

# 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	Disclaimer

## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10902	10678	10790	10862	10974	11045	Buy	Neutral	Sell
Sensex	37020	36273	36647	36886	37260	37499	Buy	Neutral	Sell
Nifty Futures	10905	10659	10782	10859	10982	11059	Buy	Neutral	Sell
Bank Nifty	21967	21347	21657	21861	22171	22375	Buy	Neutral	Sell
CNX IT	16821	16548	16685	16830	16967	17112	Buy	Buy	Neutral
CNX Midcap	15242	15023	15133	15199	15308	15375	Buy	Neutral	Sell
CNX Small Cap	4852	4788	4820	4839	4871	4890	Buy	Neutral	Sell

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	37020.14	548.46	1.50
NIFTY	10901.70	161.75	1.51
MIDCAP	13530.75	206.77	1.55
SMLCAP	12782.53	140.27	1.11
BSEFMC	11616.94	89.59	0.78
AUTO	16161.53	283.88	1.79
POWER	1517.99	16.12	1.07
REALTY	1547.59	6.76	0.44
BSE IT	17046.22	-148.3	-0.86
BANKEX	24873.64	408.79	1.67
OILGAS	13290.48	639.00	5.05
METAL	7628.70	109.36	1.45

Currency Futures	Close	Pre. Pts	% Chg
29-Jul-20 USD-INR	75.07	-0.25	-0.33
29-Jul-20 EUR-INR	85.77	-0.08	-0.10
29-Jul-20 GBP-INR	94.22	-0.20	-0.21
29-Jul-20 JPY- INR	70.08	-0.21	-0.31

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1232	625	89
BSE	1641	1007	151

FII/DII Capital Mkt*	Buy	Sell	Net
FII	5203	4506	697
DII	4072	4282	(209)

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

## Market Commentary

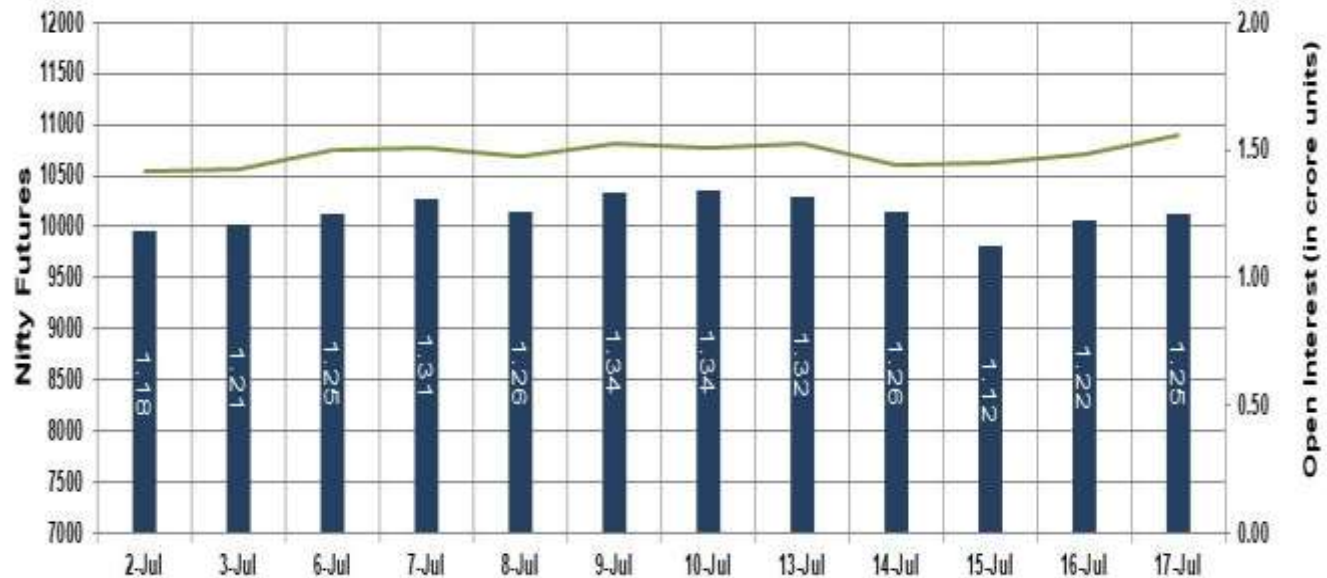
Indian equity benchmarks ended higher for the third day in a row on Friday, on sustained buying, with Sensex and Nifty closing above their crucial 37,000 and 10,900 levels, respectively. Investors hoped for strong corporate earnings to continue after HCL Technologies became the third IT major to report upbeat profit. Key indices made positive start and stayed in green for whole day, as traders took encouragement with Nasscom President Debjani Ghosh's statement that India has the potential to become a magnet for digital innovation by focusing on areas like talent, policy framework and trust. Some support also came in with report that investments through participatory notes (P-notes) in the domestic capital market surged to Rs 62,138 crore till June-end, making it the third consecutive monthly rise.

Domestic indices witnessed a sudden rally in last hour of trade, taking support from White House top economic advisors' statement that the worldwide rage against Chinese products and the US tech giants such as Google and Facebook announcing to invest billions of dollars in India indicate that people's trust in China is fading away while India emerges as a bigger competitor. Adding some optimism, Union Minister Nitin Gadkari has asked players to join hands with the government to rescue COVID-19-hit economy by taking up projects on public private partnership (PPP) mode. At the same time, he suggested all stakeholders, including banks, financial institutions, infrastructure, MSMEs, agriculture and industries, to jointly create demand to address the need of liquidity in the economy.

BSE CASH	3346	3420	(2)
NSE CASH	58767	61355	(4)
NSE FO	1075163	3650219	(71)

FII Derivatives	Buy	Sell	Net
Ind. Futures	4639.42	3987.07	652
Ind. Options	176210	174436	567
Stk. Futures	21653	21305	294
Stk. Options	5025.97	5061.58	(36)

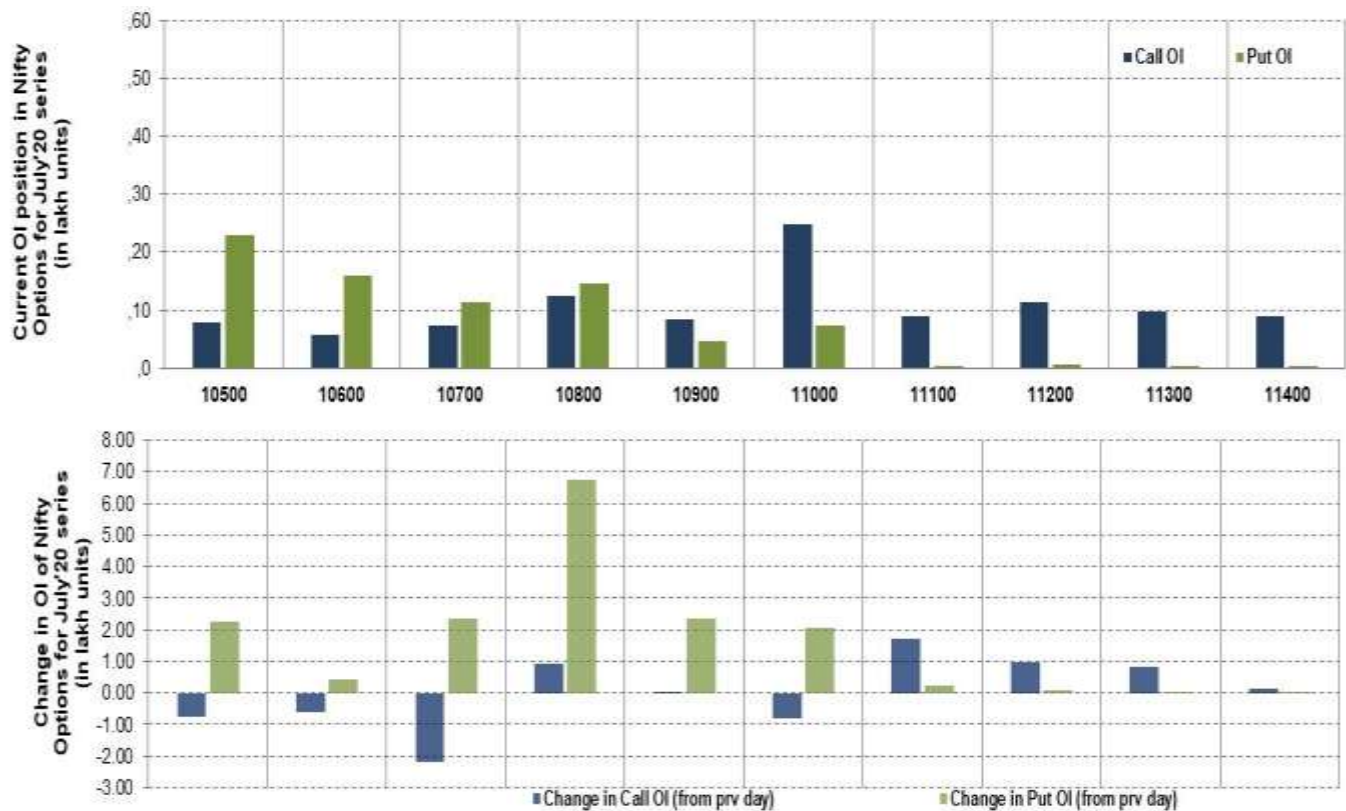
## Nifty Futures



## Bank Nifty Futures



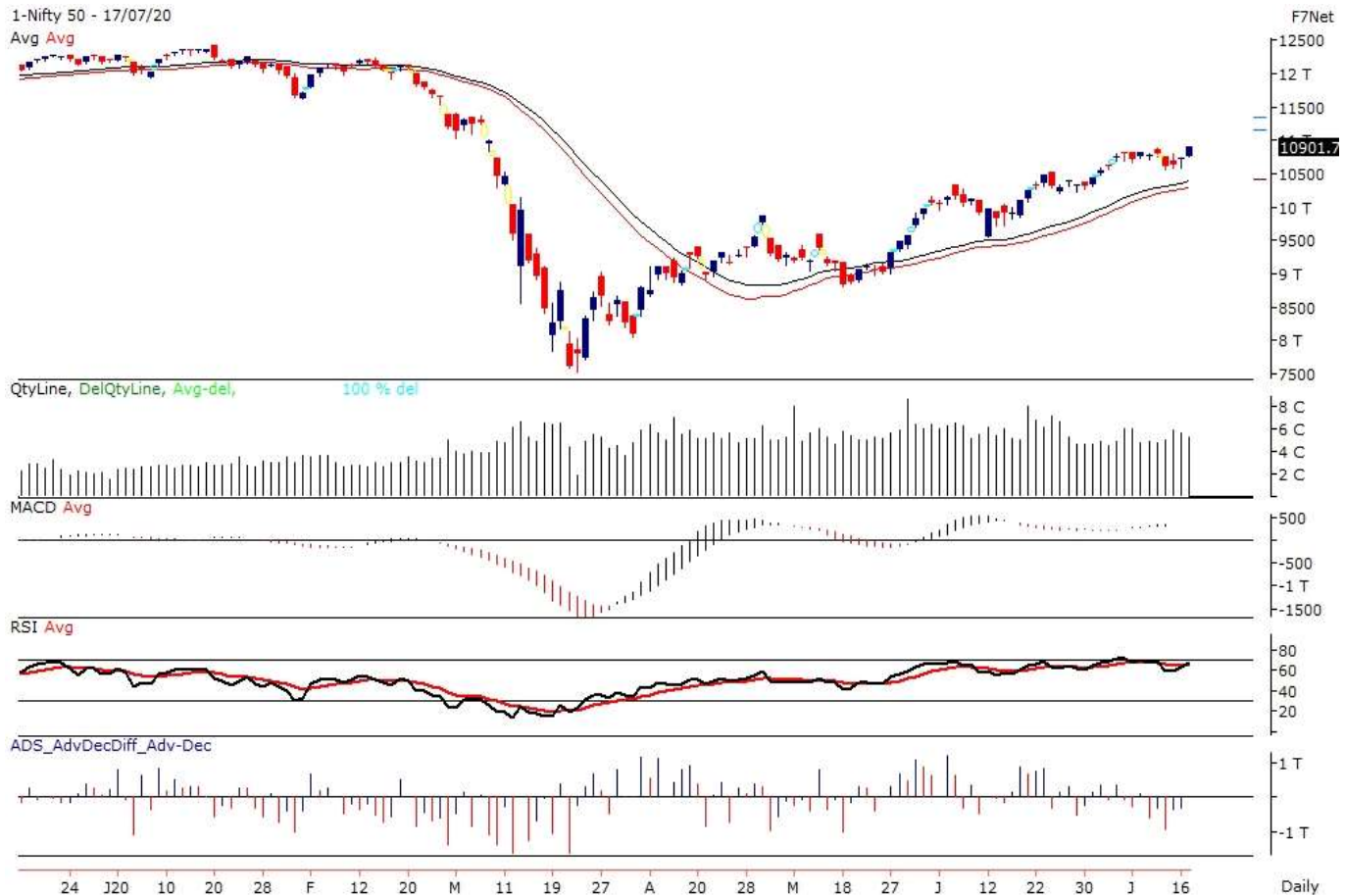
## Nifty Options



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 July month expiry was the most active call with a reduction of 0.08 million in open interest.
- Among Nifty puts 10,500SP from the July month expiry was the most active put with an addition of 0.22 million open interests.
- The maximum OI outstanding for Calls was at 11,000 SP (2.50mn) and that for Puts was at 10,500 SP (2.30mn)

## Nifty Technical & Indices Levels



Nifty Cash prices have settled at 10901.70 up by 1.51 percent from the previous close. On the upper side it has resistance of 10990 and 11100 levels, while lower side it has support of 10870 and 10760 levels. Intraday traders should be cautious and take position accordingly.

## 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 Ahmedabad, 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.