

# 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	10863	10734	10798	10847	10911	10960	Sell	Neutral	Neutral
Sensex	36700	36226	36463	36654	36890	37081	Sell	Neutral	Neutral
Nifty Futures	10896	10758	10827	10876	10945	10994	Sell	Neutral	Neutral
Bank Nifty	27648	27158	27403	27635	27880	28112	Sell	Neutral	Neutral
CNX IT	15519	15226	15372	15459	15605	15691	Neutral	Neutral	Neutral
CNX Midcap	15489	15172	15331	15456	15615	15740	Sell	Sell	Neutral
CNX Small Cap	5328	5206	5267	5329	5390	5451	Sell	Sell	Sell

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	36699.8	-418.4	-1.1
NIFTY	10862.6	-134.8	-1.2
MIDCAP	13376.5	-170.5	-1.3
SMLCAP	12284.6	-211.7	-1.7
BSEFMC	10907.6	-74.9	-0.7
AUTO	15438.4	-197.0	-1.3
POWER	1888.8	-49.6	-2.6
REALTY	1989.4	-40.2	-2.0
BSE IT	15638.8	107.4	0.7
BANKEX	31245.8	-657.2	-2.1
OILGAS	12810.9	-250.8	-1.9
METAL	9000.3	-176.3	-1.9

Currency Futures	Close	Pre. Pts	% Chg
28-Aug-19 EUR-INR	79.30	77.59	2.21
28-Aug-19 USD-INR	70.90	69.75	1.66
28-Aug-19 GBP-INR	86.27	84.64	1.93
28-Aug-19 JPY-INR	66.91	65.35	2.38

Advance/ Decline	Adv	Dec	Un Ch.
NSE	-	-	-
BSE	698	1737	129

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4779	6795	(2017)
DII	4951	3080	1871

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

## Market Commentary

Bears made a comeback on Dalal Street on Monday, amid escalating tensions concerning Jammu & Kashmir spooked investors. Markets made a negative start of the day, as Foreign investors withdrawn a net amount of Rs 2,881 crore from the Indian capital markets in the first two sessions of August on account of domestic as well as global headwinds. According to latest depositories data, FPIs pulled out a net sum of Rs 2,632.58 crore from equities and Rs 248.52 crore from the debt segment during August 1-2, taking the cumulative net outflow to Rs 2,881.10 crore. Investors paid no heed towards report that India's services sector activity bounced back in the month of July, aided by rising new work intakes. As per the survey report, the seasonally adjusted Nikkei Services Business Activity Index jumped to 53.8 in July from 49.6 in June.

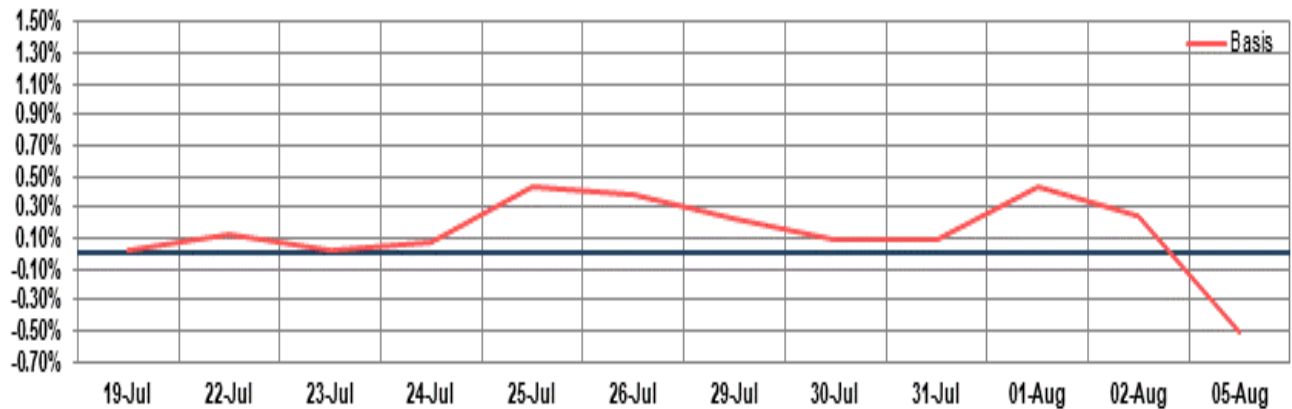
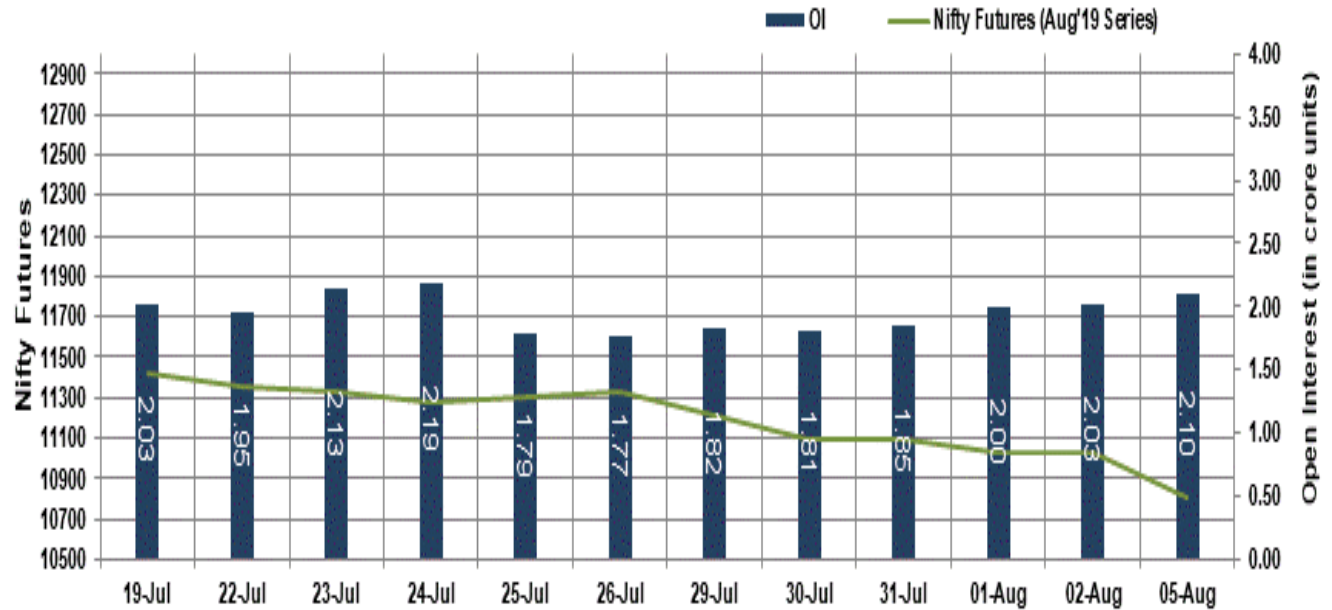
Key indices remained under pressure throughout the session, also because of weak cues from global markets. Traders remained pessimistic as the Federation of Automobile Dealers Associations (FADA) feared that the job cuts may continue across automobile dealerships with more showrooms being shut in the near future and sought immediate government intervention such as reduction of GST to provide relief to the auto industry. It said that around two lakh jobs have been cut across automobile dealerships in India in the last three months as vehicle retailers take the last resort of cutting manpower to tide over the impact of the unprecedented sales slump. Market participants failed to take any sense of relief with former RBI Governor Bimal Jalan's statement that the current slowdown in the Indian economy is cyclical and growth will pick up in one or two years.

## Market Turnover & FII Derivative Data

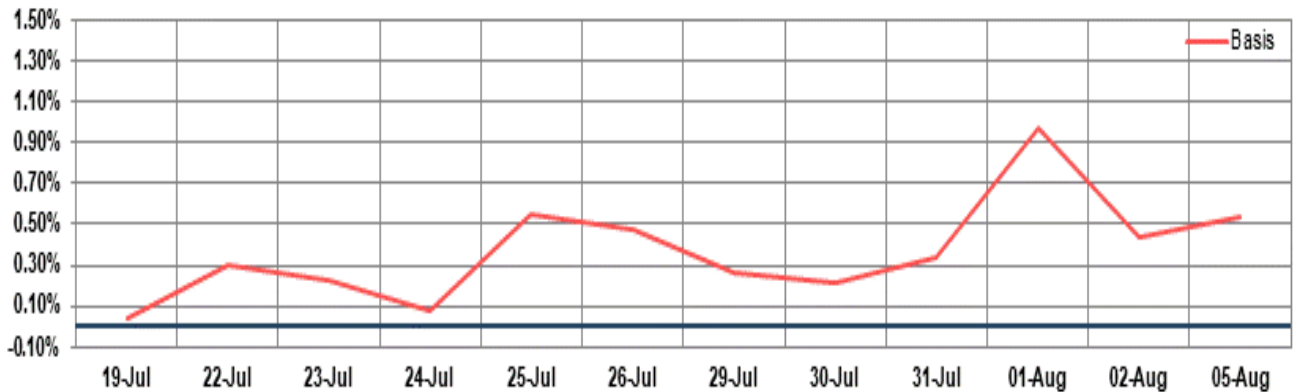
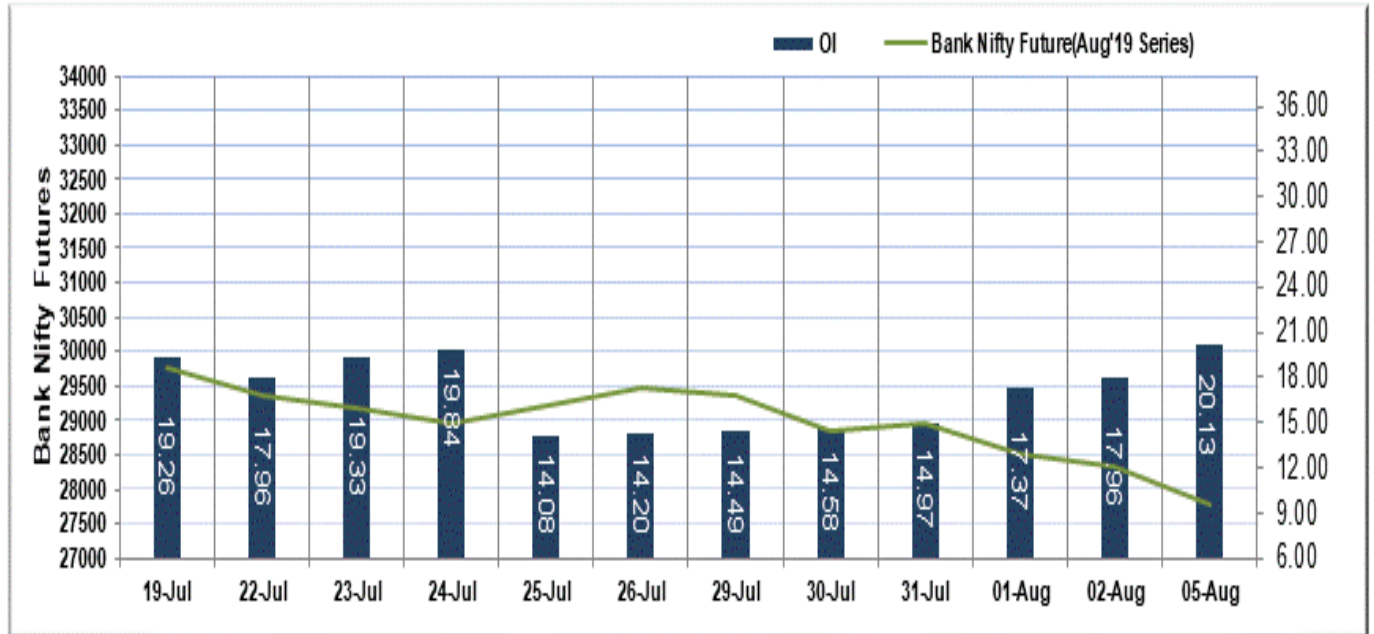
Market TO	Current	Previous	Net%
BSE CASH	2643	2745	(4)
NSE CASH	33029	37983	(13)
NSE FO	957213	1142377	(16)

FII Derivatives	Buy	Sell	Net
Ind. Futures	4832.30	5987.88	(1156)
Ind. Options	141896	41288	608
Stk. Futures	14187	12946	1222
Stk. Options	7707	7508	(92)

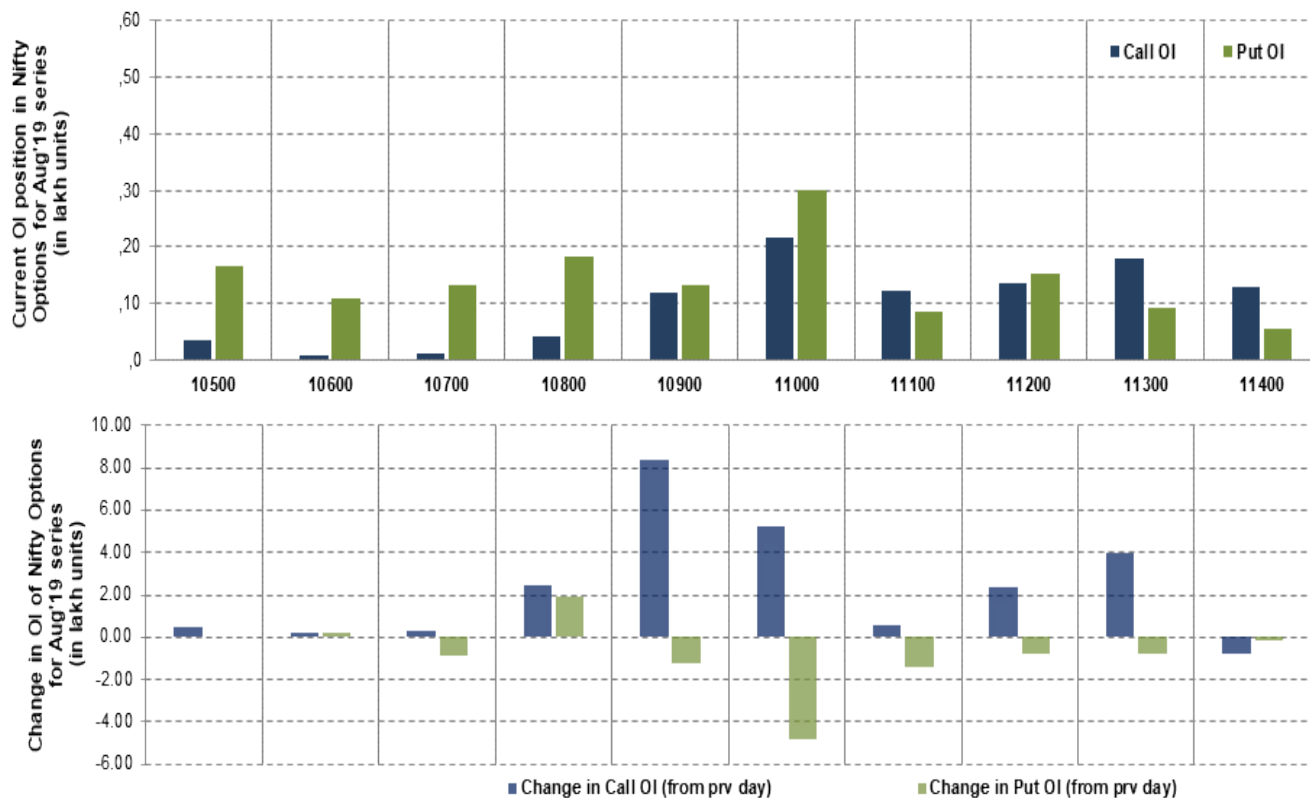
# Nifty Futures



## 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 11,000 SP from the Aug month expiry was the most active call with an addition of 0.52 million in open interest.
- Among Nifty puts, 11,000 SP from the Aug month expiry was the most active put with a reduction of 0.50 million open interests.
- The maximum OI outstanding for Calls was at 11,000 SP (2.20mn) and that for Puts was at 11,000 SP (3.00mn)



## Nifty Technical & Indices Levels

1-Nifty 50 - 05/08/19  
Avg Avg



Nifty Cash prices have settled at 10862.60.35 down by 1.23 percent from the previous close. On the upper side it has resistance of 10950 and 11000 levels, while lower side it has support of 10850 and 10800 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
BATAINDIA	25,09,650	30,04,650	19.72	1374.20	4.89
MGL	11,45,400	13,32,000	16.29	806.20	2.74
JUSTDIAL	24,06,600	26,99,200	12.16	685.90	1.18
NESTLEIND	3,52,900	3,95,150	11.97	11665.60	1.70
Short-Covering ↓ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
UNIONBANK	3,14,93,000	3,13,11,000	-0.58	65.75	2.81
JUBLFOOD	26,47,500	26,28,500	-0.72	1186.40	0.43
BSOFT	26,92,800	26,57,100	-1.33	73.50	1.17
IDBI	2,17,92,000	2,13,96,000	-1.82	28.10	0.72
Fresh Shorts ↑ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
BERGEPAINT	19,18,400	23,58,400	22.94	330.60	-1.36
NBCC	3,43,23,000	3,91,00,000	13.92	38.40	-10.80
UJJIVAN	62,36,800	70,16,000	12.49	272.00	-2.03
MOTHERSUMI	3,22,70,700	3,56,59,800	10.50	98.35	-3.34
Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
BANKINDIA	3,10,38,000	3,06,42,000	-1.28	68.95	-1.01
IOC	5,80,05,500	5,72,39,000	-1.32	131.85	-2.19
VEDL	7,15,80,000	7,03,65,000	-1.70	141.25	-1.53
JINDALSTEL	3,54,72,000	3,48,57,600	-1.73	112.70	-6.24

## 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.