

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	11271	11157	11214	11287	11344	11417	Sell	Neutral	Buy
Sensex	37848	37492	37670	37886	38064	38281	Sell	Neutral	Buy
Nifty Futures	11279	11158	11219	11287	11348	11416	Sell	Neutral	Buy
Bank Nifty	28952	28644	28798	29025	29179	29407	Sell	Neutral	Buy
CNX IT	15381	15216	15298	15415	15497	15614	Sell	Neutral	Buy
CNX Midcap	16003	15771	15887	16090	16206	16410	Sell	Sell	Neutral
CNX Small Cap	5706	5632	5669	5738	5775	5844	Sell	Sell	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	37847.7	-135.1	-0.4
NIFTY	11271.3	-59.8	-0.5
MIDCAP	13709.8	-205.7	-1.5
SMLCAP	13043.6	-162.7	-1.2
BSEFMC	11086.5	18.7	0.2
AUTO	15912.9	-321.2	-2.0
POWER	2004.0	-25.6	-1.3
REALTY	2102.7	-28.5	-1.3
BSE IT	15458.4	-82.8	-0.5
BANKEK	32671.1	-244.0	-0.7
OILGAS	13790.7	-233.5	-1.7
METAL	10143.0	-257.6	-2.5

Currency Futures	Close	Pre. Pts	% Chg
29-July-19 EUR-INR	77.02	77.23	-0.27
29-July-19 USD-INR	69.01	68.98	0.04
29-July-19 GBP-INR	86.33	86.11	0.26
29-July-19 JPY-INR	63.91	63.84	0.11

Advance/ Decline	Adv	Dec	Un Ch.
NSE	563	1256	99
BSE	831	1627	151

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4130	5524	(1393)
DII	5419	3278	2140

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity benchmarks extended their decline for fifth straight day on Wednesday, with Sensex and Nifty closing below their crucial psychological levels of 37,900 and 11,300, respectively. Key indices made a cautious start of the day, after the International Monetary Fund (IMF) in its World Economic Update revised downward India's Gross Domestic Product (GDP) growth forecast by 0.3% for 2019 and 2020 to 7.0% and 7.2%, respectively, over its previous projections early this year. Weakness continued on the street amid a private report stating that the economy will not be able to achieve the official forecast of 7 percent growth in FY20, making it a second consecutive year of sub-7 percent expansion.

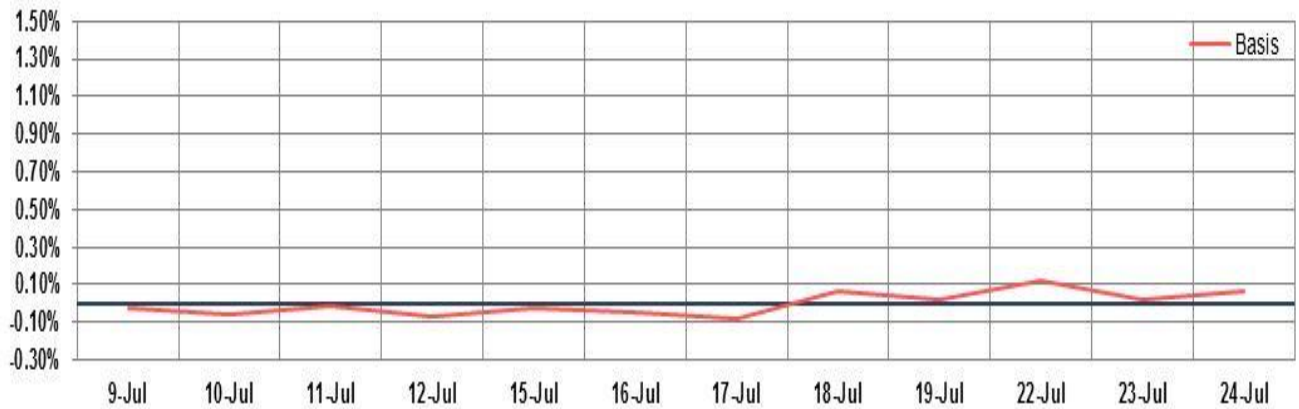
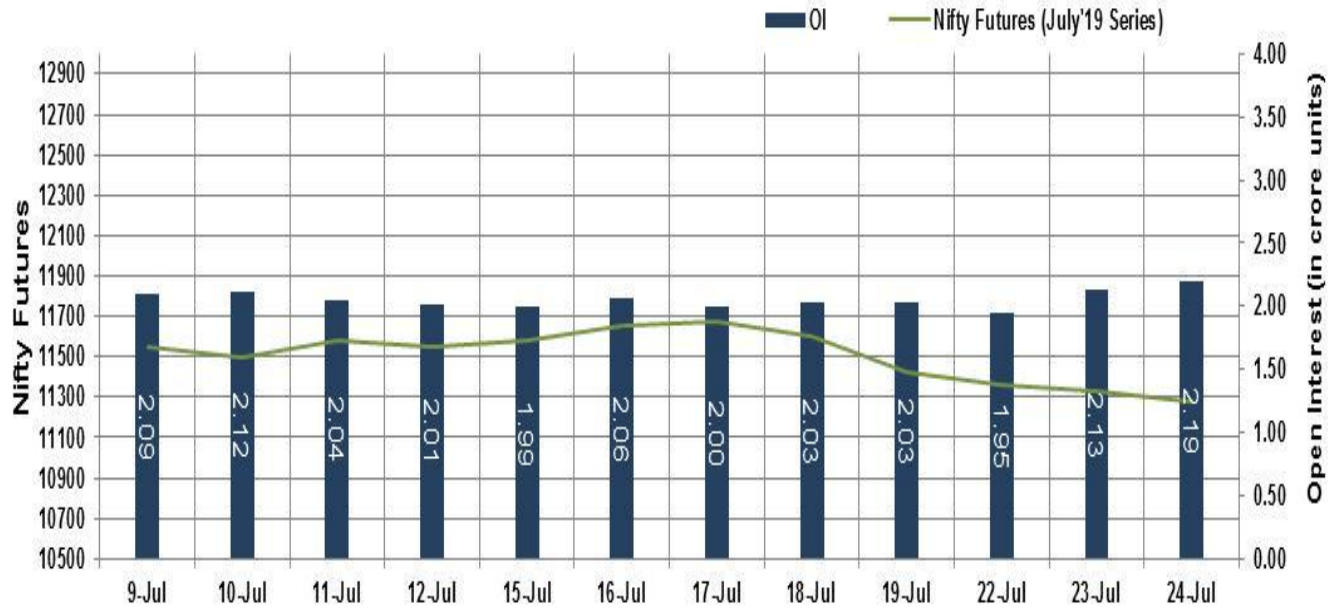
On the global front, European markets were trading mixed, as Germany's private sector grew at the slowest pace in four months in July as the downturn in manufacturing continued. The flash data from IHS Markit showed that the flash composite purchasing managers' index, or PMI fell to 51.4 in July from 52.6 in June. Asian markets ended mixed, after Japan's leading index eased more-than-estimated to the lowest level in six-and-a-half years in May. The final data from the Cabinet Office showed that the leading index, which measures the future economic activity, fell to 94.9 in May from 95.9 in April. The initial score for May was 95.2.

Market Turnover & FII Derivative Data

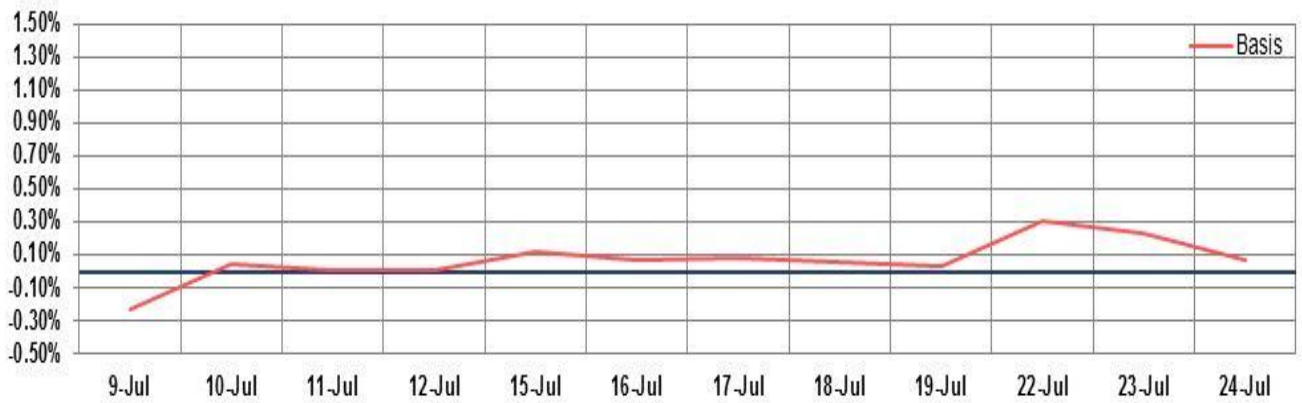
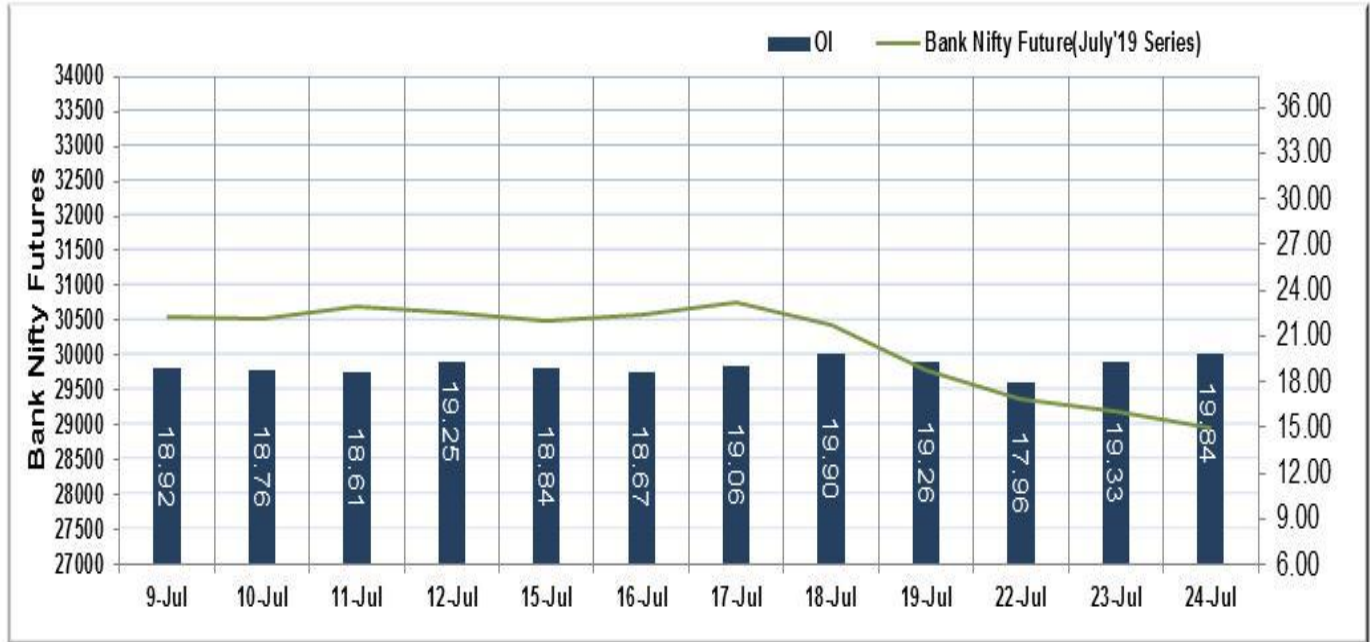
Market TO	Current	Previous	Net%
BSE CASH	2379	2028	17
NSE CASH	33680	32174	5
NSE FO	1569830	1063981	48

FII Derivatives	Buy	Sell	Net
Ind. Futures	9281	10544	(1263)
Ind. Options	288442	290218	(1776)
Stk. Futures	31412	31599	(187)
Stk. Options	3520	3491	29

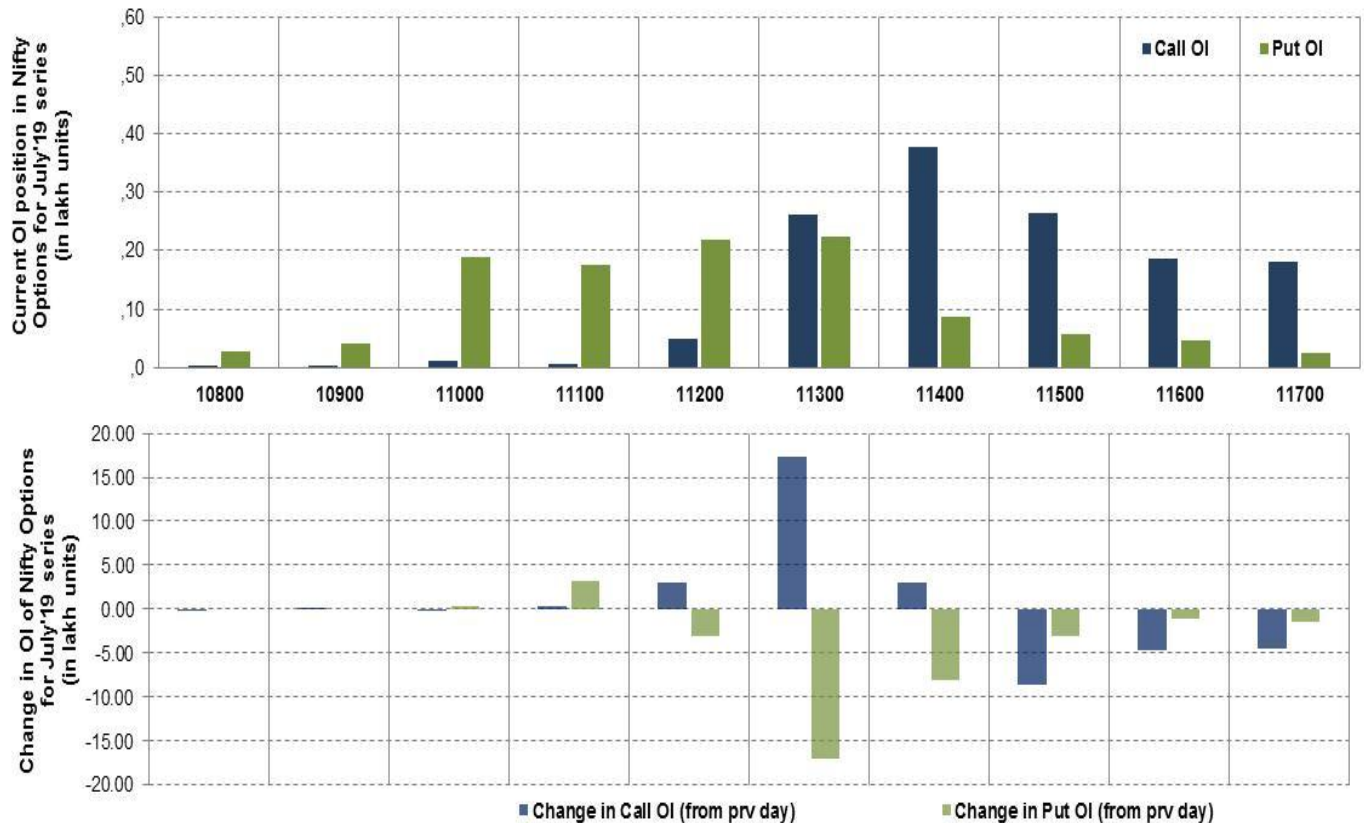
Nifty Futures



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 11,400 SP from the July month expiry was the most active call with an addition of 0.29 million in open interest.
- Among Nifty puts, 11,300 SP from the July month expiry was the most active put with a reduction of 1.71 million open interests.
- The maximum OI outstanding for Calls was at 11,400 SP (3.76mn) and that for Puts was at 11,300 SP (2.25mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 24/07/19

Avg Avg



Nifty Cash prices have settled at 11271.3 down by 0.53 percent from the previous close. On the upper side it has resistance of 11350 and 11400 levels, while lower side it has support of 11200 and 11150 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
HINDUNILVR	5,774,700	8,152,500	41.18	1729.00	1.98
POWERGRID	23,476,000	31,676,000	34.93	210.40	0.07
ASIANPAINT	2,973,000	4,005,600	34.73	1481.50	3.59
HDFC	10,605,500	13,994,500	31.96	2179.90	1.73
Short-Covering ↓ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
TORNTPHARM	457,000	430,000	-5.91	1597.35	10.39
RELINFRA	7,712,000	7,180,000	-6.90	44.60	0.45
BATAINDIA	1,414,050	1,238,050	-12.45	1307.50	1.65
AMARAJABAT	675,500	562,800	-16.68	631.00	1.18
Fresh Shorts ↑ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
NMDC	18,144,000	25,218,000	38.99	111.30	-2.58
MARUTI	1,712,850	2,380,650	38.99	5775.05	-1.65
HAVELLS	2,779,000	3,862,000	38.97	692.10	-2.99
SRTRANSFIN	2,343,000	3,250,800	38.75	922.70	-6.16
Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
IDBI	10,644,000	7,908,000	-25.70	31.75	-3.20
CANBK	4,598,000	3,394,000	-26.19	245.95	-4.09
TORNTPOWER	2,655,000	1,944,000	-26.78	306.90	-0.81
L&TFH	15,295,500	10,498,500	-31.36	102.20	-5.15

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.