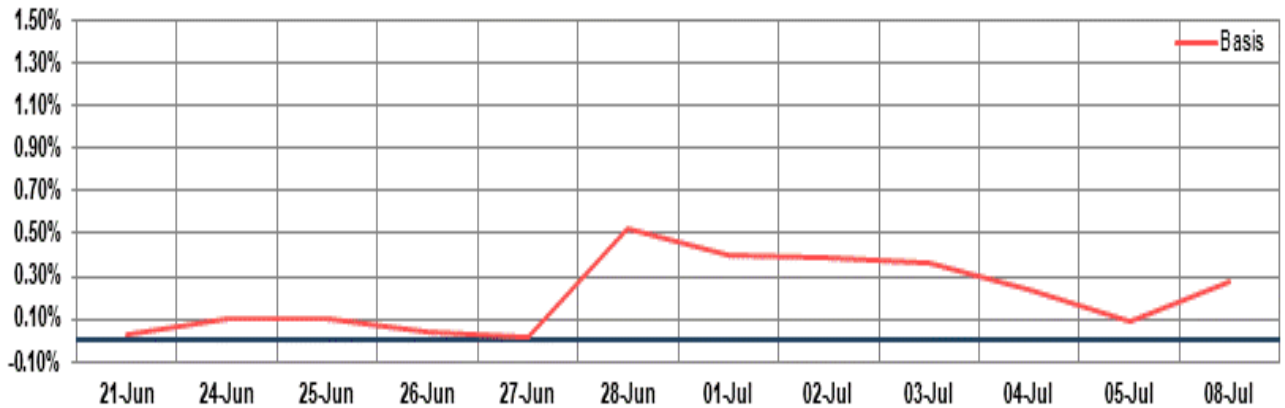
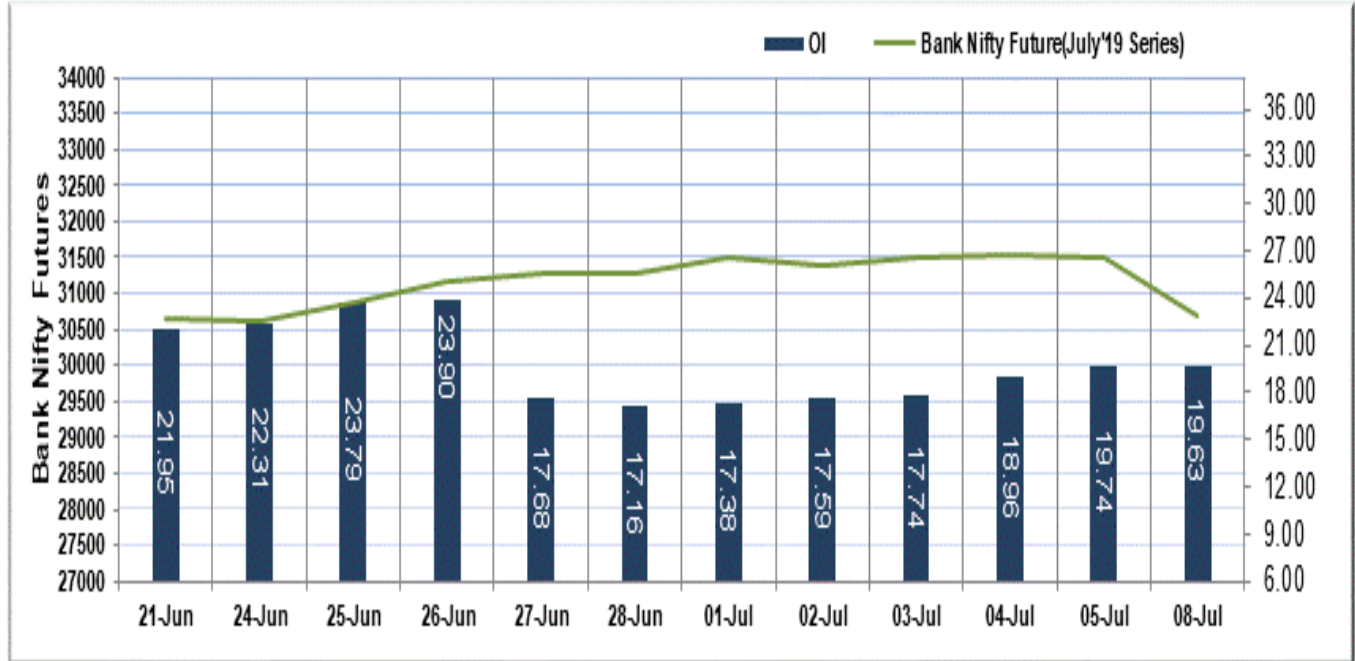
Market TO	Current	Previous	Net%
BSE CASH	2265	2853	(21)
NSE CASH	35264	36106	(2)
NSE FO	1160083	1046887	11

FII Derivatives	Buy	Sell	Net
Ind. Futures	4340	7242	(2902)
Ind. Options	197371	194301	3070
Stk. Futures	12940	13837	(898)
Stk. Options	7042	7106	(64)

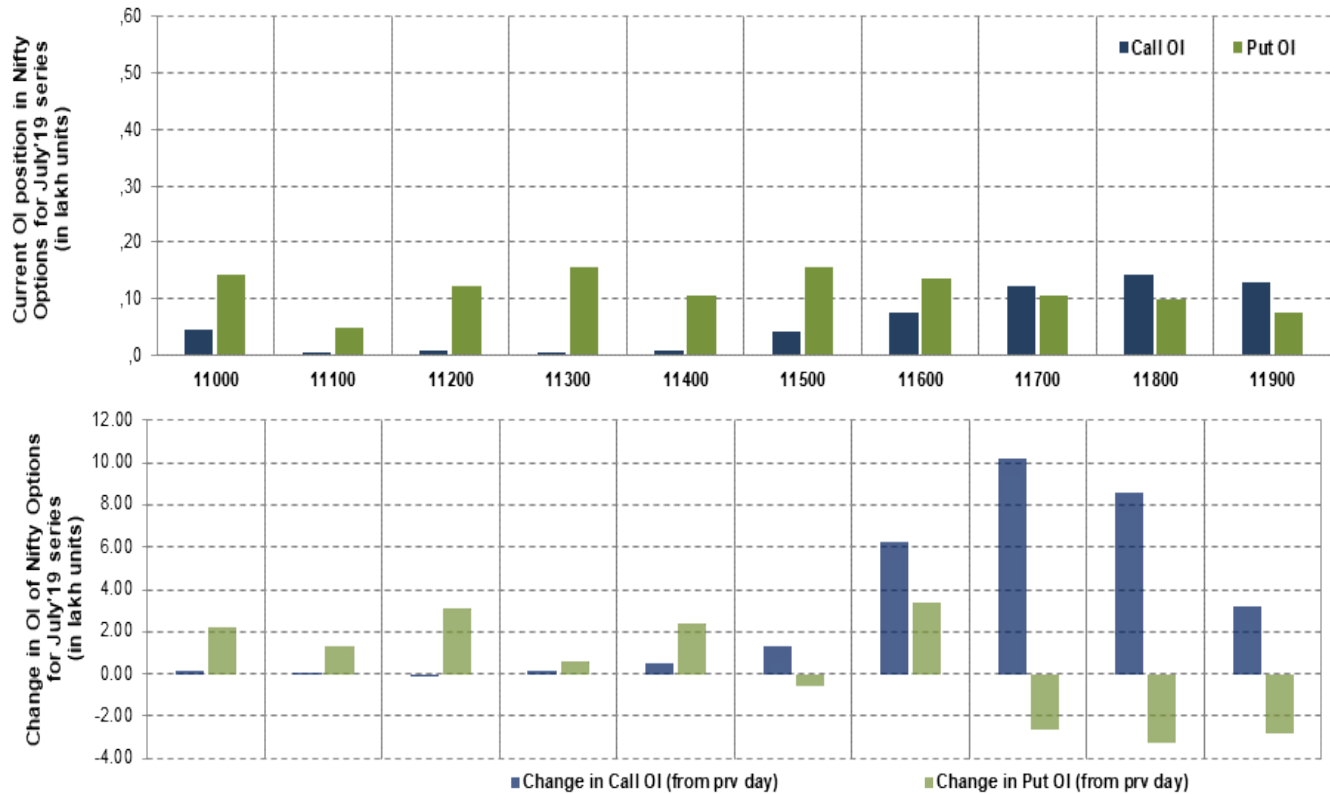
# Nifty Futures



## 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 0.90 million in open interest.
- Among Nifty puts, 11,300 SP from the July month expiry was the most active put with an addition of 0.06 million open interests.
- The maximum OI outstanding for Calls was at 11,800 SP (1.43mn) and that for Puts was at 11,300 SP (1.60mn)

## Nifty Technical & Indices Levels

1-Nifty 50 - 08/07/19  
Avg Avg



Nifty Cash prices have settled at 11558.60 down by 2.14 percent from the previous close. On the upper side it has resistance of 11600 and 11650 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
CUMMINSIND	16,69,500	17,96,900	7.63	735.20	0.66
JUSTDIAL	22,54,000	22,98,800	1.99	759.35	0.07
YESBANK	12,44,12,200	12,66,01,200	1.76	93.60	5.64
INDIGO	25,62,600	25,87,200	0.96	1575.15	0.47
Short-Covering ↓ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
BIOCON	1,30,35,600	1,26,59,400	-2.89	240.95	0.12
GLENMARK	82,31,000	79,84,000	-3.00	437.85	1.41
HCLTECH	1,08,68,900	1,04,88,100	-3.50	1039.70	1.77
DHFL	1,92,32,000	1,85,00,000	-3.81	72.70	2.76
Fresh Shorts ↑ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
BAJAJFINSV	6,95,750	8,24,375	18.49	7597.00	-10.26
MINDTREE	15,26,400	17,83,800	16.86	772.10	-10.16
NIITTECH	11,94,000	13,60,500	13.94	1311.65	-0.46
M&MFIN	1,13,83,750	1,25,92,500	10.62	385.00	-2.10
Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
AMARAJABAT	12,02,600	11,15,800	-7.22	630.60	-1.31
CONCOR	21,86,637	20,06,892	-8.22	555.25	-3.37
IGL	58,54,750	53,32,250	-8.92	297.95	-0.25
COLPAL	20,71,300	18,42,400	-11.05	1172.25	-0.59

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