

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	10948	10722	10835	10927	11040	11132	Sell	Neutral	Neutral
Sensex	36977	36213	36595	36918	37300	37624	Sell	Neutral	Neutral
Nifty Futures	10964	10727	10845	10950	11068	11172	Sell	Neutral	Neutral
Bank Nifty	28022	27247	27635	27891	28279	28536	Sell	Neutral	Neutral
CNX IT	15515	15326	15421	15529	15623	15731	Neutral	Neutral	Neutral
CNX Midcap	15804	15255	15530	15683	15957	16110	Neutral	Sell	Neutral
CNX Small Cap	5423	5247	5335	5383	5471	5518	Sell	Sell	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	36976.9	277.0	0.8
NIFTY	10948.3	85.7	0.8
MIDCAP	13569.2	192.8	1.4
SMLCAP	12495.4	210.7	1.7
BSEFMC	10943.2	35.6	0.3
AUTO	15652.9	214.6	1.4
POWER	1906.5	17.7	0.9
REALTY	2024.9	35.5	1.8
BSE IT	15607.5	-31.3	-0.2
BANKEK	31694.8	449.1	1.4
OILGAS	12808.4	-2.5	0.0
METAL	9116.1	115.7	1.3

Currency Futures	Close	Pre. Pts	% Chg
28-Aug-19 EUR-INR	79.61	79.30	0.38
28-Aug-19 USD-INR	70.97	70.90	0.10
28-Aug-19 GBP-INR	86.50	86.27	0.28
28-Aug-19 JPY-INR	66.81	66.91	-0.15

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1329	496	97
BSE	1633	813	120

FII/DII Capital Mkt*	Buy	Sell	Net
FII	5110	7218	(2108)
DII	5482	3193	2289

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Tuesday brought positive vibes for Indian equity markets, with Sensex and Nifty closing higher by around 0.75% each. Key indices made a cautious start but soon gained momentum, aided with Finance Minister Nirmala Sitharaman's statement that the government planned steps to improve the state of the economy fairly quickly after getting inputs from business leaders. Traders took a note of a report that India's economy needs external capital flow to grow at nine per cent and touch \$5 trillion in the next five years. It also said that one of the positive thing in India is the monsoon is good and expecting rural economy to pick up and therefore slowly the country will see economy coming back to normalcy.

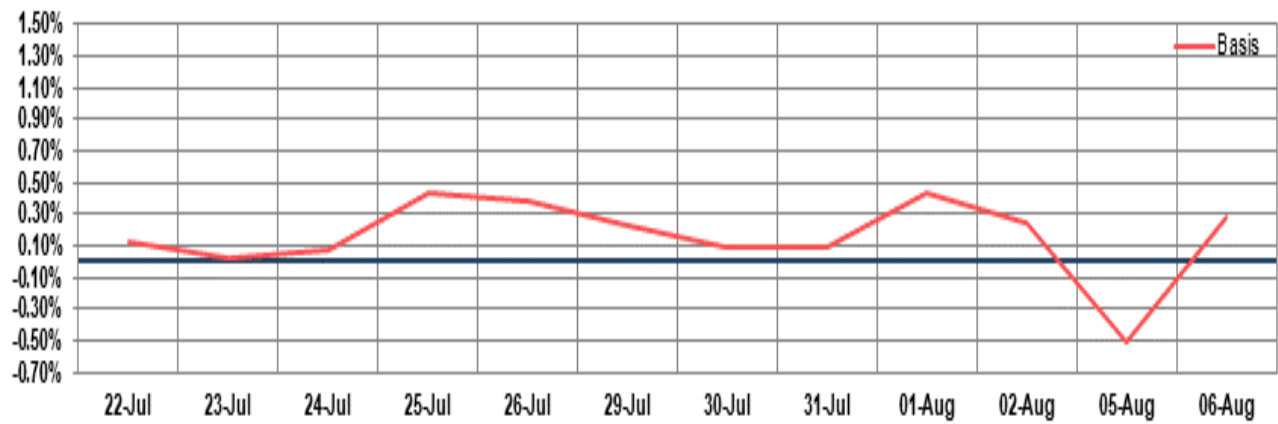
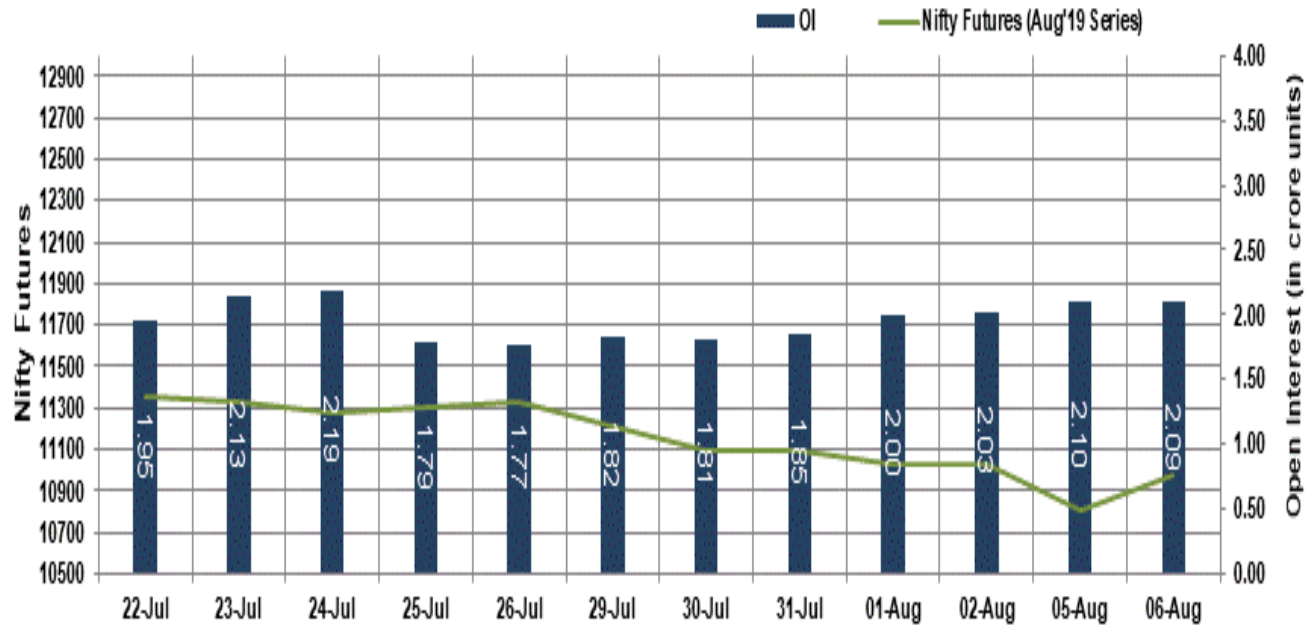
Benchmarks extended their gains in late afternoon session to trade near their intraday high points, on account of positive European markets. The street remained optimistic, as the ASSOCHAM expects the Reserve Bank of India (RBI) to cut the benchmark policy Repo rate by 50 basis points or more, in the wake of a realistic assessment of the state of economy which needs an immediate demand push and investment support by way of reduced cost of borrowing. Meanwhile, the finance ministry has said that banks have agreed to take measures as per RBI guidelines to review their lending rates as they have not commensurately transmitted to borrowers benefits of reduction in the policy rate by the RBI.

Market Turnover & FII Derivative Data

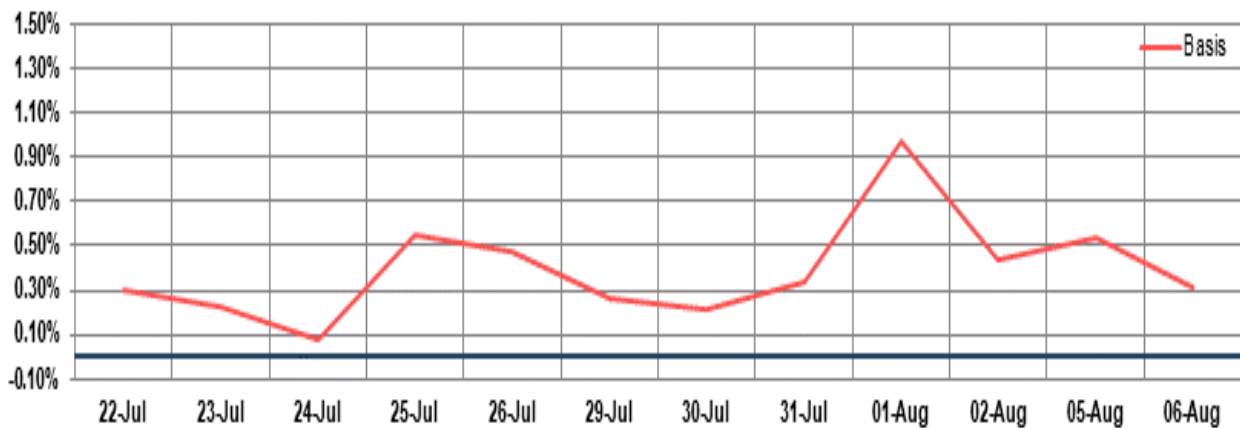
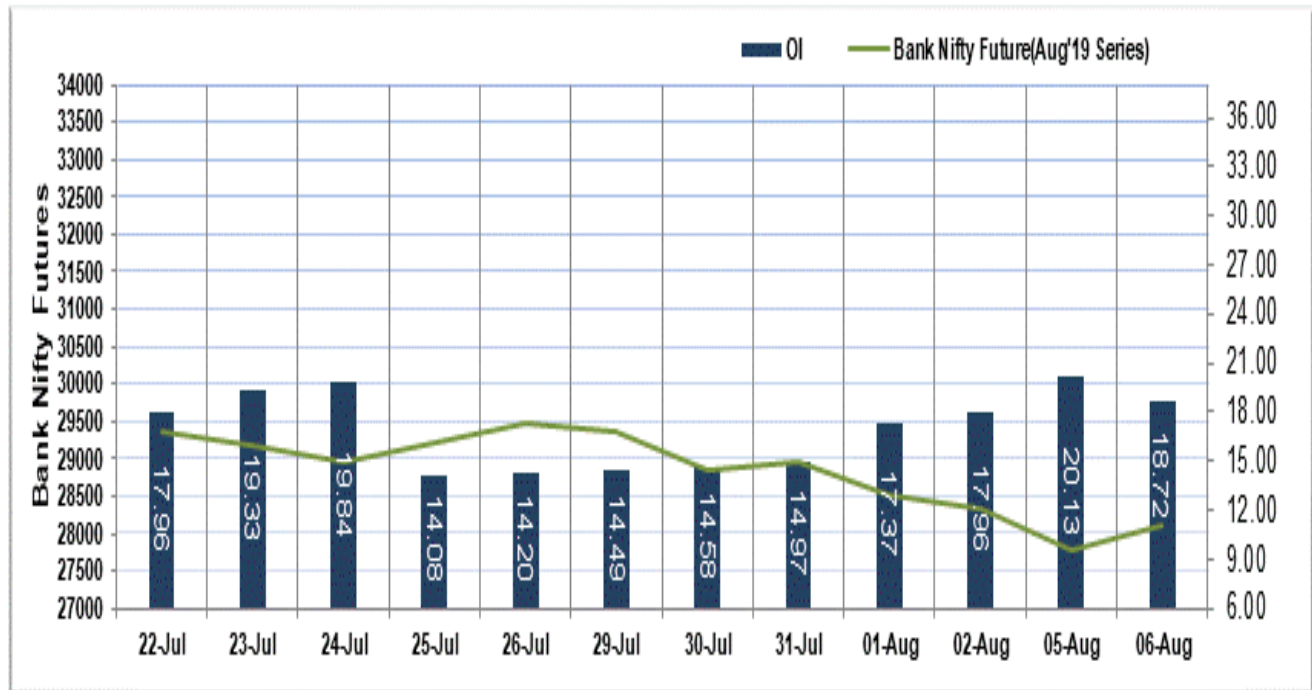
Market TO	Current	Previous	Net%
BSE CASH	2163	2643	(18)
NSE CASH	35225	33029	7
NSE FO	966435	957213	1

FII Derivatives	Buy	Sell	Net
Ind. Futures	5601	6142	(541)
Ind. Options	72573	71723.9	850
Stk. Futures	13532	12843	689
Stk. Options	5346	5287	58

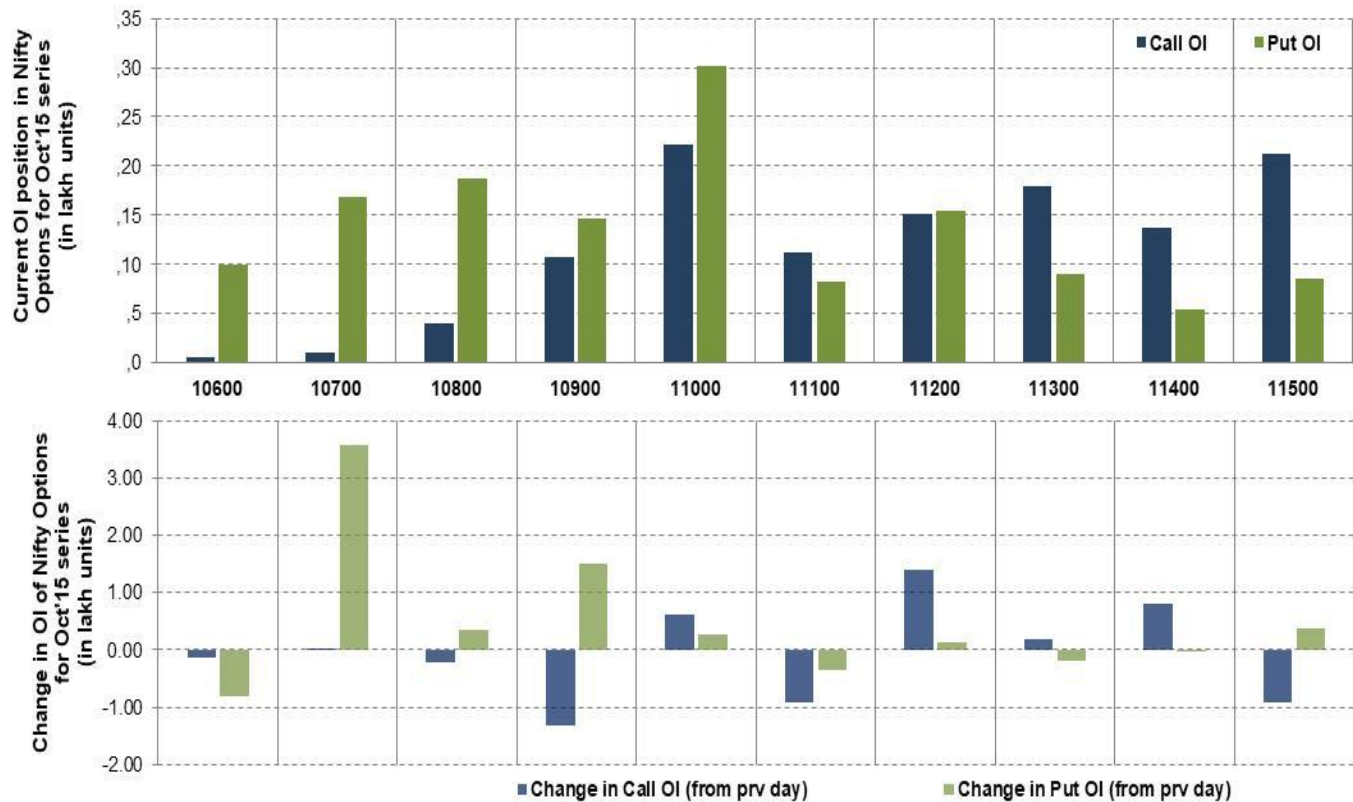
Nifty Futures



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 0.06 million in open interest.
- Among Nifty puts, 11,000 SP from the Aug month expiry was the most active put with an addition of 0.03 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 (3.02mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 06/08/19
 Avg Avg



Nifty Cash prices have settled at 10948.25 up by 0.45 percent from the previous close. On the upper side it has resistance of 11000 and 11050 levels, while lower side it has support of 10900 and 10850 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
SRF	9,45,500	12,73,500	34.69	2990.70	15.92
IGL	38,22,500	46,91,500	22.73	304.95	1.94
TORNTPOWER	37,53,000	44,19,000	17.75	298.00	4.62
BERGEPAIN	20,92,200	23,95,800	14.51	347.05	4.44
Short-Covering ↓ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
STAR	34,54,800	32,48,400	-5.97	398.05	2.25
TORNTPHARM	6,67,500	6,26,000	-6.22	1679.65	0.21
MGL	13,19,400	12,36,000	-6.32	801.00	0.07
COALINDIA	3,65,66,200	3,38,49,200	-7.43	205.50	2.21
Fresh Shorts ↑ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
ZEEL	1,99,14,700	2,19,31,000	10.12	314.35	-5.43
CONCOR	21,05,361	23,16,366	10.02	491.15	-0.90
LICHSGFIN	78,13,300	84,88,700	8.64	479.00	-2.49
BRITANNIA	21,94,800	23,81,800	8.52	2548.55	-1.39
Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
INFY	5,91,72,000	5,82,72,000	-1.52	776.40	-0.35
BAJAJ-AUTO	23,43,500	23,04,250	-1.67	2625.70	-0.21
JUBLFOOD	26,10,000	25,65,500	-1.70	1176.75	-0.42
JUSTDIAL	23,87,000	22,77,800	-4.57	685.20	-0.45

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.