

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11284	11170	11227	11267	11325	11365	Sell	Neutral	Buy
Sensex	37883	37563	37723	37850	38010	38138	Sell	Neutral	Buy
Nifty Futures	11336	11212	11274	11309	11372	11407	Sell	Neutral	Buy
Bank Nifty	29325	28848	29087	29233	29471	29618	Neutral	Neutral	Buy
CNX IT	15348	15162	15255	15358	15451	15555	Sell	Neutral	Buy
CNX Midcap	16165	15941	16053	16128	16241	16316	Sell	Sell	Neutral
CNX Small Cap	5708	5644	5676	5697	5729	5750	Sell	Sell	Sell

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	37882.8	51.8	0.1
NIFTY	11284.3	32.2	0.3
MIDCAP	13856.2	73.3	0.5
SMLCAP	13060.3	29.0	0.2
BSEFMC	11115.9	57.9	0.5
AUTO	16185.2	314.4	2.0
POWER	1994.0	-7.3	-0.4
REALTY	2115.1	6.6	0.3
BSE IT	15442.4	-135.0	-0.9
BANKEX	33118.7	338.1	1.0
OILGAS	13526.9	-87.6	-0.6
METAL	10077.5	18.6	0.2

Currency Futures	Close	Pre. Pts	% Chg
29-July-19 EUR-INR	76.76	76.99	-0.30
29-July-19 USD-INR	68.91	69.05	-0.21
29-July-19 GBP-INR	85.64	86.31	-0.78
29-July-19 JPY-INR	63.48	63.91	-0.68

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

FII/DII Capital Mkt*	Buy	Sell	Net
FII	3276	4779	(1503)
DII	3845	1928	1918

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

## Market Commentary

Key Indian indices snapped 6-day losing streak on Friday and ended the session in green terrain. After a cautious start, markets traded volatile, amid reports that despite heavy buying by foreign investors in the last month of 2018-19 (FY19), foreign portfolio investors remained net sellers of \$5.5 billion in the market. An announcement of increase in surcharge on the super-rich in the Union Budget FY20 has weighed on portfolio investors and witnessed outflows, especially in the equity segment. Sentiments remained muted, amid a private report stating that India Inc's deal activity in the first six months of this year encompassing both M&A and private equity transactions, stood at \$32.1 billion, down 57 per cent over last year.

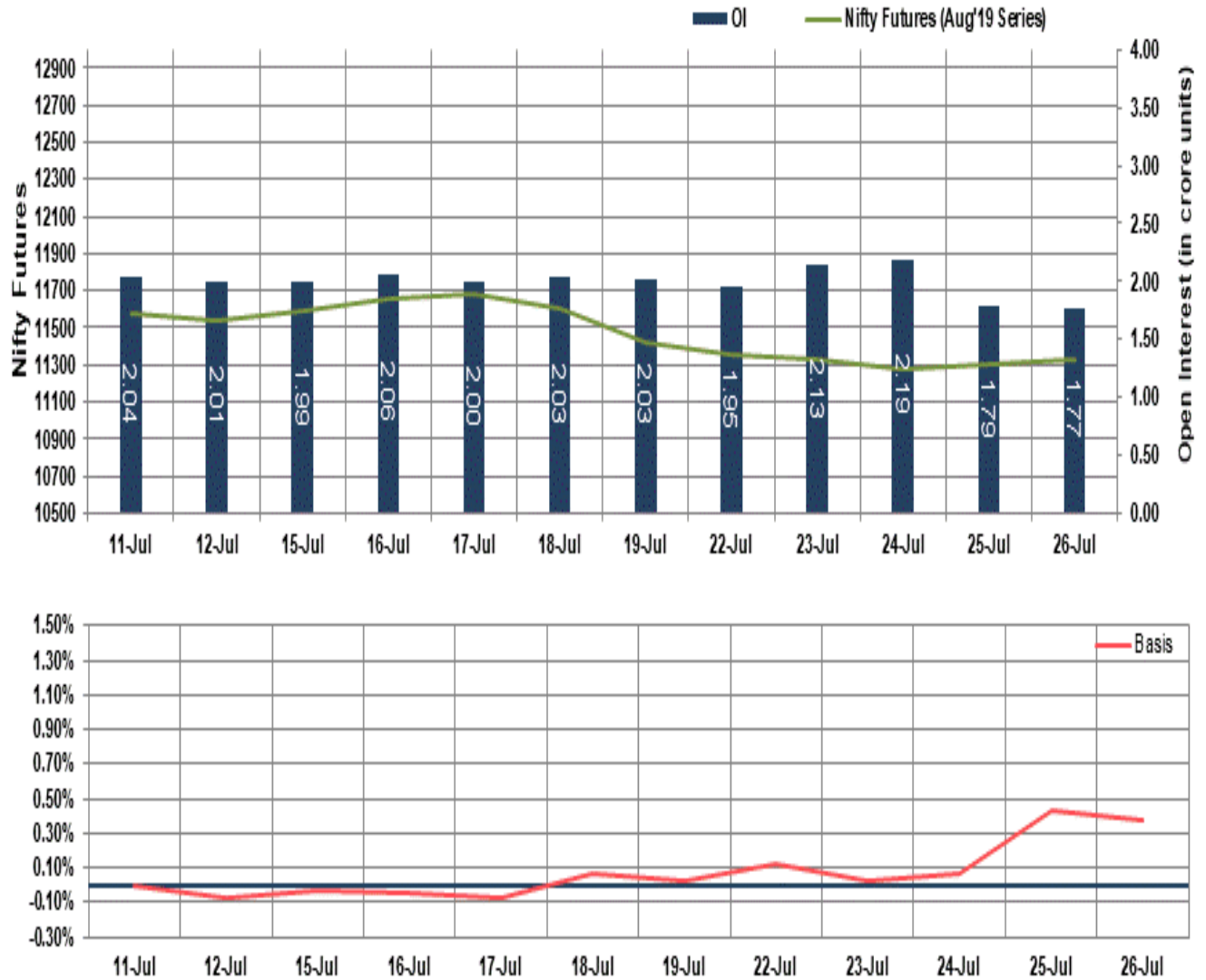
Despite volatility, key indices managed to remain in green terrain for the most part of the session, as rating agency CRISIL in its latest report said that the Reserve Bank's newly introduced guidelines curbing working capital limits may lead to better financial discipline. Some support also came with Niti Aayog CEO Amitabh Kant's statement that India was pursuing a policy of import substitution so far, and in future, the country's policy will essentially focus on export-led growth. He said India has huge potential to become a global manufacturing hub for electronics products. Some relief also came with the Employees' State Insurance Corporation (ESIC) payroll data report that around 12.66 lakh jobs were created in May, a tad higher than 11.15 lakh jobs in April this year.

## Market Turnover & FII Derivative Data

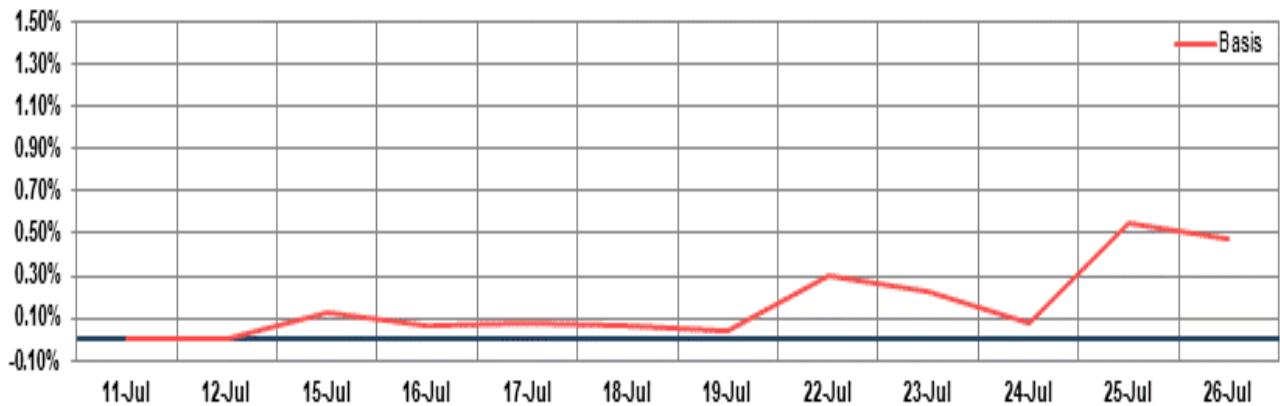
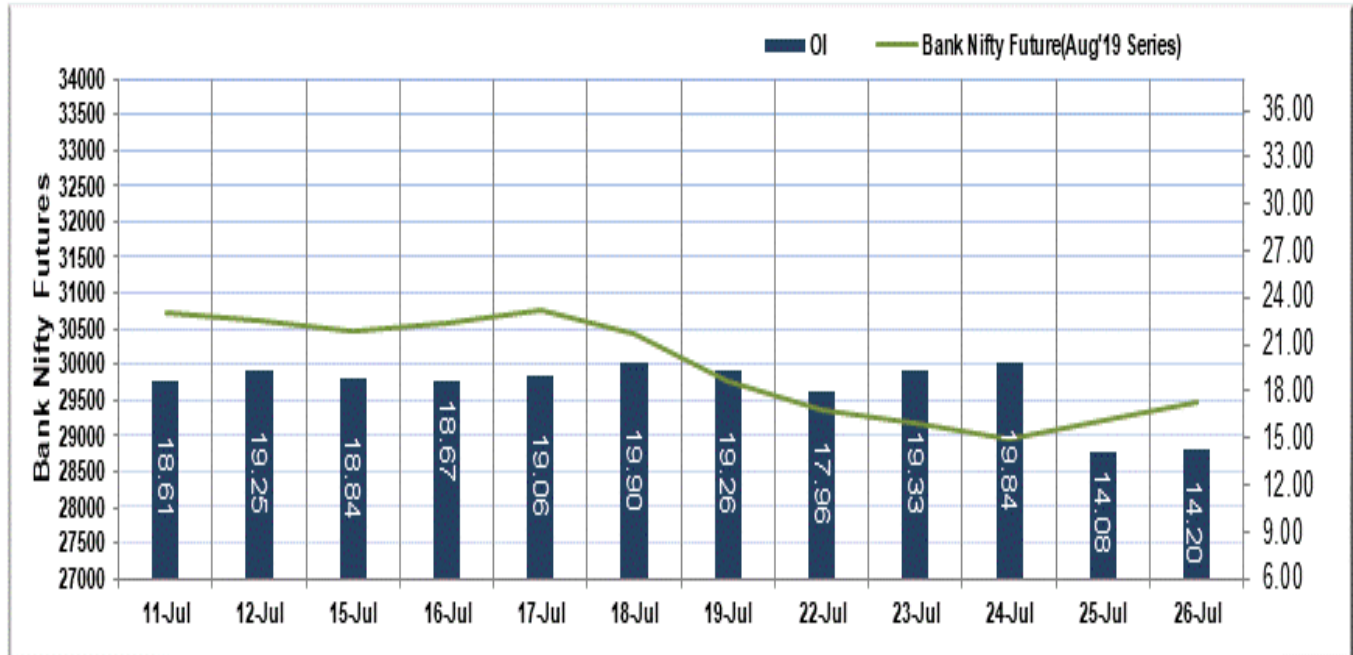
Market TO	Current	Previous	Net%
BSE CASH	2170	2046	6
NSE CASH	32684	39452	(17)
NSE FO	707106	2603371	(73)

FII Derivatives	Buy	Sell	Net
Ind. Futures	2274	3323	(1049)
Ind. Options	142282	141275	1007
Stk. Futures	12712	11991	721
Stk. Options	5572	5446	126

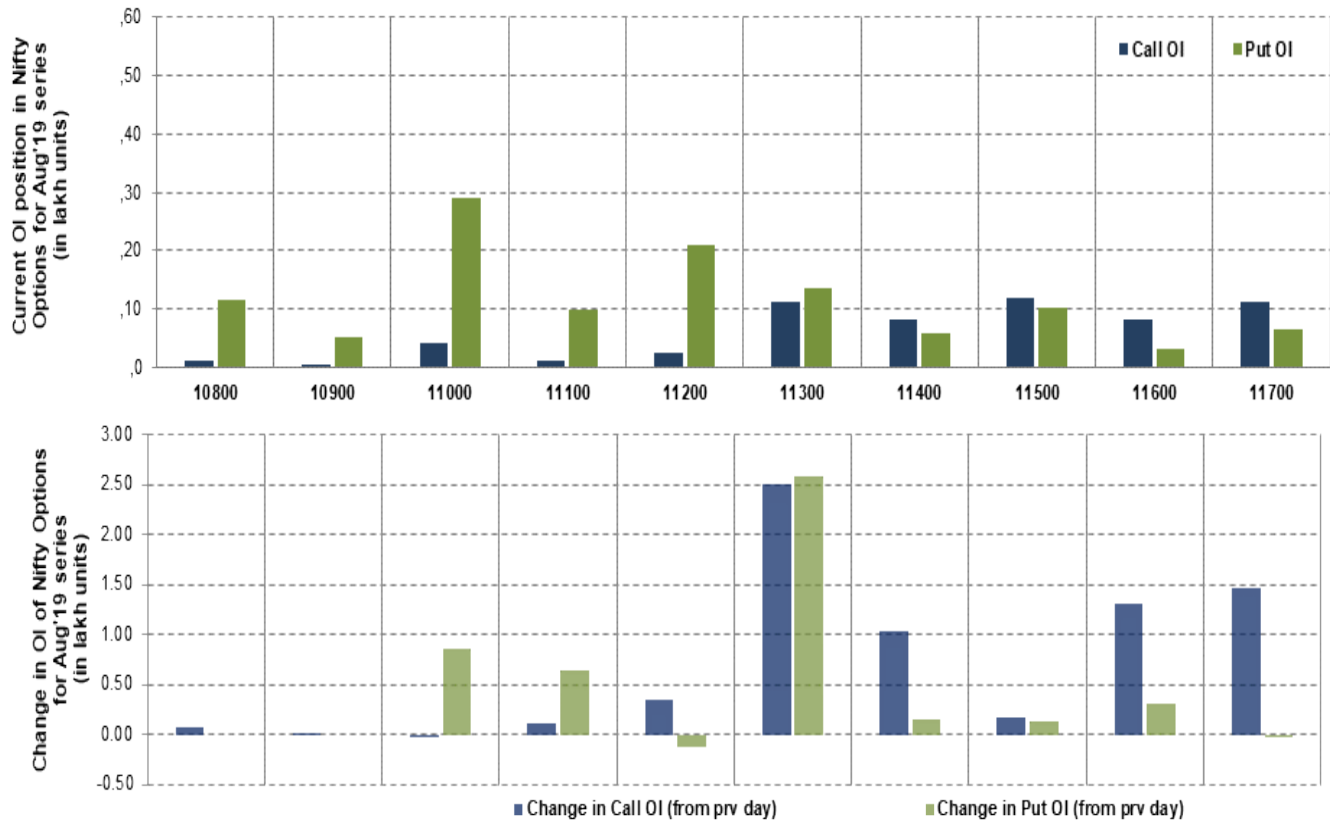
# Nifty Futures



## 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 0.02 million in open interest.
- Among Nifty puts, 11,000 SP from the Aug month expiry was the most active put with an addition of 0.09 million open interests.
- The maximum OI outstanding for Calls was at 11,500 SP (1.20mn) and that for Puts was at 11,000 SP (3.00mn)

## Nifty Technical & Indices Levels

1-Nifty 50 - 26/07/19  
Avg Avg



Nifty Cash prices have settled at 11284.30 up by 0.29 percent from the previous close. On the upper side it has resistance of 11350 and 11400 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
BIOCON	1,03,98,600	1,26,21,600	21.38	243.50	1.52
MARUTI	32,17,425	37,80,150	17.49	5779.00	1.18
RELINFRA	1,13,32,000	1,32,04,000	16.52	49.70	11.43
BERGEPAIN	22,46,200	26,07,000	16.06	329.45	1.26
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
IGL	30,60,750	40,56,250	32.52	303.75	-1.12
CONCOR	15,53,622	19,55,313	25.86	512.35	-2.00
HEXAWARE	19,63,500	23,56,500	20.02	350.85	-0.78
GAIL	3,24,68,060	3,62,97,870	11.80	133.35	-1.11
Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
LICHSGFIN	77,93,500	77,50,600	-0.55	519.00	-0.13
TATAELXSI	24,63,000	24,34,800	-1.14	647.75	-1.57
TITAN	1,38,63,000	1,44,42,000	4.18	789.95	1.42
CHENNPETRO	10,89,000	9,06,000	-16.80	253.55	-8.61

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