

# 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	11726	11520	11623	11682	11785	11844	Buy	Buy	Buy
Sensex	39055	38383	38719	38907	39243	39431	Buy	Buy	Buy
Nifty Futures	11733	11512	11623	11689	11799	11866	Buy	Buy	Buy
Bank Nifty	29861	29257	29559	29737	30039	30217	Neutral	Buy	Buy
CNX IT	16370	16068	16219	16313	16464	16557	Buy	Buy	Buy
CNX Midcap	17844	17665	17755	17810	17900	17955	Neutral	Buy	Buy
CNX Small Cap	6571	6501	6536	6556	6591	6611	Neutral	Neutral	Neutral

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	39054.7	489.8	1.3
NIFTY	11726.2	150.2	1.3
MIDCAP	15218.3	65.2	0.4
SMLCAP	14846.7	61.4	0.4
BSEFMC	11905.5	58.3	0.5
AUTO	19526.3	-56.0	-0.3
POWER	2007.7	0.9	0.0
REALTY	2059.3	24.0	1.2
BSE IT	15912.0	209.7	1.3
BANKEX	33576.2	412.9	1.3
OILGAS	14980.8	340.1	2.3
METAL	11353.0	26.3	0.2

Currency Futures	Close	Pre. Pts	% Chg
26-Apr-19 EUR-INR	78.38	78.44	-0.08
26-Apr-19 USD-INR	69.90	69.67	0.33
26-Apr-19 GBP-INR	90.49	90.67	-0.19
26-Apr-19 JPY-INR	62.54	62.33	0.34

Advance/ Decline	Adv	Dec	Un Ch.
NSE	990	794	120
BSE	1256	1244	154

FII/DII Capital Mkt*	Buy	Sell	Net
FII	5235	4260	974
DII	3181	3838	(657)

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

## Market Commentary

Bulls made a roaring comeback on Wednesday's trading session, with Sensex and Nifty closing with gains of more than a percent each. After a positive start, the markets remained in green terrain throughout the day, as the Reserve Bank of India (RBI) decided to infuse more liquidity into market. It will buy government securities under Open market operations (OMOs) for an aggregate amount of Rs 25,000 crore in May 2019 through two auctions of Rs 12,500 crore each. But, gains were limited, amid credit rating agency, Care Ratings' latest report warning that a spike in crude oil prices by 10 percent owing to the US sanctions on Iranian crude exports can result in a 0.40 percent widening of the current account deficit (CAD), which can subsequently play out into a 3-4 percent fall in the rupee and also push up inflation by 0.24 percent.

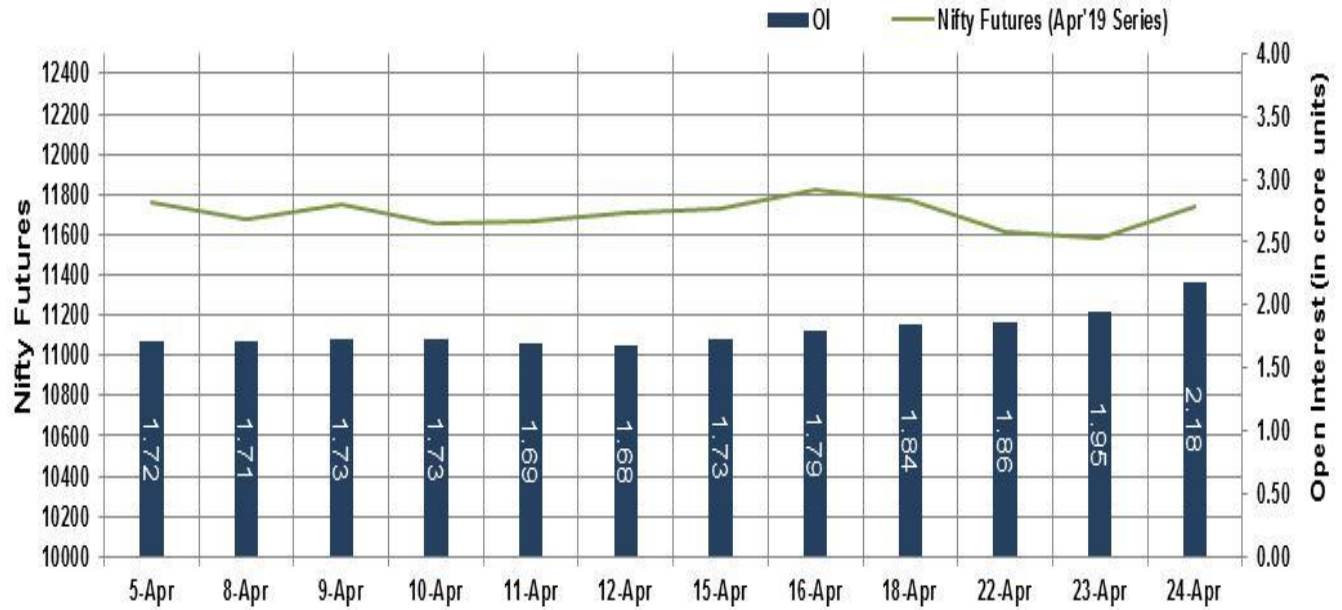
On the global front, European markets were trading in red, as Germany's business confidence unexpectedly weakened in April to its lowest level in three years. The survey data from the ifo Institute showed that the ifo business climate indicator dropped to 99.2 from an upwardly revised 99.7 in March. The latest reading was the lowest since April 2016, when the score was 99. Asian markets ended mixed, as Malaysia's consumer prices rose annually in March after falling in the previous month. As per figures from the Department of Statistics, the consumer price index rose 0.2 percent year-on-year in March, partly reversing a 0.4 percent fall in February.

## Market Turnover & FII Derivative Data

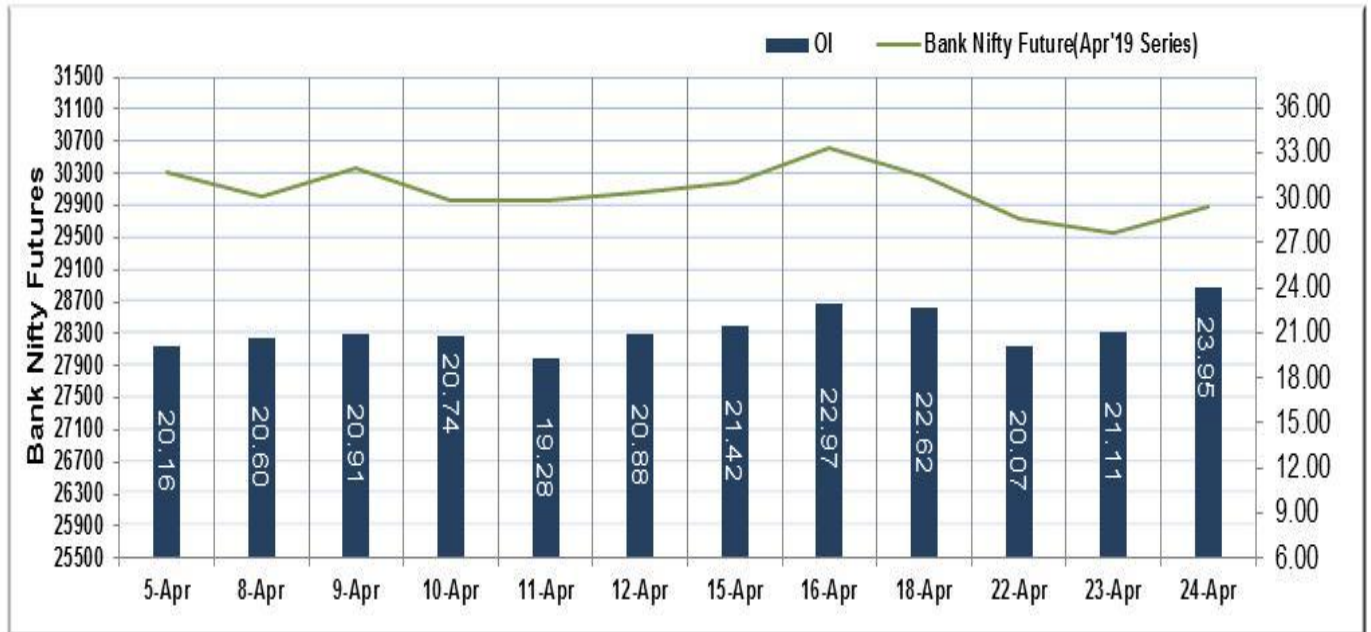
Market TO	Current	Previous	Net%
BSE CASH	2102	2273	(8)
NSE CASH	31884	29531	8
NSE FO	1423405	1189019	20

FII Derivatives	Buy	Sell	Net
Ind. Futures	9720	9279	441
Ind. Options	246907	247032	(125)
Stk. Futures	36161	35779	382
Stk. Options	6530	6470	61

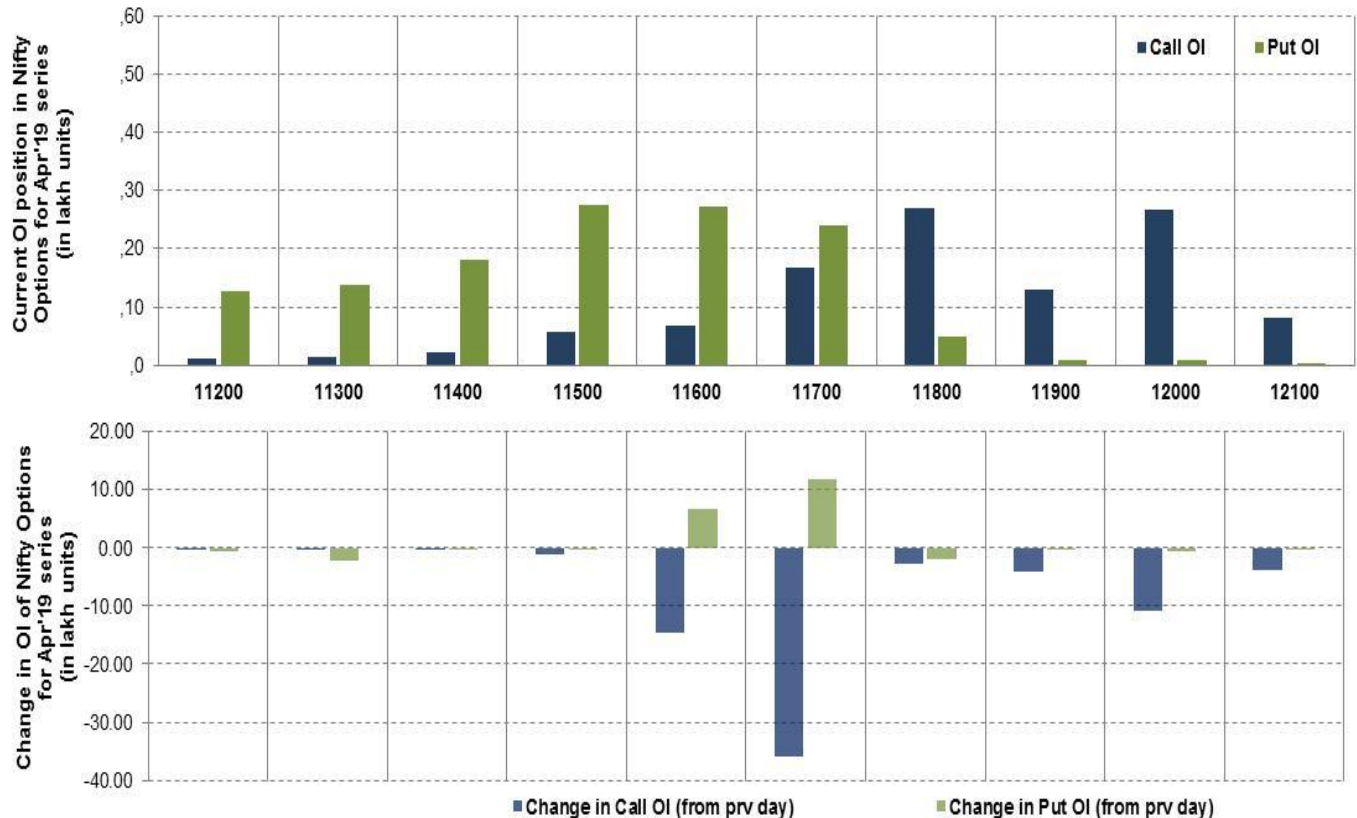
# Nifty Futures



## 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 Apr month expiry was the most active call with a reduction of 0.27 million in open interest.
- Among Nifty puts, 11,500 SP from the Apr month expiry was the most active put with a reduction of 0.03 million open interests.
- The maximum OI outstanding for Calls was at 11,800 SP (2.71mn) and that for Puts was at 11,500 SP (2.74mn)

## Nifty Technical & Indices Levels

1-Nifty 50 - 24/04/19

Avg Avg



Nifty Cash prices have settled at 11726.15 up by 1.30 percent from the previous close. On the upper side it has resistance of 11760 and 11800 levels, while lower side it has support of 11650 and 11600 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
ONGC	37,248,750	44,775,000	20.21	169.25	3.08
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
Short-Covering ↓ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
CHENNPETRO	698,400	248,400	-64.43	258.10	2.40
CENTURYTEX	1,974,600	675,000	-65.82	926.55	2.38
RECLTD	15654000	5268000	-66.35	150.90	2.20
KSCL	414000	136500	-67.03	469.55	3.35
Fresh Shorts ↑ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
NHPC	16,038,000	6,669,000	-58.42	23.30	-0.21
BSOFT	2,290,500	940,500	-58.94	97.75	-1.91
VOLTAS	2,087,000	828,000	-60.33	618.85	-0.59
TATACHEM	1,869,000	735,000	-60.67	581.90	-0.33

#### 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.