

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	10768	10660	10714	10767	10821	10873	Buy	Neutral	Sell
Sensex	36594	36234	36414	36581	36762	36929	Buy	Neutral	Sell
Nifty Futures	10773	10649	10711	10758	10820	10867	Buy	Neutral	Sell
Bank Nifty	22398	22003	22201	22518	22716	23033	Neutral	Neutral	Sell
CNX IT	15565	15308	15436	15546	15675	15785	Buy	Buy	Neutral
CNX Midcap	15254	15024	15139	15276	15391	15529	Buy	Neutral	Sell
CNX Small Cap	4870	4803	4837	4874	4908	4946	Buy	Neutral	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	36594.33	-143.3	-0.39
NIFTY	10768.05	-45.40	-0.42
MIDCAP	13396.83	-96.64	-0.72
SMLCAP	12803.78	-44.46	-0.35
BSEFMC	11380.39	62.90	0.56
AUTO	15969.71	-93.88	-0.58
POWER	1568.85	-10.45	-0.66
REALTY	1619.75	10.77	0.67
BSE IT	15756.44	26.51	0.17
BANKEX	25347.89	-574.4	-2.22
OILGAS	12802.40	17.43	0.14
METAL	7529.40	-63.39	-0.83

Currency Futures	Close	Pre. Pts	% Chg
29-Jul-20 USD-INR	75.39	0.27	0.36
29-Jul-20 EUR-INR	85.16	0.10	0.11
29-Jul-20 GBP-INR	95.10	0.14	0.16
29-Jul-20 JPY- INR	70.60	0.61	0.87

Advance/ Decline	Adv	Dec	Un Ch.
NSE	617	1258	57
BSE	967	1705	161

FII/DII Capital Mkt*	Buy	Sell	Net
FII	2489	3520	(1031)
DII	2778	3209	(431)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

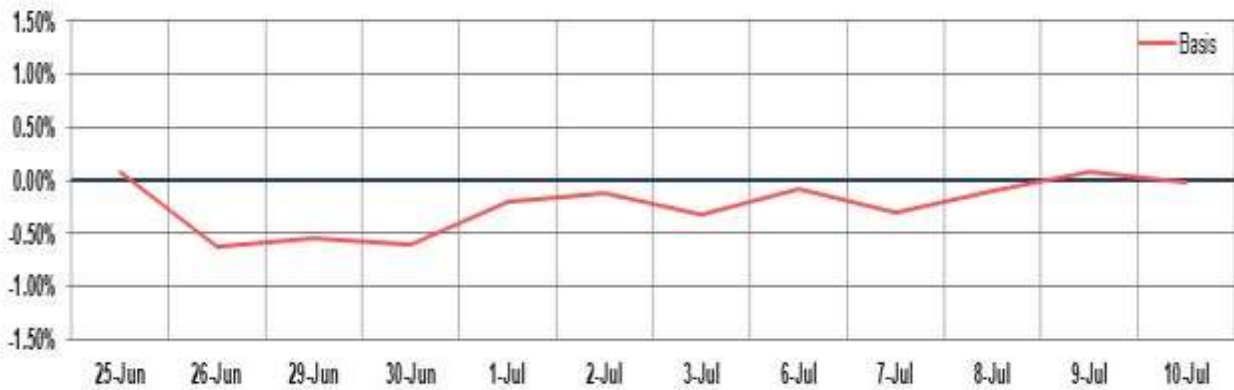
Indian stock markets ended Friday's volatile session in the negative territory, as relentless rise in Covid-19 cases both in India as well as on the global front weighed on investor sentiment. Sensex and Nifty settled below their crucial 36,600 and 10,800 levels, respectively. Key indices opened in red and stayed in the negative terrain for whole trading session, following the bearish cues from the other Asian markets. Traders remain concerned with a private report that India's GDP will contract by 3 percent in FY21 because of the coronavirus pandemic, assuming the economy is opened up fully from next month. It also said the RBI will monetise the fiscal deficit through purchase of government bonds of up to \$95 billion through open market operations, and its revaluation reserves of \$127 billion may also be used to recapitalise state-run banks.

However, key gauges showed some signs of revival in the late afternoon session, taking support from Principal Economic Adviser Sanjeev Sanyal's statement that the government will undertake measures to boost demand and there is both monetary and fiscal headroom available. He stated that economic activity is steadily getting back on track. Sanyal indicated that the Reserve Bank of India (RBI) may cut interest rates further as a monetary policy tool to improve demand. Traders also took a note of report that Prime Minister Narendra Modi, in an effort to woo global investors, said that India has massive opportunities in various sectors such as defence, agriculture, and MSMEs.

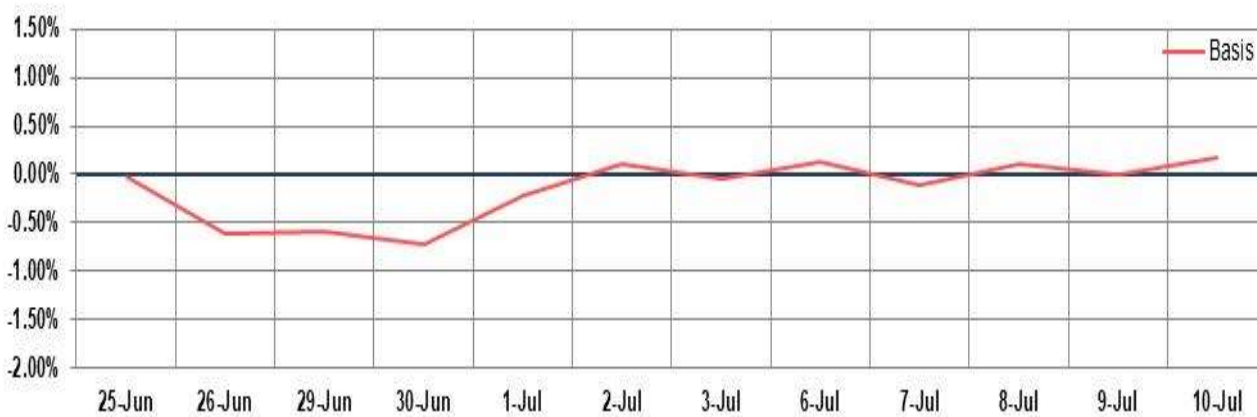
Market TO	Current	Previous	Net%
BSE CASH	3459	2920	18
NSE CASH	54197	52802	3
NSE FO	987741	3257396	(70)

FII Derivatives	Buy	Sell	Net
Ind. Futures	4313.25	5923.27	(1610)
Ind. Options	176210	174436	1029
Stk. Futures	21653	21305	(938)
Stk. Options	6218.20	6219.42	(1)

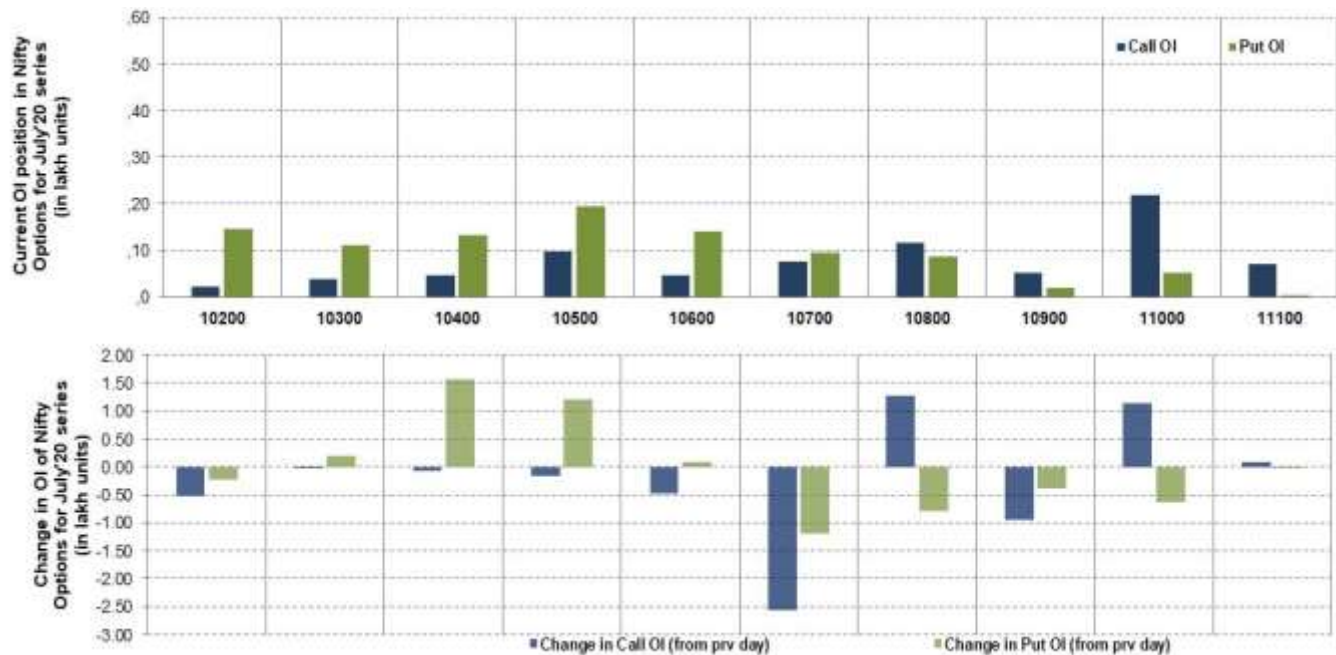
Nifty Futures



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 an addition of 0.11 million in open interest.
- Among Nifty puts 10,500SP from the July month expiry was the most active put with an addition of 0.12 million open interests.
- The maximum OI outstanding for Calls was at 11,000 SP (2.20mn) and that for Puts was at 10,500 SP (1.94mn)

Nifty Technical & Indices Levels



Nifty Cash prices have settled at 10768.05 down by 0.42 percent from the previous close. On the upper side it has resistance of 10890 and 10980 levels, while lower side it has support of 10680 and 10540 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.