

# Daily Derivatives & Market Report

## CONTENTS

Page No.	Particulars
2	Market Summary
3	Nifty Futures – Derivatives Snap
4	Bank Nifty Futures – Derivatives Snap
5	Activity in Nifty Options
6	What do Nifty Technical suggest
7	Derivative Analysis
8	Disclaimer

## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11583	11488	11535	11567	11615	11647	Sell	Buy	Buy
Sensex	38823	38521	38672	38782	38933	39044	Sell	Buy	Buy
Nifty Futures	11580	11494	11537	11571	11615	11649	Sell	Buy	Buy
Bank Nifty	30717	30467	30592	30690	30815	30913	Neutral	Buy	Buy
CNX IT	15214	14980	15097	15178	15295	15375	Sell	Neutral	Buy
CNX Midcap	17067	16903	16985	17033	17115	17163	Sell	Sell	Neutral
CNX Small Cap	6056	6003	6030	6052	6078	6100	Sell	Sell	Sell

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	38823.1	266.1	0.7
NIFTY	11582.9	84.0	0.7
MIDCAP	14494.7	80.2	0.6
SMLCAP	13754.9	56.0	0.4
BSEFMC	11232.0	50.0	0.5
AUTO	17260.9	312.6	1.8
POWER	2026.9	12.7	0.6
REALTY	2151.9	28.9	1.4
BSE IT	15051.8	16.2	0.1
BANKEKX	34537.5	220.6	0.6
OILGAS	14198.5	93.3	0.7
METAL	10445.3	185.7	1.8

Currency Futures	Close	Pre. Pts	% Chg
29-July-19 EUR-INR	77.36	77.20	0.21
29-July-19 USD-INR	68.53	68.70	-0.25
29-July-19 GBP-INR	86.18	85.83	0.41
29-July-19 JPY-INR	63.47	63.20	0.43

Advance/ Decline	Adv	Dec	Un Ch.
NSE	930	839	116
BSE	1235	1201	160

FII/DII Capital Mkt*	Buy	Sell	Net
FII	3178	3495	(317)
DII	3594	2874	720

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

## Market Commentary

Indian equity indices saw a further fall on Wednesday's trading session, with the Sensex and the Nifty closing below their crucial psychological levels of 38,600 and 11,500, respectively. After a cautious start, the markets traded in negative terrain during the whole day, affected with Moody's Investors Service's statement that weak growth prospects for India will complicate the government's fiscal consolidation efforts, weighing on the sovereign's credit quality. Sentiments also remained downbeat, after CRISIL in its earnings preview stated that India Inc will see the slowest quarterly revenue growth in two years, which will more than halve to 6 percent from 14-15 percent, due to a deceleration in consumption and lower realisations.

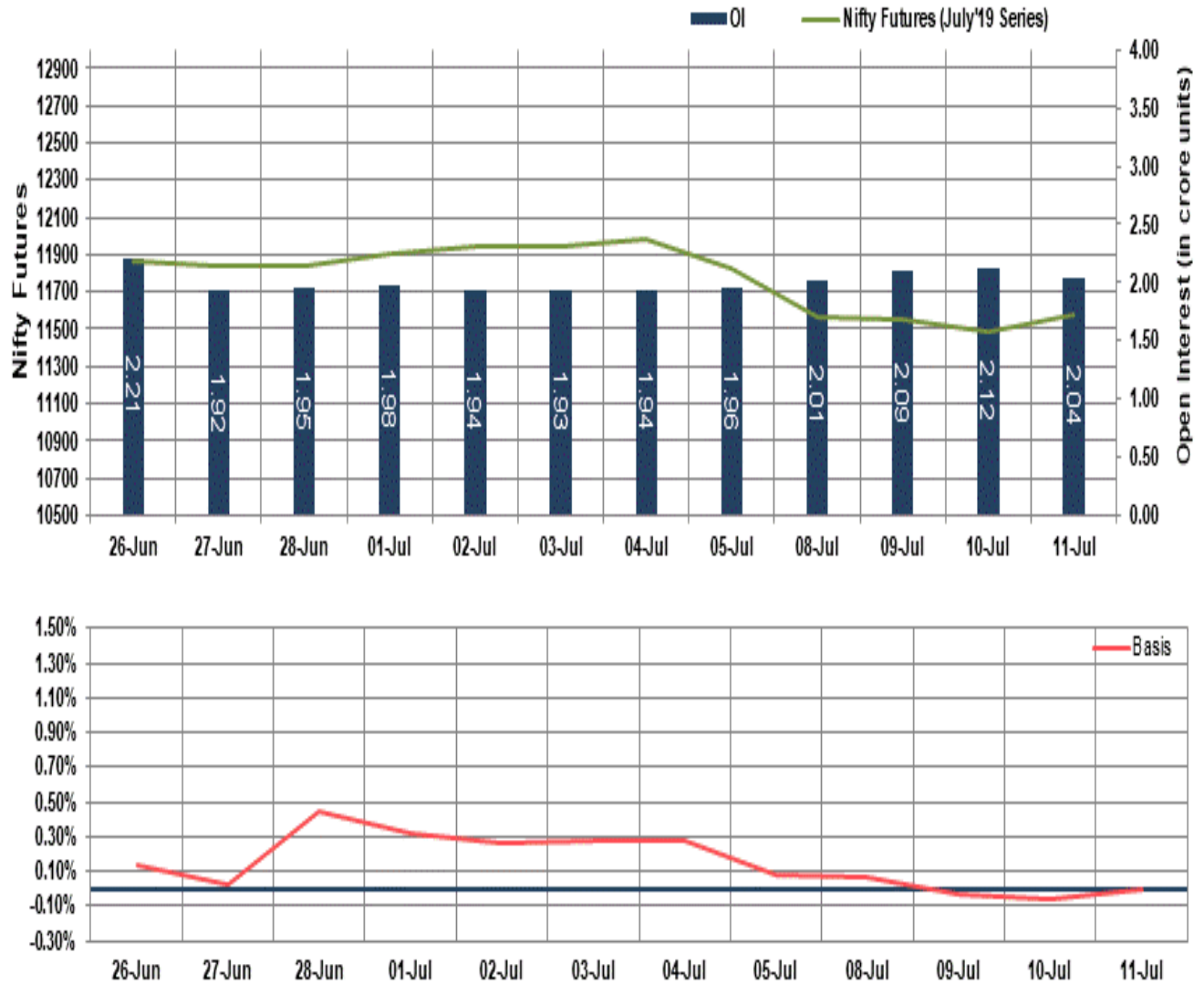
Bears held their tight grip on the markets in the second half of the trading session, amid weak cues from European markets. Market participants got anxious, amid a private report showing that India's retail inflation is likely reached an eight-month high in June on rising food prices, but stayed under the Reserve Bank of India's medium-term target of 4% for an eleventh straight month. Investors paid no heed towards the latest finance ministry data report which showed that deposits in bank accounts opened under Jan Dhan scheme, launched about five years ago by the Modi-government, have crossed the Rs 1 lakh crore mark.

## Market Turnover & FII Derivative Data

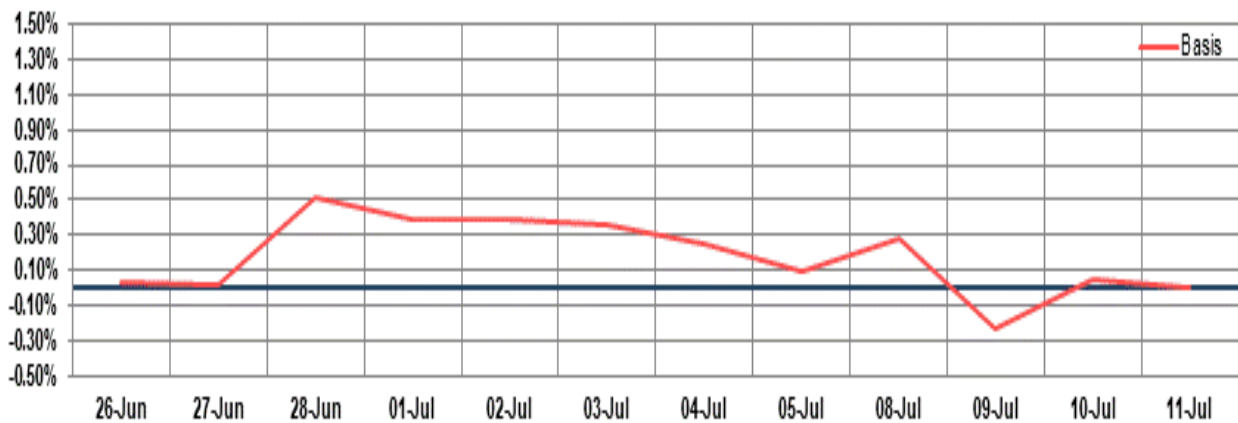
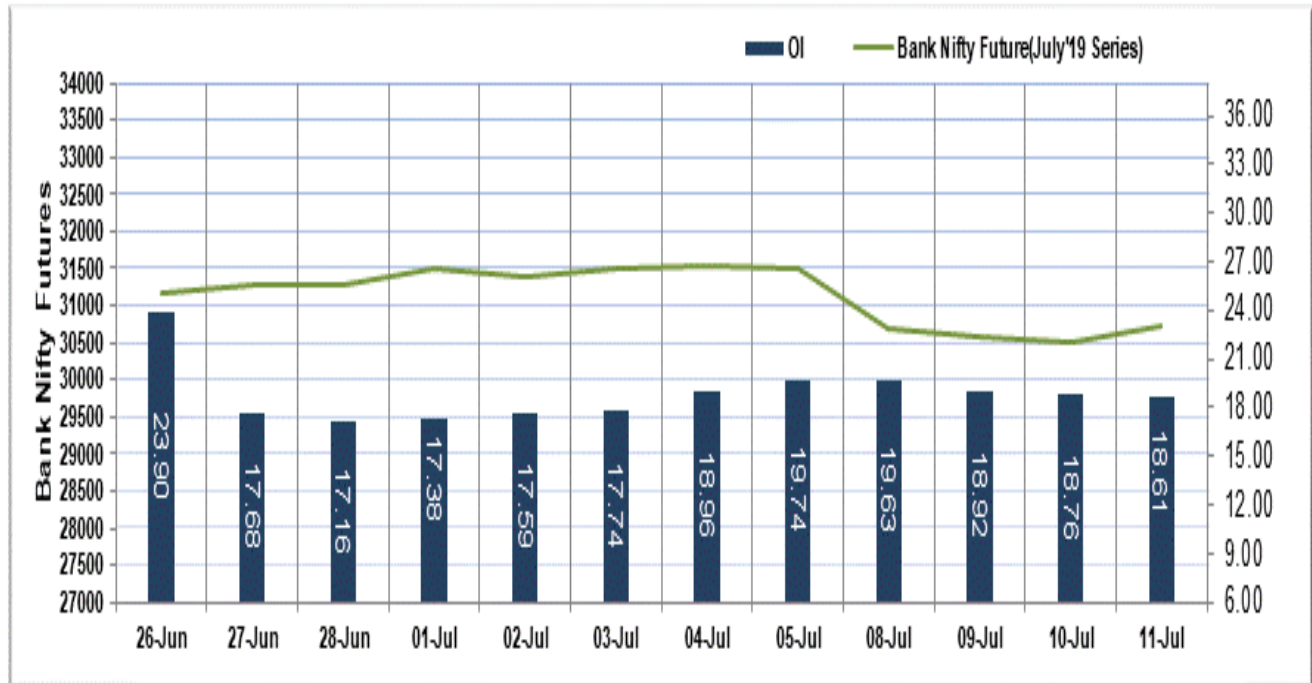
Market TO	Current	Previous	Net%
BSE CASH	1973	2079	(5)
NSE CASH	29915	31385	(5)
NSE FO	1943857	1287148	51

FII Derivatives	Buy	Sell	Net
Ind. Futures	3207	2634	572
Ind. Options	247595	245730	1865
Stk. Futures	10146	9276	870
Stk. Options	5016	4949	66

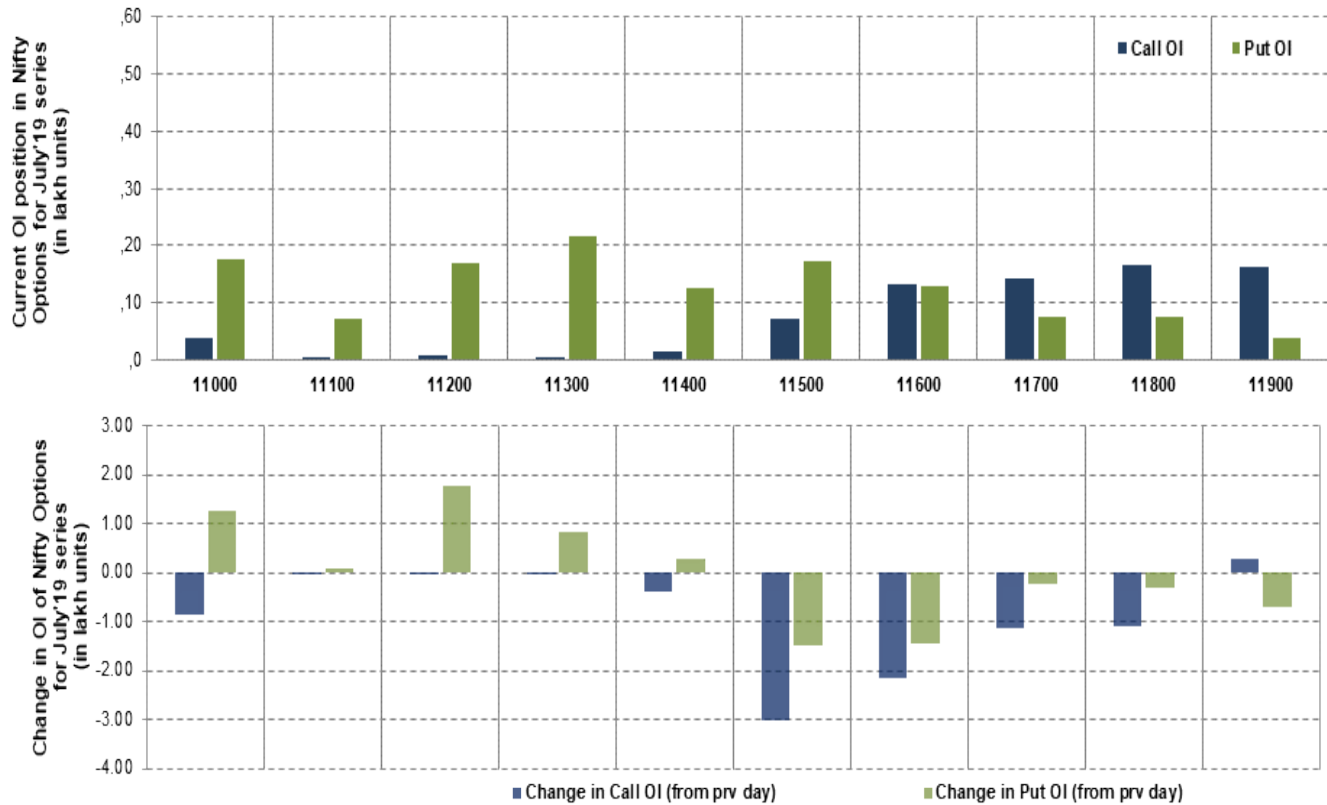
# Nifty Futures



## 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 a reduction of 0.11 million in open interest.
- Among Nifty puts, 11,300 SP from the July month expiry was the most active put with a reduction of 0.10 million open interests.
- The maximum OI outstanding for Calls was at 11,800 SP (1.65mn) and that for Puts was at 11,300 SP (2.14mn)

## Nifty Technical & Indices Levels

1-Nifty 50 - 11/07/19  
 Avg Avg



Nifty Cash prices have settled at 11582.90 up by 0.73 percent from the previous close. On the upper side it has resistance of 11650 and 11700 levels, while lower side it has support of 11550 and 11500 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
RECLTD	4,25,16,000	4,79,10,000	12.69	144.65	1.08
PVR	6,75,600	7,42,000	9.83	1717.55	1.76
PETRONET	1,29,42,000	1,41,24,000	9.13	251.40	2.49
NIITTECH	9,69,000	10,45,500	7.89	1275.50	0.69
Short-Covering ↓ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
GLENMARK	70,92,000	64,91,000	-8.47	452.10	1.32
IGL	40,23,250	36,76,750	-8.61	305.85	0.63
SIEMENS	13,64,000	12,44,650	-8.75	1237.85	1.80
MRF	27,000	24,400	-9.63	56263.15	1.97
Fresh Shorts ↑ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
BATAINDIA	15,48,800	19,93,750	28.73	1342.90	-1.67
INDIGO	35,10,600	41,99,400	19.62	1354.90	-3.08
BHEL	3,94,27,500	4,51,20,000	14.44	65.35	-2.17
FEDERALBNK	4,12,51,000	4,37,50,000	6.06	103.95	-0.29
Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
ADANIPOWER	12,99,80,000	12,83,80,000	-1.23	62.75	-0.55
VOLTAS	41,56,000	40,81,000	-1.80	588.10	-0.08
OIL	68,18,394	66,72,237	-2.14	172.90	-0.35
NATIONALUM	4,06,00,000	3,91,50,000	-3.57	46.85	-0.11

## Disclaimer:

The Information provided by SMS or in newsletter or in any document has been prepared by Shah Investor's Home Ltd (SIHL). The Information provided by SMS or in newsletter does not constitute an offer or solicitation for the purchase or sale of any financial instrument or as an official confirmation of any transaction. The information contained herein is from publicly available data or other sources believed to be reliable, but we do not represent that it is accurate or complete and it should not be relied on as such. SIHL or any of its affiliates/ group companies shall not be in any way responsible for any loss or damage that may arise to any person from any inadvertent error in the information contained in this report or SMS. This Information provided by SMS, reports or in newsletter is provided for assistance only and is not intended to be and must not alone be taken as the basis for an investment decision. The user assumes the entire risk of any use made of this information. Each recipient of this Information provided by SMS, report or in newsletter should make such investigation as it deems necessary to arrive at an independent evaluation of an investment in the securities of companies referred to in this information provided by SMS, report or in newsletter (including the merits and risks involved), and should consult his own advisors to determine the merits and risks of such investment. The investment discussed or views expressed may not be suitable for all investors. This information is strictly confidential and is being furnished to you solely for your information.

The information should not be reproduced or redistributed or passed on directly or indirectly in any form to any other person or published, copied, in whole or in part, for any purpose. The information provided by report or SMS is not directed or intended for distribution to, or use by, any person or entity who is a citizen or resident of or located in any locality, state, country or other jurisdiction, where such distribution, publication, availability or use would be contrary to law, regulation or which would subject SIHL and affiliates/ group companies to any registration or licensing requirements within such jurisdiction. The distribution of this Information provided by SMS or in newsletter in certain jurisdictions may be restricted by law, and persons in whose possession this Information provided by SMS or in newsletter comes, should inform themselves about and observe, any such restrictions. The information given or Information provided by SMS, report or in newsletter is as of the date of the issue date of report or the date on which SMS provided and there can be no assurance that future results or events will be consistent with this information. This information is subject to change without any prior notice. SIHL reserves the right to make modifications and alterations to this statement as may be required from time to time. However, SIHL is under no obligation to update or keep the information current.

Nevertheless, SIHL is committed to providing independent and transparent recommendation to its client and would be happy to provide any information in response to specific client queries. Neither SIHL nor any of its affiliates, group companies, directors, employees, agents or representatives shall be liable for any damages whether direct, indirect, special or consequential including lost revenue or lost profits that may arise from or in connection with the use of the information. Past performance is not necessarily a guide to future performance. The disclosures of interest statements incorporated in the Information provided by SMS, report or in newsletter are provided solely to enhance the transparency and should not be treated as endorsement of the views expressed in the report. The analyst for this report certifies that all of the views expressed in this report accurately reflect his or her personal views about the subject company or companies and its or their securities, and no part of his or her compensation was, is or will be, directly or indirectly related to specific recommendations or views expressed in this report.

## About Us:

Shah Investor's Home Ltd (SIHL) is an ISO 9001:2008 Certified financial Services Company established in 1994 at Ahmadabad, Gujarat. Customer satisfaction is guaranteed through our diversified product portfolio, professional management and customer first attitude. SIHL was the first broking house in Gujarat with membership in National Securities Depository Ltd (NSDL) and was the first broking name providing services in NSE F&O in Ahmedabad. Today, SIHL ranks among the top most players in Gujarat in retail stock broking area with 45 branches, 350 franchisee across India and providing service to more than 1,25,000 clients.