

# Daily Derivatives & Market Report

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## Index Trend Analysis

| Pivot(Daily)  | Close | S2    | S1    | Pivot | R1    | R2    | Daily   | Weekly  | Monthly |
|---------------|-------|-------|-------|-------|-------|-------|---------|---------|---------|
| Nifty         | 11331 | 11249 | 11290 | 11344 | 11385 | 11439 | Sell    | Neutral | Buy     |
| Sensex        | 37983 | 37714 | 37848 | 38033 | 38167 | 38352 | Sell    | Neutral | Buy     |
| Nifty Futures | 11338 | 11249 | 11293 | 11350 | 11394 | 11451 | Sell    | Neutral | Buy     |
| Bank Nifty    | 29128 | 28903 | 29016 | 29191 | 29303 | 29478 | Sell    | Neutral | Buy     |
| CNX IT        | 15493 | 15358 | 15426 | 15536 | 15604 | 15714 | Neutral | Neutral | Buy     |
| CNX Midcap    | 16244 | 16055 | 16150 | 16273 | 16367 | 16490 | Sell    | Sell    | Neutral |
| CNX Small Cap | 5790  | 5746  | 5768  | 5784  | 5807  | 5823  | Sell    | Sell    | Sell    |

## Market Summary

| Domestic Indices | Close   | Points | % Chg |
|------------------|---------|--------|-------|
| SENSEX           | 37982.7 | -48.4  | -0.1  |
| NIFTY            | 11331.1 | -15.2  | -0.1  |
| MIDCAP           | 13915.5 | -78.7  | -0.6  |
| SMLCAP           | 13206.2 | 49.4   | 0.4   |
| BSEFMC           | 11067.8 | 138.8  | 1.3   |
| AUTO             | 16234.1 | -84.5  | -0.5  |
| POWER            | 2029.6  | 23.7   | 1.2   |
| REALTY           | 2131.2  | 18.8   | 0.9   |
| BSE IT           | 15541.2 | 37.0   | 0.2   |
| BANDEX           | 32915.1 | -72.3  | -0.2  |
| OILGAS           | 14024.2 | -30.4  | -0.2  |
| METAL            | 10400.6 | -33.0  | -0.3  |

| Currency Futures   | Close | Pre. Pts | % Chg |
|--------------------|-------|----------|-------|
| 29-July-19 EUR-INR | 77.23 | 77.42    | -0.25 |
| 29-July-19 USD-INR | 68.98 | 68.95    | 0.04  |
| 29-July-19 GBP-INR | 86.11 | 85.99    | 0.13  |
| 29-July-19 JPY-INR | 63.84 | 63.96    | -0.20 |

| Advance/ Decline | Adv  | Dec   | Un Ch. |
|------------------|------|-------|--------|
| NSE              | 922  | 910   | 106    |
| BSE              | 1189 | 12667 | 175    |

| FII/DII Capital Mkt* | Buy  | Sell | Net    |
|----------------------|------|------|--------|
| FII                  | 4226 | 6834 | (2608) |
| DII                  | 5611 | 2986 | 2625   |

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

## Market Commentary

Key Indian equity indices finished Tuesday's trading session in red terrain, with Sensex and Nifty falling 0.13% each. After a cautious start, markets managed to trade in green terrain for the most part of the session, amid reports that the government has set a target of adding 1.3 crore income tax filers in the current financial year against 1.1 crore new filers last year. Some relief also came after the Ministry of New and Renewable Energy (MNRE) issued guidelines for rollout of the Pradhan Mantri Kisan Urja Suraksha evam Utthan Mahabhayan (PM-KUSUM) Scheme, with a central aid of Rs 34,422 crore to provide financial and water security to farmers through harnessing solar energy capacities of 25.75 gigawatt (GW) by 2022.

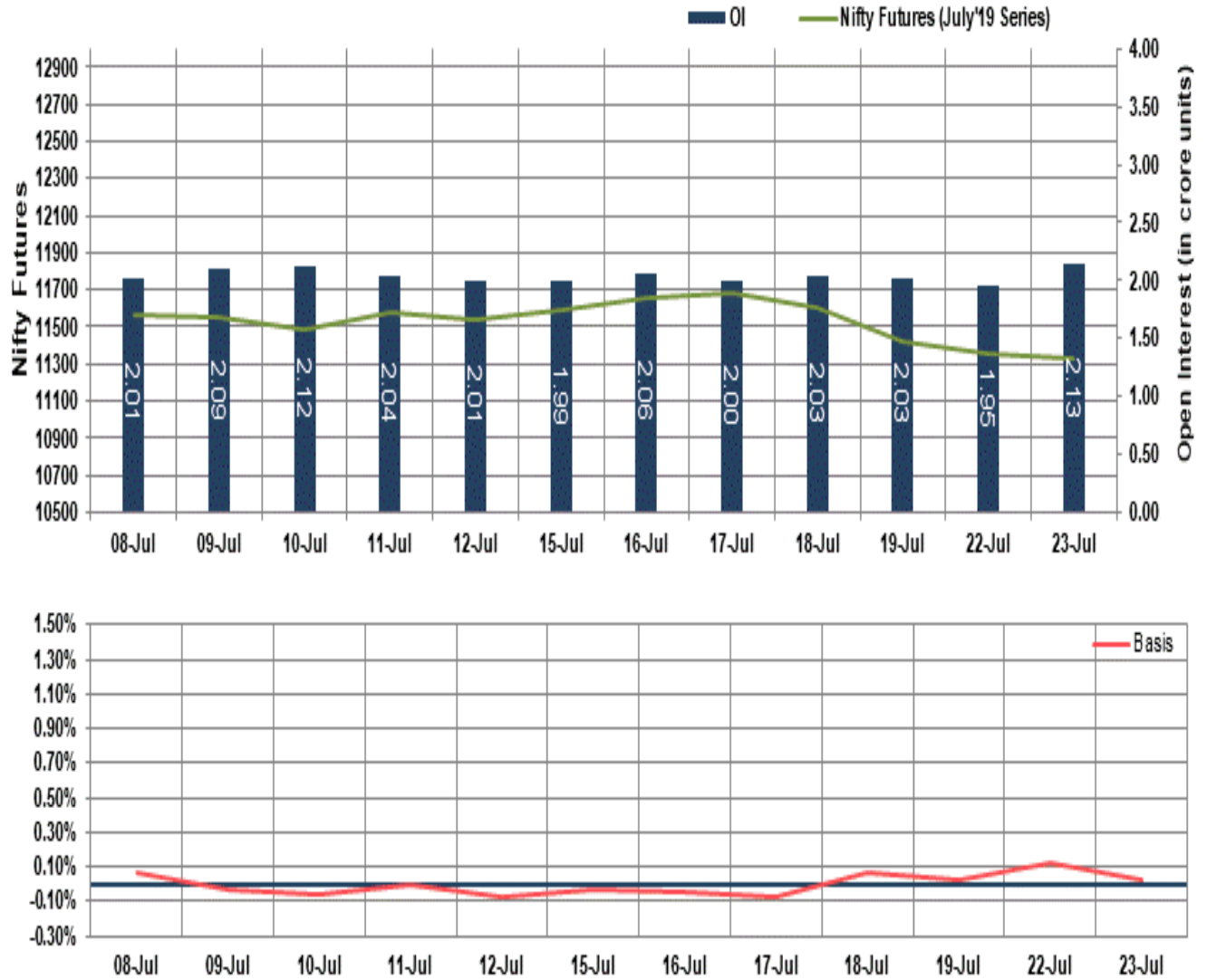
But, key indices slipped in red terrain in the last leg of trade to close the lackluster day on negative note. Domestic sentiments got hit, after outgoing Reserve Bank of India Deputy Governor Viral Acharya said that an increase in government borrowing runs the risk of flooding the debt market, and puts upward pressure on interest rates, making it more expensive for companies to borrow. The market participants got anxious, as the share of foreign portfolio investments (FPI) in domestic capital markets through participatory notes (P-notes) slipped to Rs 81,913 crore at June-end.

## Market Turnover & FII Derivative Data

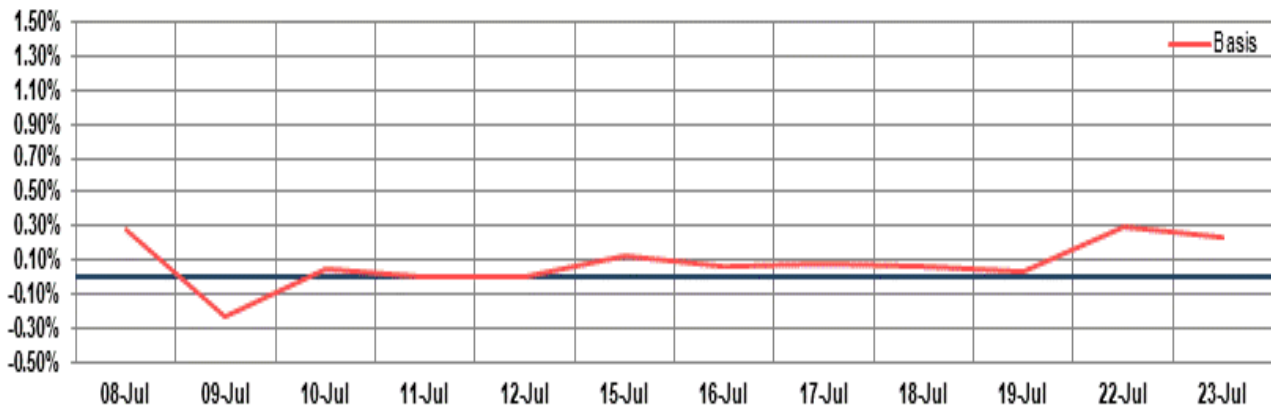
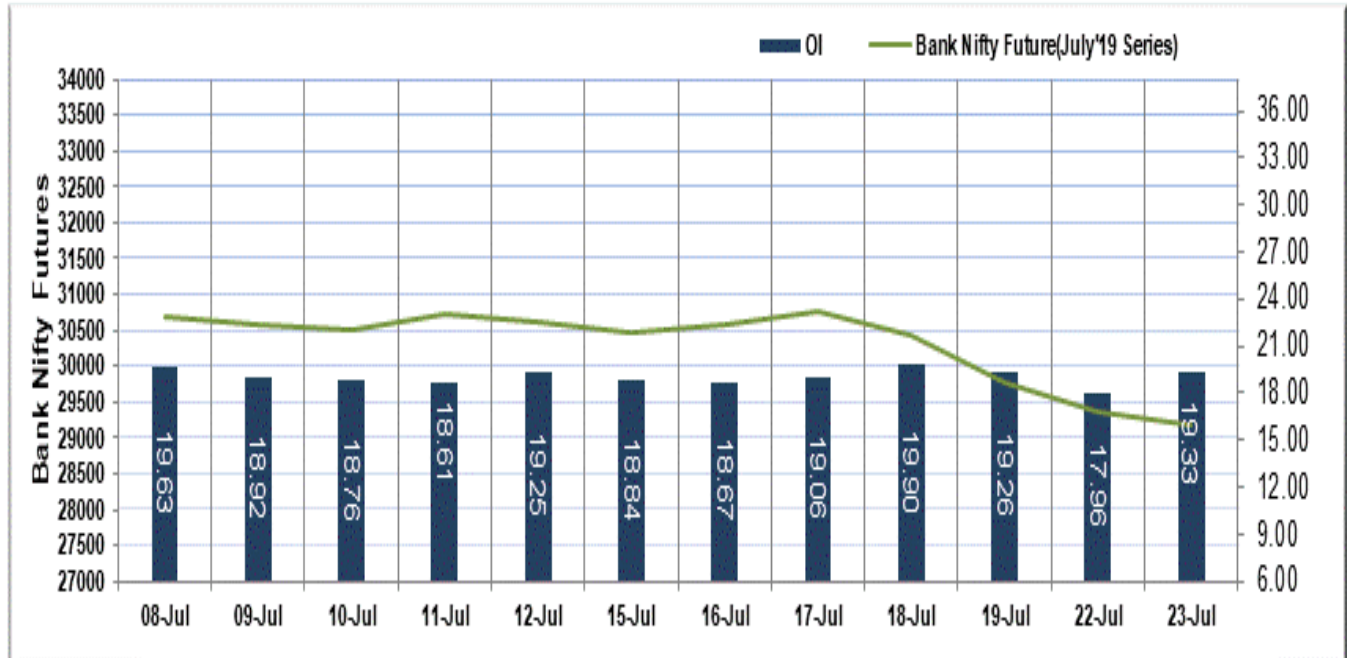
| Market TO | Current | Previous | Net% |
|-----------|---------|----------|------|
| BSE CASH  | 1851    | 2028     | (9)  |
| NSE CASH  | 32335   | 32174    | 1    |
| NSE FO    | 1225916 | 1063981  | 15   |

| FII Derivatives | Buy    | Sell   | Net   |
|-----------------|--------|--------|-------|
| Ind. Futures    | 9265   | 9864   | (599) |
| Ind. Options    | 227321 | 228267 | (946) |
| Stk. Futures    | 36810  | 37104  | (294) |
| Stk. Options    | 5259   | 5276   | (17)  |

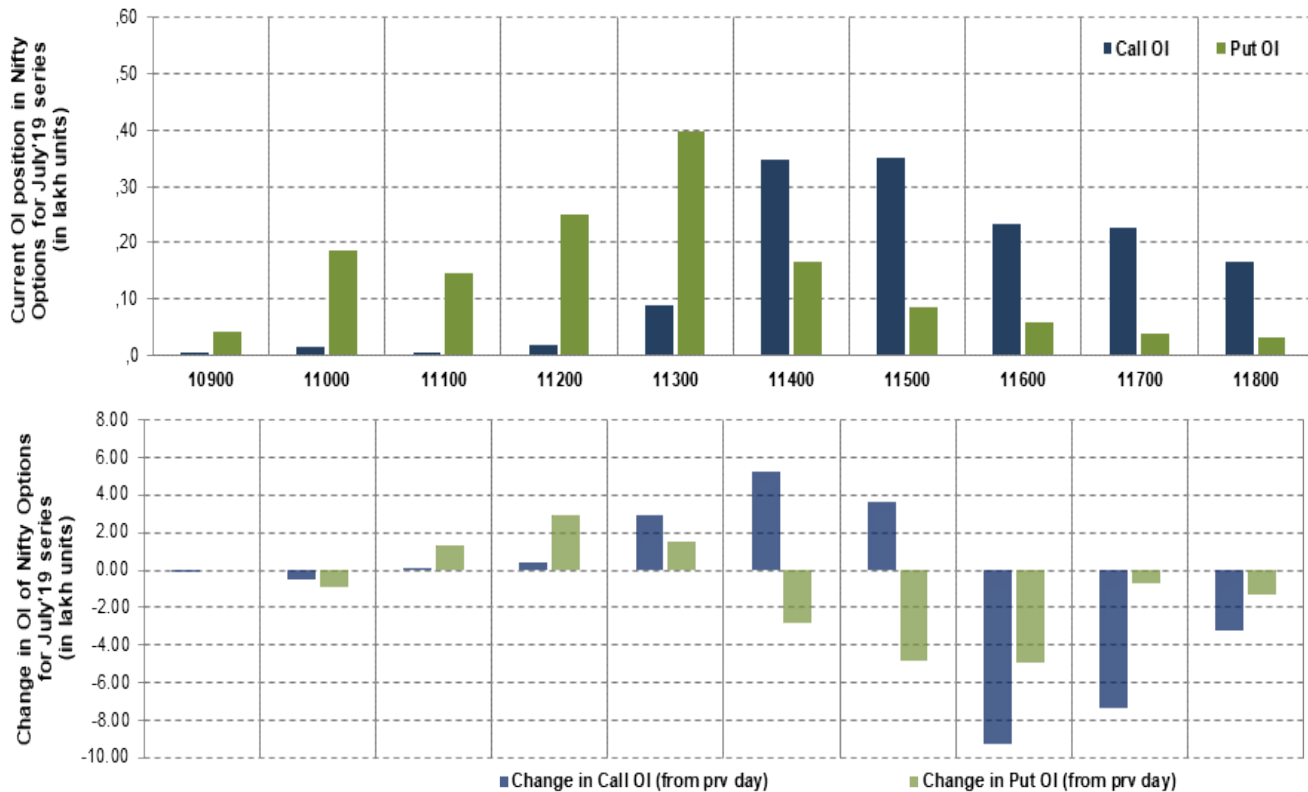
# Nifty Futures



## 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 July month expiry was the most active call with an addition of 0.40 million in open interest.
- Among Nifty puts, 11,300 SP from the July month expiry was the most active put with an addition of 0.15 million open interests.
- The maximum OI outstanding for Calls was at 11,500 SP (3.50mn) and that for Puts was at 11,300 SP (4.00mn)

## Nifty Technical & Indices Levels

1-Nifty 50 - 23/07/19  
 Avg Avg



Nifty Cash prices have settled at 11331.05 down by 0.13 percent from the previous close. On the upper side it has resistance of 11400 and 11450 levels, while lower side it has support of 11250 and 11200 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 |
| ARVIND                                 | 52,50,000   | 29,88,000   | -43.09    | 60.15    | 1.09        |
| VEDL                                   | 4,84,08,000 | 2,67,30,000 | -44.78    | 168.25   | 0.30        |
| DHFL                                   | 13772000    | 7024000     | -49       | 60.05    | 15.26       |
| BALKRISIND                             | 1537600     | 781600      | -49.17    | 734.70   | 0.39        |
| 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 |
| MRF                                    | 20,710      | 10,760      | -48.04    | 53960.25 | -0.06       |
| PEL                                    | 25,75,456   | 13,31,216   | -48.31    | 1865.45  | -1.76       |
| CESC                                   | 7,79,200    | 3,86,400    | -50.41    | 747.70   | -1.49       |
| CIPLA                                  | 87,71,000   | 43,46,000   | -50.45    | 528.55   | -0.46       |

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