

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	11076	10897	10986	11035	11125	11174	Neutral	Neutral	Neutral
Sensex	37385	36853	37119	37266	37532	37680	Neutral	Neutral	Neutral
Nifty Futures	11106	10906	11006	11062	11162	11218	Neutral	Neutral	Neutral
Bank Nifty	28099	27380	27739	27933	28293	28486	Neutral	Neutral	Neutral
CNX IT	15723	15530	15627	15683	15780	15836	Neutral	Neutral	Buy
CNX Midcap	15967	15678	15823	15904	16048	16129	Neutral	Neutral	Sell
CNX Small Cap	5619	5535	5577	5600	5642	5665	Neutral	Neutral	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	37385.0	280.7	0.8
NIFTY	11075.9	93.1	0.9
MIDCAP	13665.6	55.5	0.4
SMLCAP	13013.1	105.4	0.8
BSEFMC	10884.0	3.5	0.0
AUTO	16541.7	196.2	1.2
POWER	1943.5	24.3	1.3
REALTY	2059.1	28.4	1.4
BSE IT	15968.6	154.3	1.0
BANDEX	31681.2	405.7	1.3
OILGAS	13639.3	363.1	2.7
METAL	9093.6	130.7	1.5

Currency Futures	Close	Pre. Pts	% Chg
26-Sep-19 EUR-INR	78.93	78.66	0.34
26-Sep-19 USD-INR	71.03	71.23	-0.28
26-Sep-19 GBP-INR	88.49	87.83	0.75
26-Sep-19 JPY-INR	65.83	66.11	-0.42

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1155	676	114
BSE	1509	977	152

FII/DII Capital Mkt*	Buy	Sell	Net
FII	3141	3547	(405)
DII	2977	2768	210

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity benchmarks ended the last trading day of the week with notable gains. After a cautious start of the day, key indices remained volatile for the most part of the day, impacted with the government data report showing that consumer price index-based inflation (CPI) for August crept up slightly to 3.21% year-on-year, compared with 3.15% in July, driven by a sharp rise in food prices. Market participants also remained worried with the International Monetary Fund's (IMF) statement that India's economic growth is much weaker than expected, attributing the reasons for corporate and environmental regulatory uncertainty and lingering weaknesses in some non-bank financial companies.

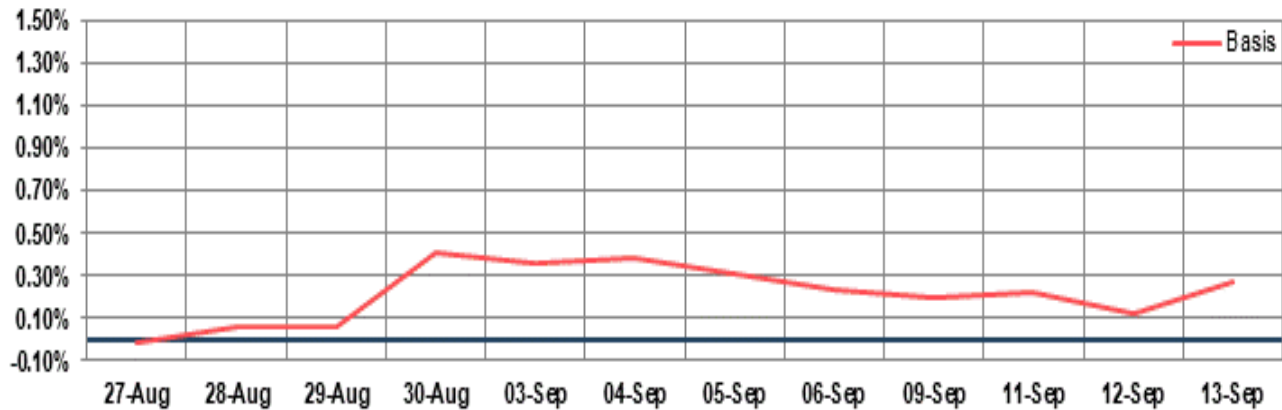
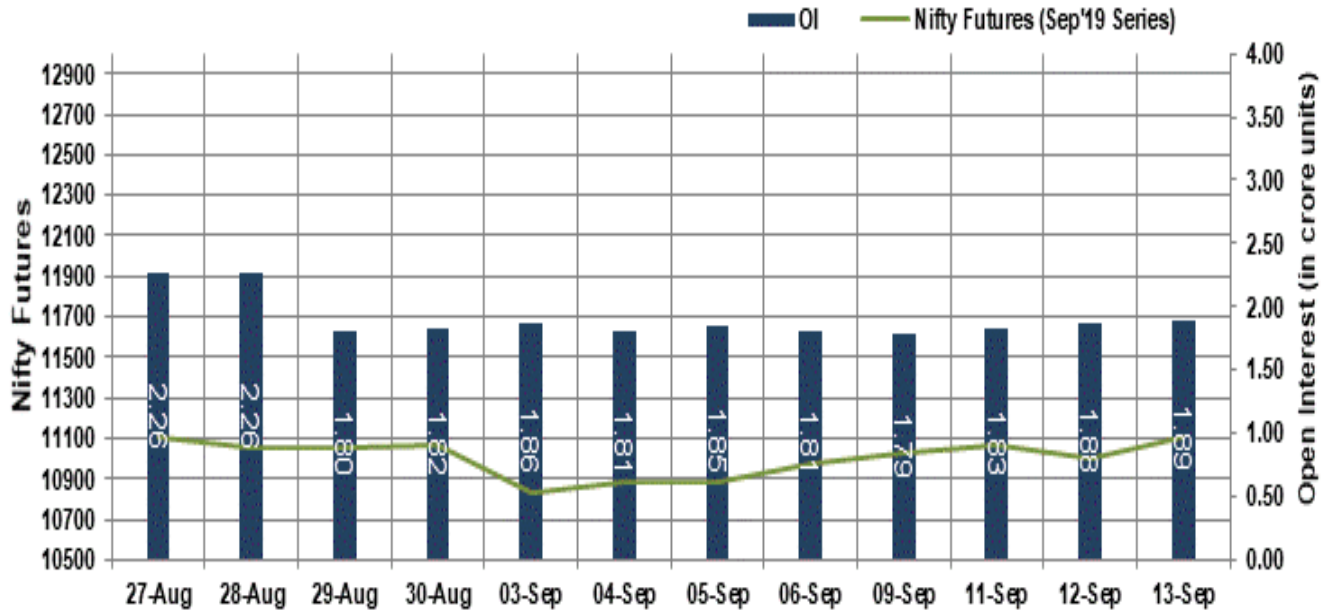
However, markets staged recovery in the last hours of trade, amid reports that the Reserve Bank of India is expected to go for a further rate cut in the next month's monetary policy review as inflation is expected to pan out in line with the central bank's projection. The street took some support with Commerce and Industry Minister Piyush Goyal's statement that the government will soon come out with guidelines on extending foreign exchange credit to exporters at affordable rates. Besides, snapping two-month declining trend, India's industrial production measured by Index of Industrial Production (IIP), which gauges production in the industrial sector for a given period of time, stood at 4.3% in July 2019.

Market Turnover & FII Derivative Data

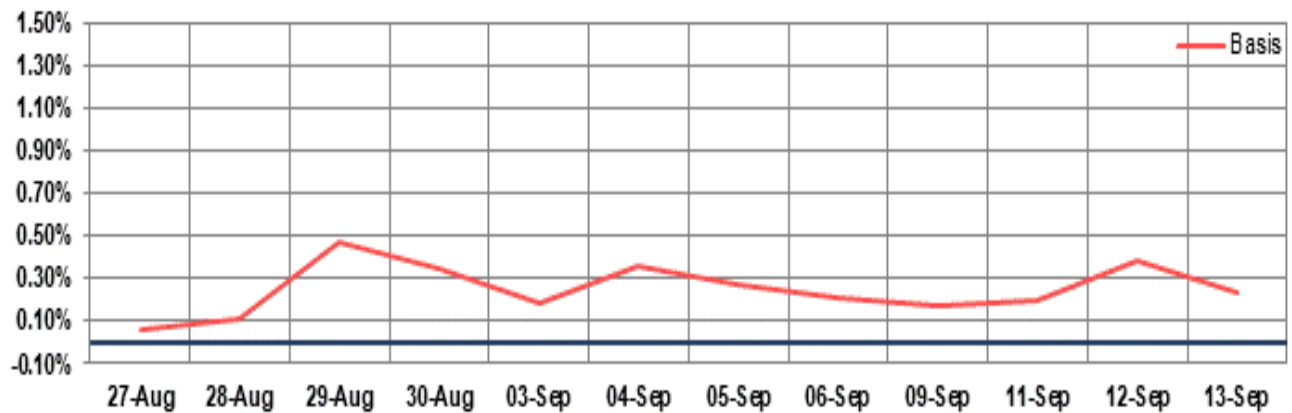
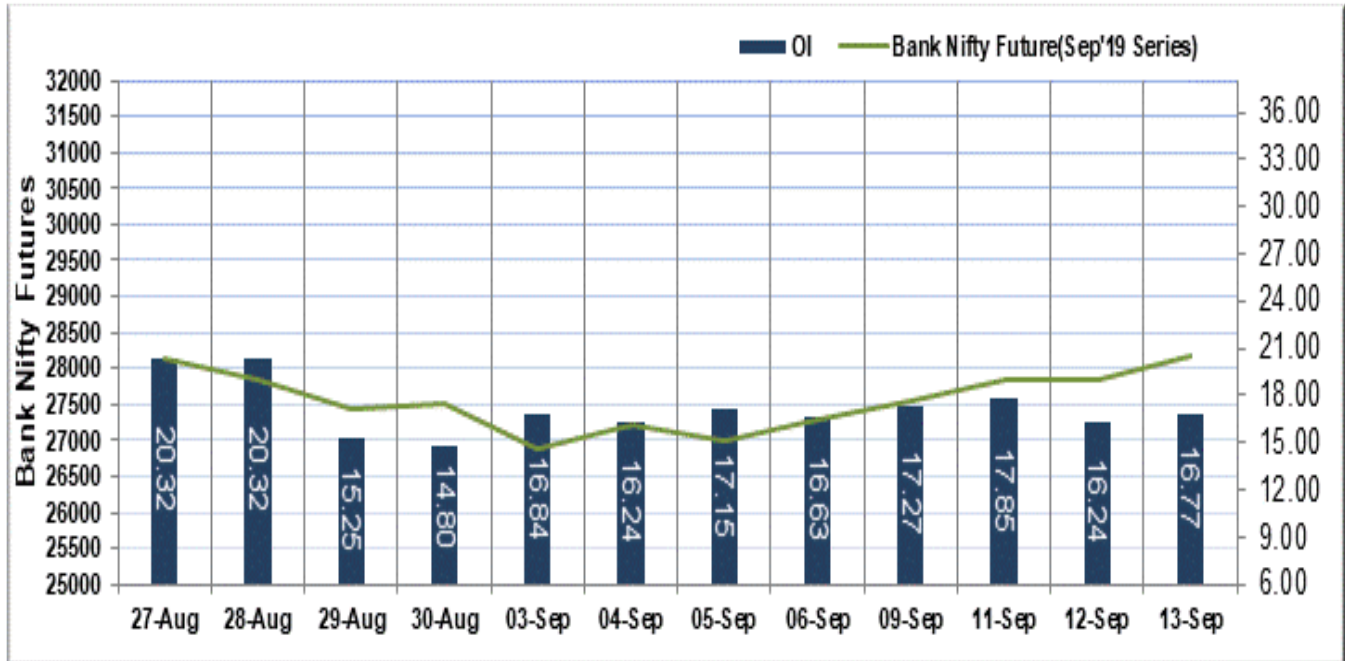
Market TO	Current	Previous	Net%
BSE CASH	2382	2523	(6)
NSE CASH	30667	32541	(6)
NSE FO	921269	2481445	(63)

FII Derivatives	Buy	Sell	Net
Ind. Futures	3698	3397	300
Ind. Options	176608	175428	1180
Stk. Futures	12171	12044	127
Stk. Options	5901	5896	4

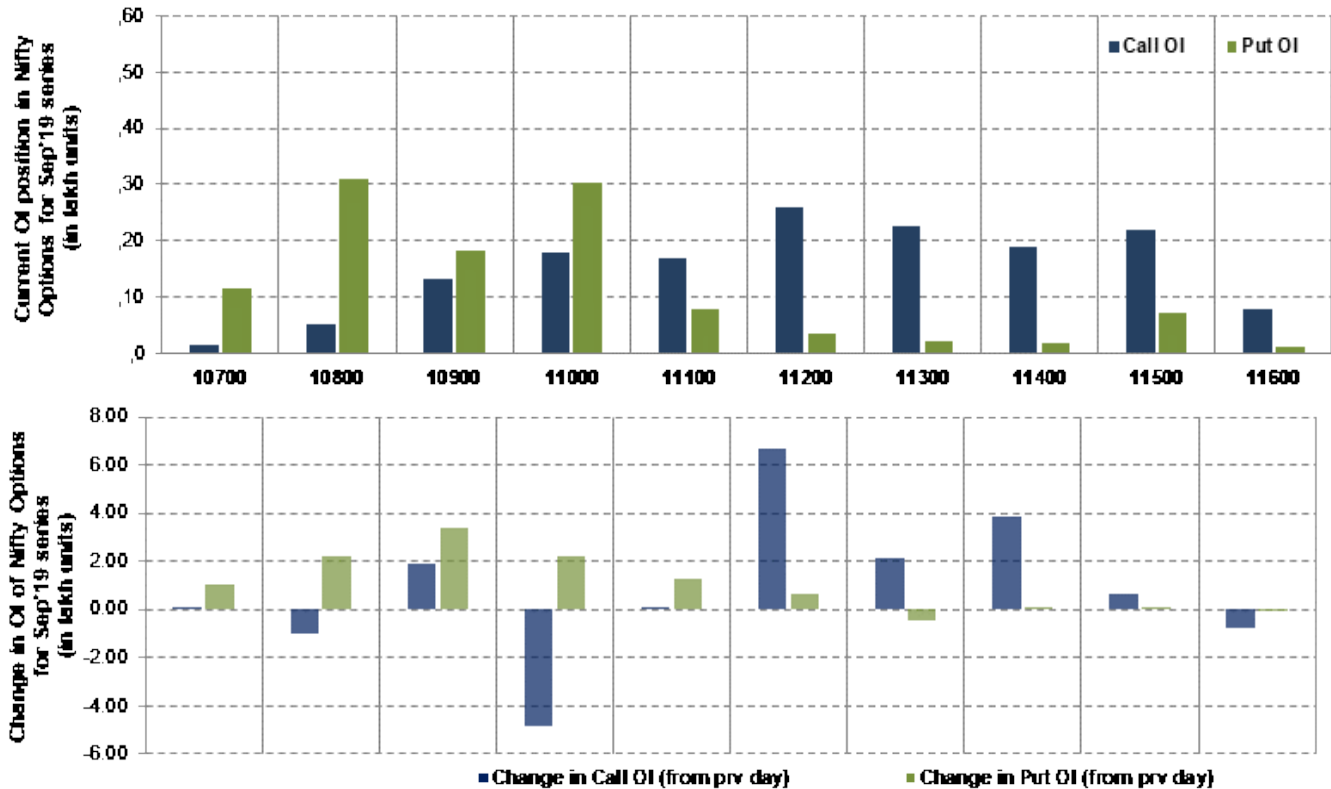
Nifty Futures



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 11,200 SP from the Sep month expiry was the most active call with an addition of 0.70 million in open interest.
- Among Nifty puts, 10,800 SP from the Sep month expiry was the most active put with an addition of 0.22 million open interests.
- The maximum OI outstanding for Calls was at 11,200 SP (2.60mn) and that for Puts was at 10,800 SP (3.11mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 13/09/19
Avg Avg



Nifty Cash prices have settled at 11075.90 up by 0.85 percent from the previous close. On the upper side it has resistance of 11150 and 11200 levels, while lower side it has support of 11000 and 10950 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
BPCL	1,38,38,400	1,73,32,200	25.25	410.00	6.40
TORNTPHARM	2,85,000	3,43,500	20.53	1734.00	1.18
CONCOR	28,49,349	32,86,989	15.36	533.00	2.36
ACC	22,62,000	25,68,400	13.55	1534.90	3.39
Short-Covering ↓ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
PVR	10,94,000	10,72,000	-2.01	1590.15	0.46
RELINFRA	1,12,56,000	1,10,24,000	-2.06	40.15	0.12
HINDZINC	48,76,800	47,61,600	-2.36	219.40	1.93
COLPAL	14,42,700	13,90,200	-3.64	1253.00	0.91
Fresh Shorts ↑ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
RAYMOND	13,20,000	16,42,400	24.42	590.50	-0.68
CHOLAFIN	33,20,000	37,87,500	14.08	275.45	-0.70
HDFCBANK	1,52,53,000	1,67,70,500	9.95	2264.00	-0.21
PEL	36,72,924	39,63,750	7.92	1910.00	-3.08
Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
CANBK	1,15,44,000	1,15,26,000	-0.16	204.00	-0.07
DHFL	1,26,36,000	1,25,32,000	-0.82	50.70	-0.78
STAR	21,19,200	20,94,000	-1.19	393.35	-1.19
INDIGO	33,53,400	32,43,000	-3.29	1723.00	-0.36

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 franchisees across India and providing service to more than 1,25,000 clients.