

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11789	11716	11752	11812	11849	11908	Neutral	Buy	Buy
Sensex	39395	39164	39279	39477	39593	39791	Neutral	Buy	Buy
Nifty Futures	11844	11775	11809	11863	11897	11951	Buy	Buy	Buy
Bank Nifty	31105	30910	31008	31158	31256	31407	Buy	Buy	Buy
CNX IT	15936	15795	15866	15976	16046	16156	Neutral	Neutral	Buy
CNX Midcap	17654	17544	17599	17672	17727	17800	Neutral	Neutral	Neutral
CNX Small Cap	6200	6165	6183	6206	6224	6248	Neutral	Sell	Sell

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	39394.6	-191.8	-0.5
NIFTY	11788.9	-52.7	-0.5
MIDCAP	14808.3	-44.5	-0.3
SMLCAP	14239.3	-10.1	-0.1
BSEFMC	11361.9	29.5	0.3
AUTO	17904.2	-104.6	-0.6
POWER	2093.9	0.5	0.0
REALTY	2201.4	12.7	0.6
BSE IT	15654.1	-47.5	-0.3
BANDEX	34971.9	-207.7	-0.6
OILGAS	14803.3	-100.3	-0.7
METAL	11107.2	-127.2	-1.1

Currency Futures	Close	Pre. Pts	% Chg
29-July-19 EUR-INR	79.02	79.07	-0.07
29-July-19 USD-INR	69.27	69.34	-0.10
29-July-19 GBP-INR	88.05	88.25	-0.23
29-July-19 JPY-INR	64.46	64.45	0.02

Advance/ Decline	Adv	Dec	Un Ch.
NSE	822	974	104
BSE	1131	1400	154

FII/DII Capital Mkt*	Buy	Sell	Net
FII	5175	5689	(514)
DII	3052	2870	182

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

## Market Commentary

Indian equity bourses witnessed fall for the second straight day on Friday, with Sensex and Nifty closing lower by around 200 and 50 points respectively. Markets made a slightly higher opening of the day, as the Reserve Bank of India (RBI) in its bi-annual Financial Stability Report (FSR) stated that the financial system remains stable despite some dislocation of late. It said the proportion of commercial lenders' non-performing assets (NPAs) may fall slightly to 9% by March 2020. However, key indices soon turned negative, with a report that India's monsoon rains were below average for the fourth straight week, with rainfall scanty over central and western parts of the country in the week ended on June 26, raising concerns about major crop production and the impact on the nation's economy.

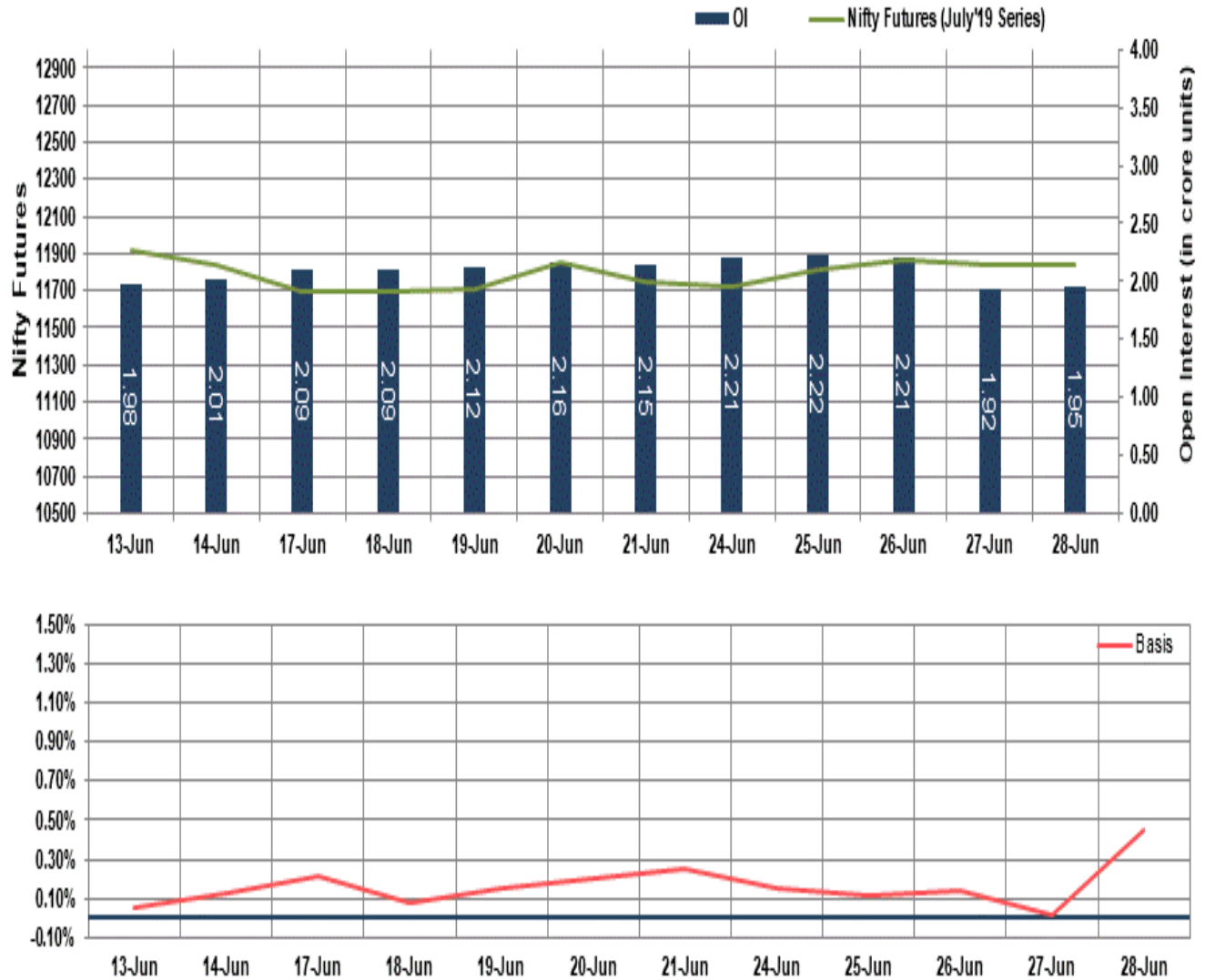
Markets extended their losses in late afternoon deals, as Governor Shaktikanta Das called for more cooperation between the government and the Reserve Bank to help boost the sagging growth engine and to ensure systemic stability. A dip in consumption and private investment has exerted pressure on the fiscal math. Some concerns also came after the Directorate General of GST intelligence (DGGI) detected good and services tax (GST) evasion amounting to Rs 300 crore across Nagpur zone, which includes Vidarbha, Marathwada and Nasik regions of Maharashtra. Besides, industry body FICCI's National Committee on Transport Infrastructure and the Consulting Engineers Association of India (CEAI) said that Union Ministry of Finance should re-look at its Goods and Service Tax collection regime for Consulting and service-providing sector.

## Market Turnover & FII Derivative Data

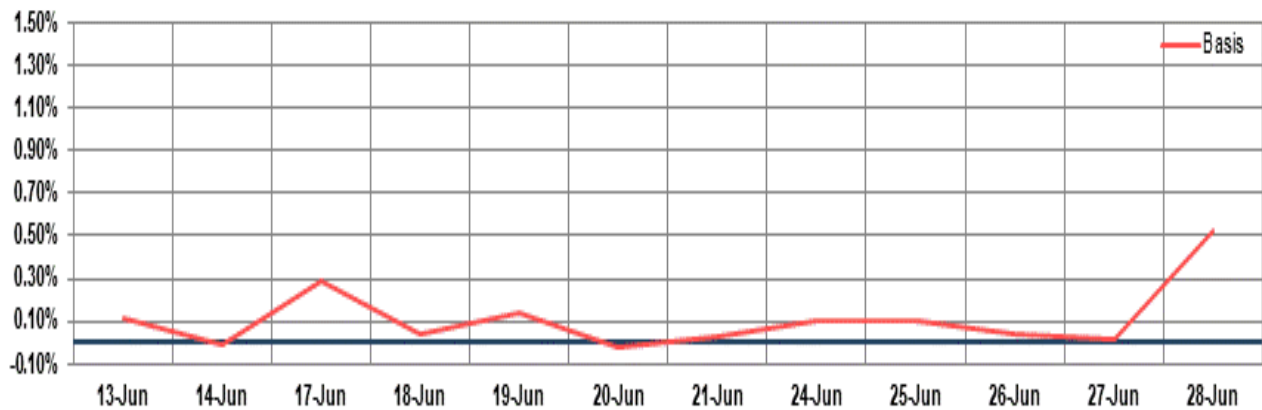
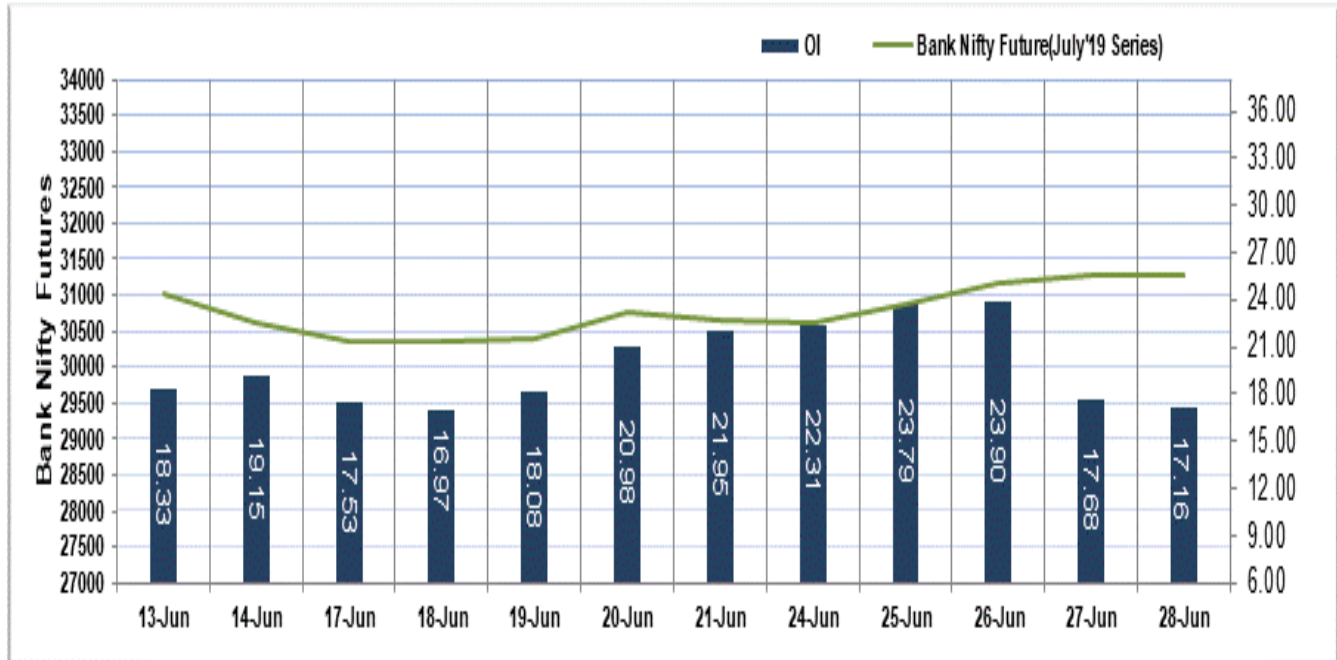
Market TO	Current	Previous	Net%
BSE CASH	2072	2725	(24)
NSE CASH	31226	43234	(28)
NSE FO	617278	2655483	(77)

FII Derivatives	Buy	Sell	Net
Ind. Futures	2086	2522	(436)
Ind. Options	124949	124811	138
Stk. Futures	10307	9946	361
Stk. Options	3955	3914	41

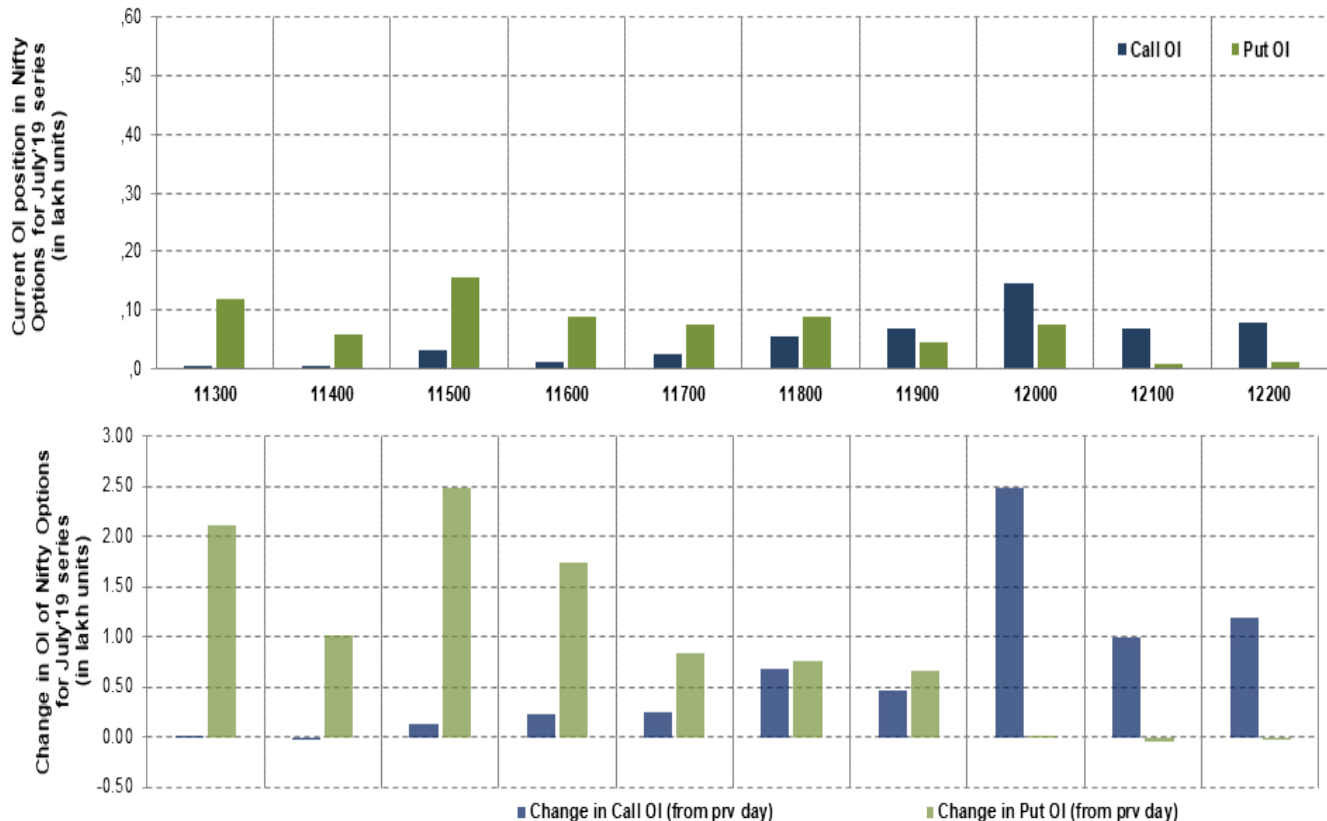
# Nifty Futures



## 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 0.25 million in open interest.
- Among Nifty puts, 11,500 SP from the July month expiry was the most active put with an addition of 0.25 million open interests.
- The maximum OI outstanding for Calls was at 12,000 SP (1.44mn) and that for Puts was at 11,500 SP (1.55mn)

## Nifty Technical & Indices Levels

1-Nifty 50 - 28/06/19  
Avg Avg



Nifty Cash prices have settled at 11788.85 down by 0.45 percent from the previous close. On the upper side it has resistance of 11850 and 11900 levels, while lower side it has support of 11750 and 11700 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
CANBK	96,60,000	1,14,18,000	18.20	286.60	2.27
RECLTD	2,81,58,000	3,03,48,000	7.78	166.05	1.00
GAIL	2,28,08,180	2,42,99,040	6.54	313.40	1.42
BANKBARODA	6,14,34,000	6,53,53,500	6.38	122.40	0.08
Short-Covering ↓ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
APOLLOHOSP	14,71,500	14,40,500	-2.11	1364.85	3.14
PNB	10,55,25,000	10,31,24,000	-2.28	80.05	1.97
CESC	12,17,600	11,74,400	-3.55	788.85	0.05
ICICIPRULI	41,80,500	39,55,500	-5.38	388.75	3.83
Fresh Shorts ↑ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
DHFL	1,78,04,000	2,39,04,000	34.26	62.65	-14.99
RELCAPITAL	92,43,000	1,14,33,000	23.69	56.50	-14.07
JUSTDIAL	20,11,800	23,68,800	17.75	724.60	-1.58
STAR	20,84,400	24,43,200	17.21	394.65	-4.12
Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
OFSS	2,80,200	2,70,900	-3.32	3177.60	-0.32
HINDZINC	76,22,400	73,63,200	-3.40	245.05	-0.26
DISHTV	8,80,32,000	8,50,08,000	-3.44	27.20	-5.23
BERGEPAIN	27,74,200	26,46,600	-4.60	318.15	-0.08



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