

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	11553	11476	11514	11577	11615	11678	Sell	Neutral	Buy
Sensex	38736	38477	38607	38814	38944	39151	Sell	Neutral	Buy
Nifty Futures	11547	11461	11504	11573	11616	11686	Sell	Neutral	Buy
Bank Nifty	30601	30351	30476	30674	30799	30996	Neutral	Neutral	Buy
CNX IT	15227	15128	15178	15236	15285	15343	Sell	Neutral	Buy
CNX Midcap	17146	16985	17066	17150	17231	17315	Sell	Sell	Neutral
CNX Small Cap	6077	6031	6054	6078	6101	6125	Sell	Sell	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	38736.2	-86.9	-0.2
NIFTY	11552.5	-30.4	-0.3
MIDCAP	14553.9	59.2	0.4
SMLCAP	13776.6	21.7	0.2
BSEFMC	11220.0	-12.0	-0.1
AUTO	17271.6	10.7	0.1
POWER	2019.7	-7.1	-0.4
REALTY	2163.7	11.7	0.6
BSE IT	15102.2	50.4	0.3
BANKEX	34415.0	-122.5	-0.4
OILGAS	14088.6	-110.0	-0.8
METAL	10540.3	94.9	0.9

Currency Futures	Close	Pre. Pts	% Chg
29-July-19 EUR-INR	77.54	77.36	0.23
29-July-19 USD-INR	68.77	68.53	0.35
29-July-19 GBP-INR	86.27	86.18	0.10
29-July-19 JPY-INR	63.59	63.47	0.19

Advance/ Decline	Adv	Dec	Un Ch.
NSE	894	889	108
BSE	1146	1299	149

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4810	5661	(850)
DII	4067	3127	940

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Volatility hit over Indian equity benchmarks on Friday, with both larger peers, the Sensex and the Nifty ending lower by losses of 86 and 30 points, respectively. The markets made a cautious start of the day, after former finance minister P Chidambaram said that the Union Budget 2019-20 does not chalk out a clear roadmap to take India on the path of high economic growth and lacks bold steps and structural reforms. The street also remained concerned with US Commerce Secretary Wilbur Ross' statement that India must recognize that its protectionist policies and tariff rules are hurting its companies and are a big impediment to attracting foreign direct investment.

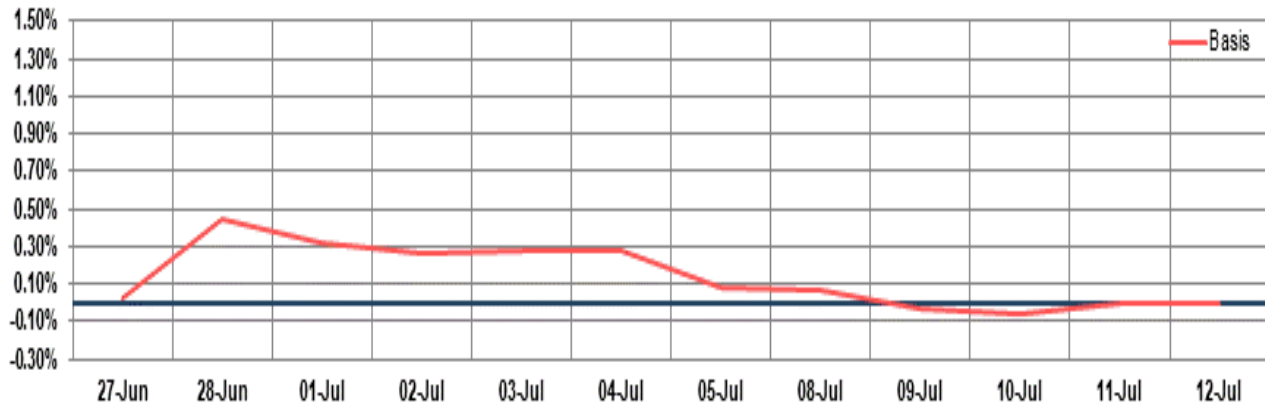
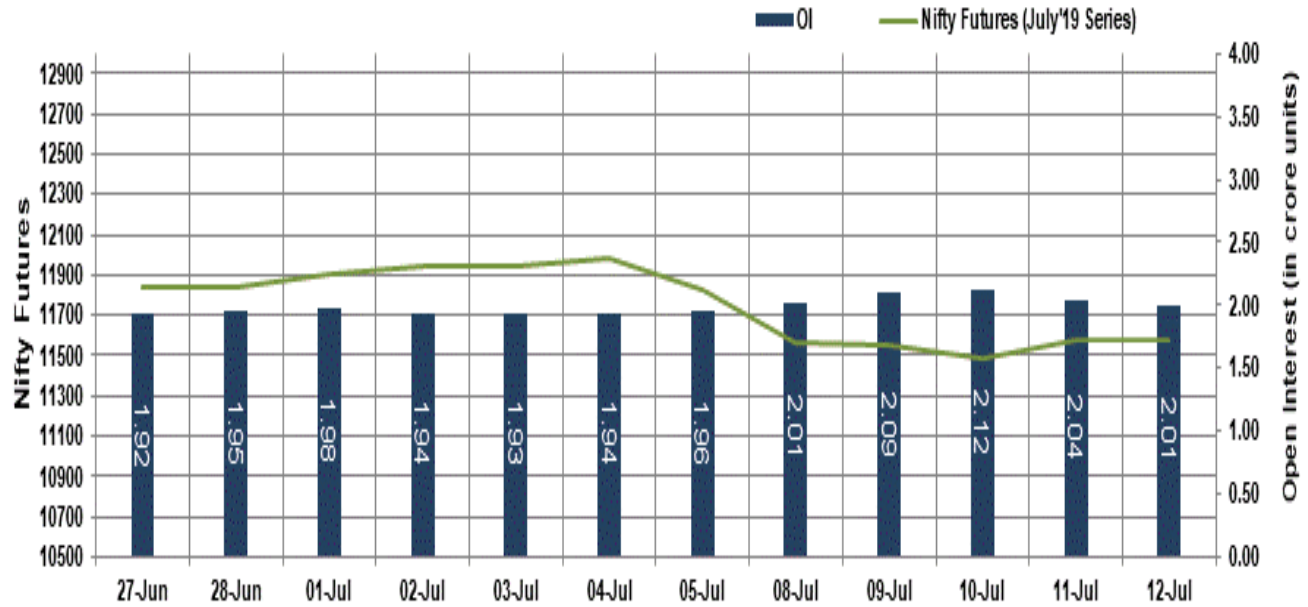
The markets staged recovery in the second half of the session, supported with Finance Minister Nirmala Sitharaman's statement that the big picture presented in the Budget is backed with a plan to increase investment without compromising on the fiscal consolidation roadmap. Some relief also came with a report stating that as rainfall in the first 11 days of this month was 24% more than 'normal', the overall season's rain deficit came down to 12%, from 33% witnessed in June. But, key indices failed to hold gains and slipped into red terrain, as traders got cautious ahead of release of index of industrial production (IIP) for May and consumer price index-based inflation for June.

Market Turnover & FII Derivative Data

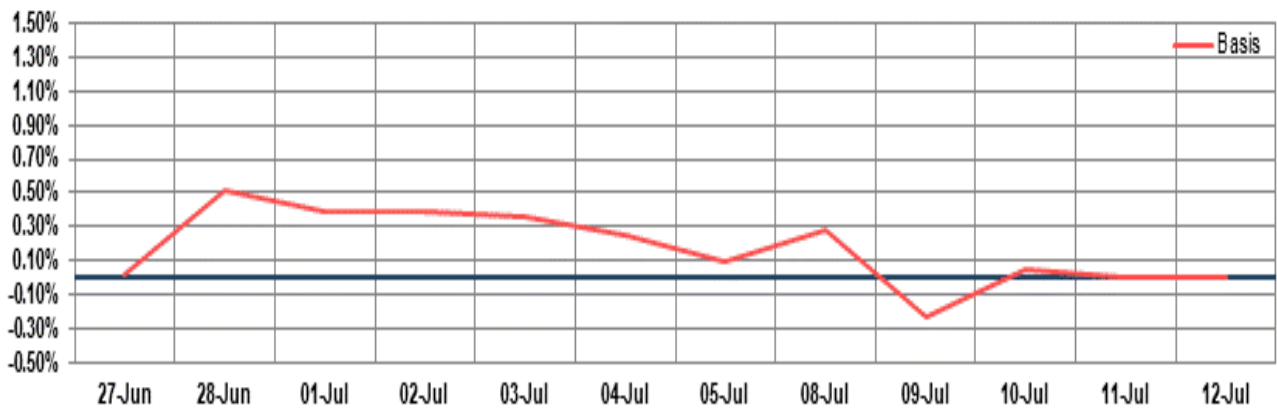
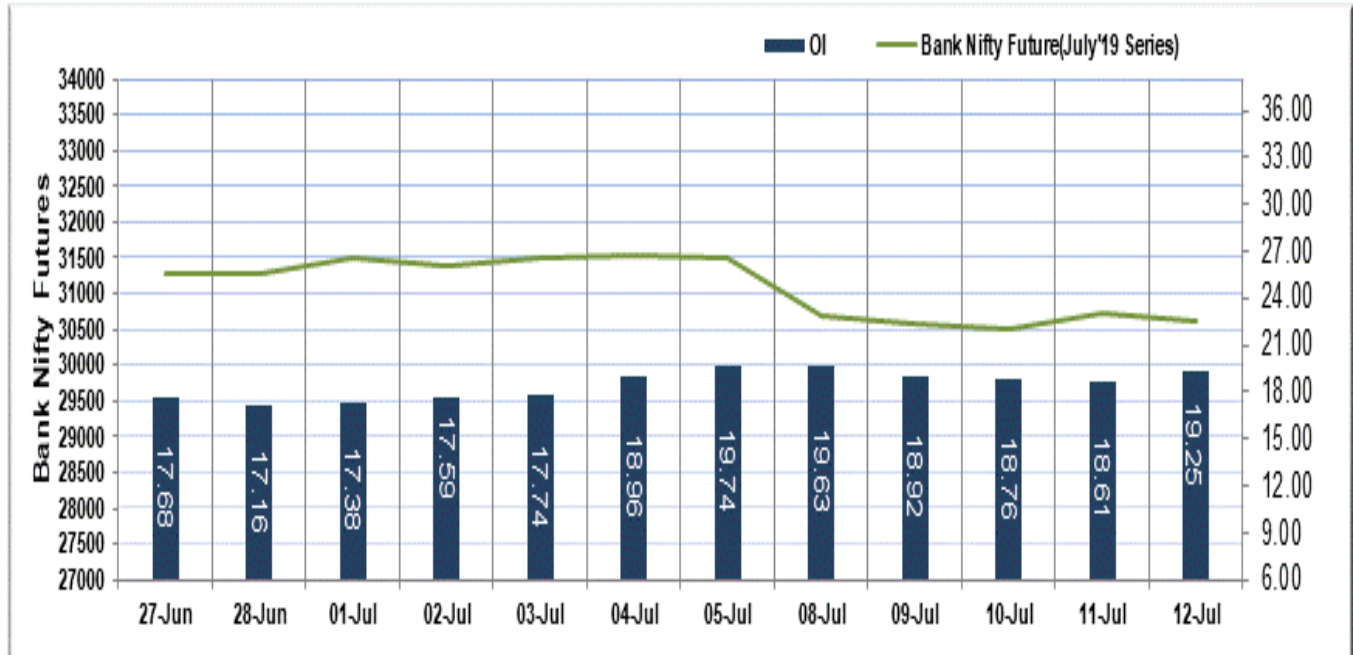
Market TO	Current	Previous	Net%
BSE CASH	1780	1973	(10)
NSE CASH	33225	29915	11
NSE FO	756685	1943857	(61)

FII Derivatives	Buy	Sell	Net
Ind. Futures	2810	2639	171
Ind. Options	140532	139830	702
Stk. Futures	10824	10528	296
Stk. Options	5690	5700	(10)

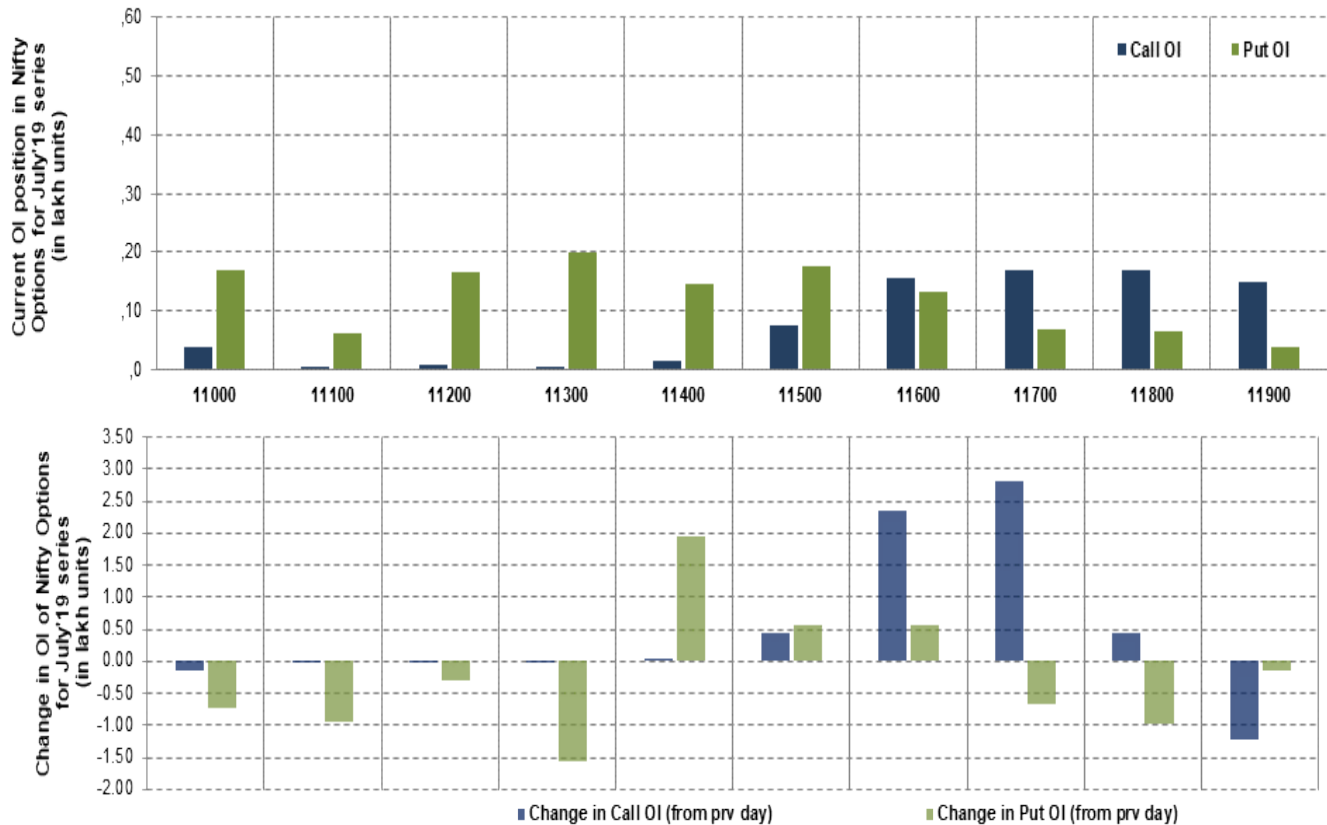
Nifty Futures



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 an addition of 0.05 million in open interest.
- Among Nifty puts, 11,300 SP from the July month expiry was the most active put with a reduction of 0.20 million open interests.
- The maximum OI outstanding for Calls was at 11,800 SP (1.70mn) and that for Puts was at 11,300 SP (2.00mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 12/07/19
Avg Avg



Nifty Cash prices have settled at 11552.50 down by 0.26 percent from the previous close. On the upper side it has resistance of 11600 and 11650 levels, while lower side it has support of 11500 and 11450 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
MFSL	21,51,600	27,43,200	27.50	420.25	2.58
NIITTECH	10,45,500	11,20,500	7.17	1303.85	2.22
PVR	7,42,000	7,94,400	7.06	1731.00	0.78
ICICIPRULI	43,11,000	44,73,000	3.76	381.80	1.13
Short-Covering ↓ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
BAJAJFINSV	8,50,000	8,14,875	-4.13	7725.50	0.60
CONCOR	25,55,505	24,44,532	-4.34	560.25	0.28
TATASTEEL	3,22,23,630	3,04,91,020	-5.38	474.15	2.21
DISHTV	10,73,10,000	10,15,00,000	-5.41	31.25	2.46
Fresh Shorts ↑ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
AMARAJABAT	11,22,800	12,45,300	10.91	644.40	-0.48
PFC	3,52,09,800	3,84,40,000	9.17	124.50	-1.35
OIL	66,72,237	72,53,466	8.71	172.65	-0.14
IOC	4,02,95,500	4,35,40,000	8.05	146.15	-0.75
Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
BHARTIARTL	3,37,73,340	3,31,44,010	-1.86	357.40	-1.30
MGL	10,39,200	10,17,000	-2.14	806.40	-0.24
VOLTAS	40,81,000	39,69,000	-2.74	584.60	-0.60
BSOFT	31,51,800	30,54,900	-3.07	74.90	-0.07

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.