

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	9615	9514	9564	9594	9645	9675	Buy	Buy	Buy
Sensex	31222	30924	31073	31166	31314	31407	Buy	Buy	Buy
Nifty Futures	9622	9503	9562	9598	9658	9694	Buy	Buy	Buy
Bank Nifty	23273	23063	23168	23249	23354	23435	Buy	Buy	Sell
CNX IT	10190	10024	10107	10159	10241	10293	Buy	Buy	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	31221.6	300.01	0.97
NIFTY	9615.0	94.10	0.99
MIDCAP	14809.4	164.8	1.13
SMLCAP	15572.6	162.14	1.05
BSEFMC	10782.8	354.6	3.40
AUTO	23719.0	310.8	1.33
POWER	2227.5	2.05	0.09
REALTY	2073.5	30.28	1.48
BSE IT	9900.8	67.42	0.69
BANKEKX	26342.5	64.60	0.25
OILGAS	13297.3	94.63	0.72
METAL	11584.9	210.8	1.85

Currency Futures	Close	Pre. Pts	% Chg
27-July-17 EUR-INR	74.06	74.01	0.07
27-July-17 USD-INR	65.08	64.81	0.42
27-July-17 GBP-INR	84.33	84.12	0.24
27-July-17 JPY-INR	57.64	57.91	-0.47

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1188	476	99
BSE	1799	876	159

FII/DII Capital Mkt*	Buy	Sell	Net
FII	3498	4303	(805)
DII	3169	2215	954

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity indices showcased a courageous performance and went on to outclass indices around the world by vivaciously rallying by close to a percent in the session and settled above the psychological 9,600 (Nifty) and 31,200 (Sensex) levels. Sentiments got a boost with report that the government has ramped up capital spending by nearly 60% in the first two months of the current financial year, in a bid to perk up investment sentiment and crowd in private investment. Early passage of the budget in March has allowed the government start spending from the beginning of the new financial year in April. In April-May, the government spent Rs 52,536 crore, 58% more than the year earlier period.

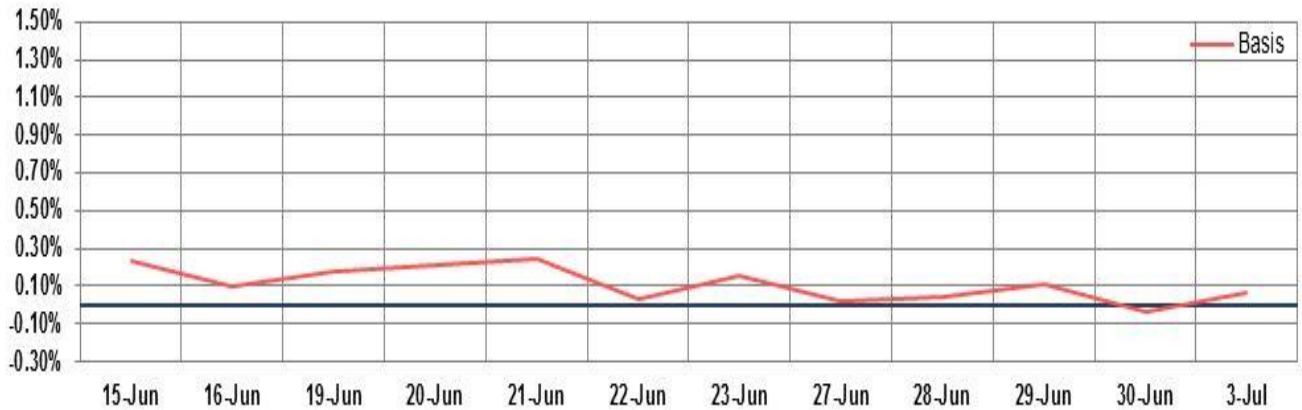
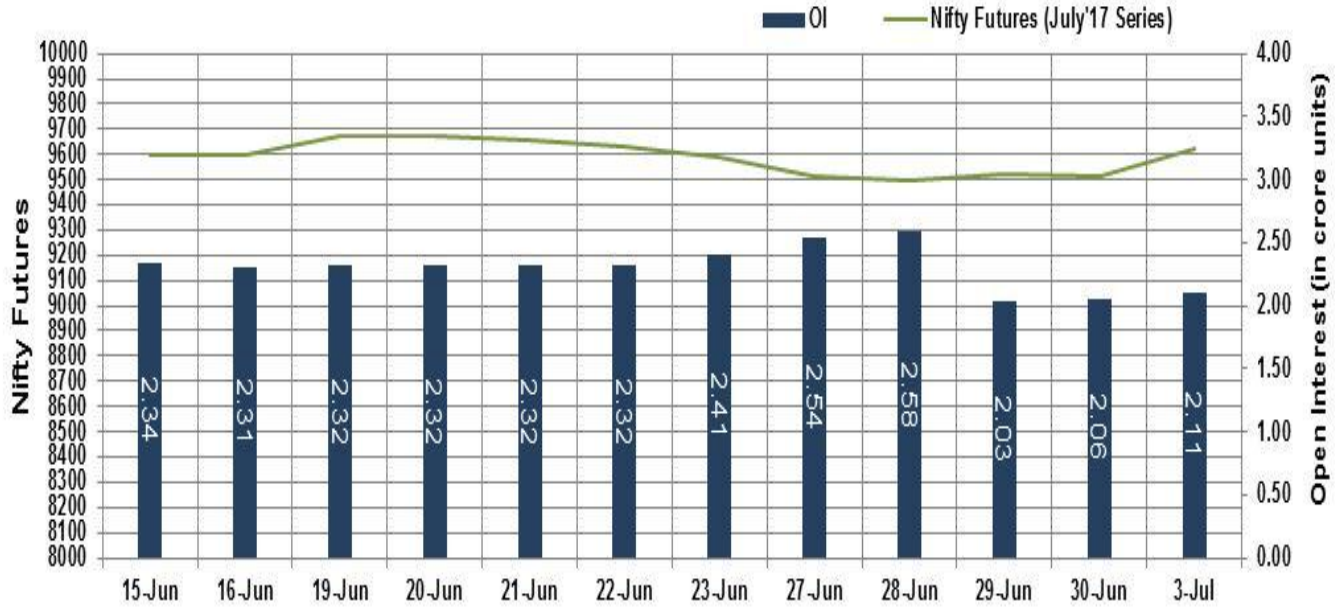
On the global front, Asian equity markets ended mostly higher on Monday as investors digested cheering economic news out of China and Japan. The survey of Chinese manufacturing from Caixin found output at a three-month high in June, while Japan's official 'tankan' snapshot of business sentiment showed levels of cheer at their highest for more than three years. Meanwhile, investors awaited cues from this week's G20 summit, the Wednesday release of Fed minutes and the US nonfarm payrolls report to be released on Friday. Meanwhile, European shares began the new quarter with solid gains, while the dollar lifted from nine-month lows as US Treasury yields hit their highest since mid-May.

Market Turnover & FII Derivative Data

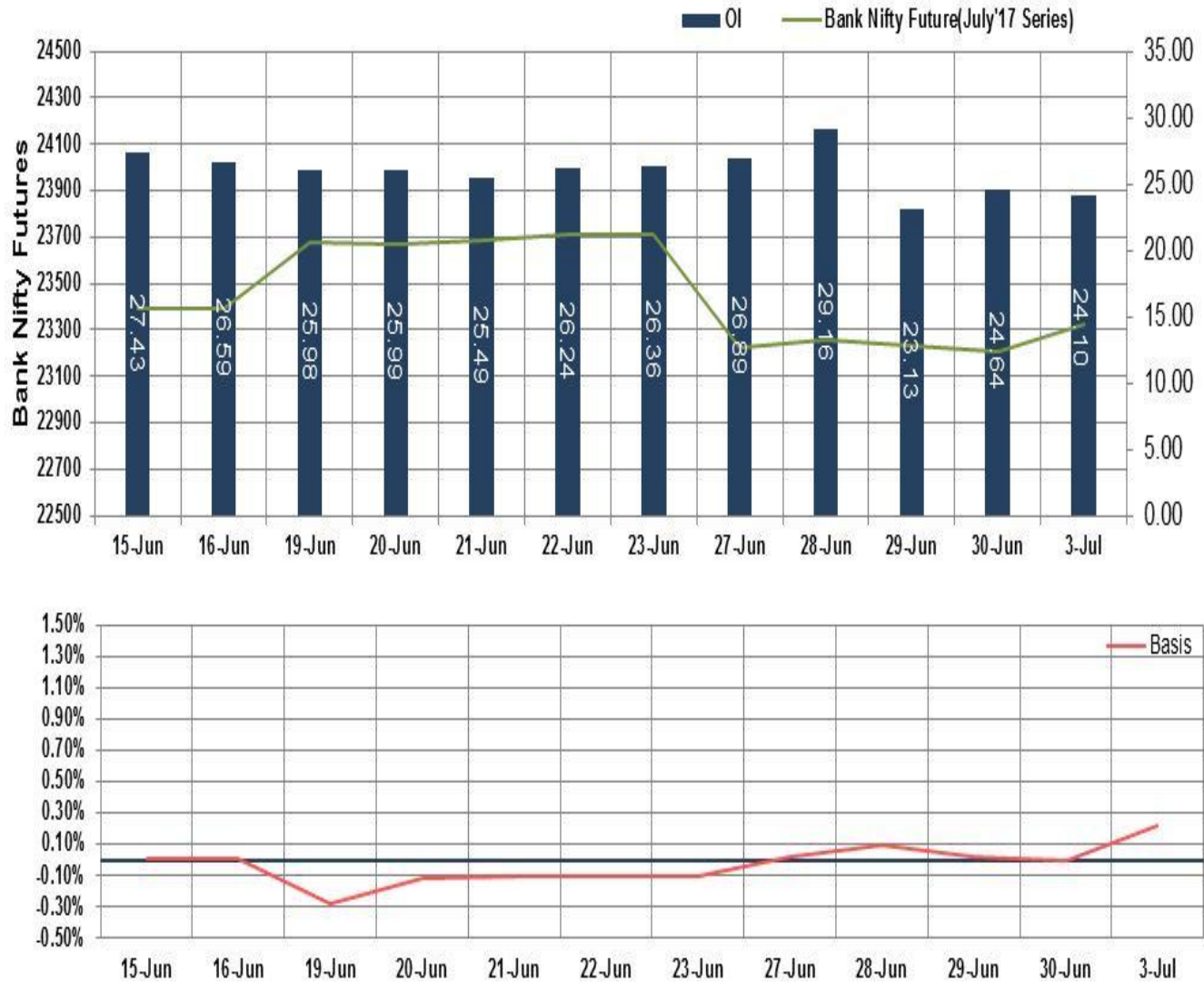
Market TO	Current	Previous	Net%
BSE CASH	3190	3080	4
NSE CASH	21683	23336	(7)
NSE FO	381848	312509	22

FII Derivatives	Buy	Sell	Net
Ind. Futures	1338	1871	(533)
Ind. Options	43962	43204	758
Stk. Futures	7590	6538	1051
Stk. Options	4279	4214	65

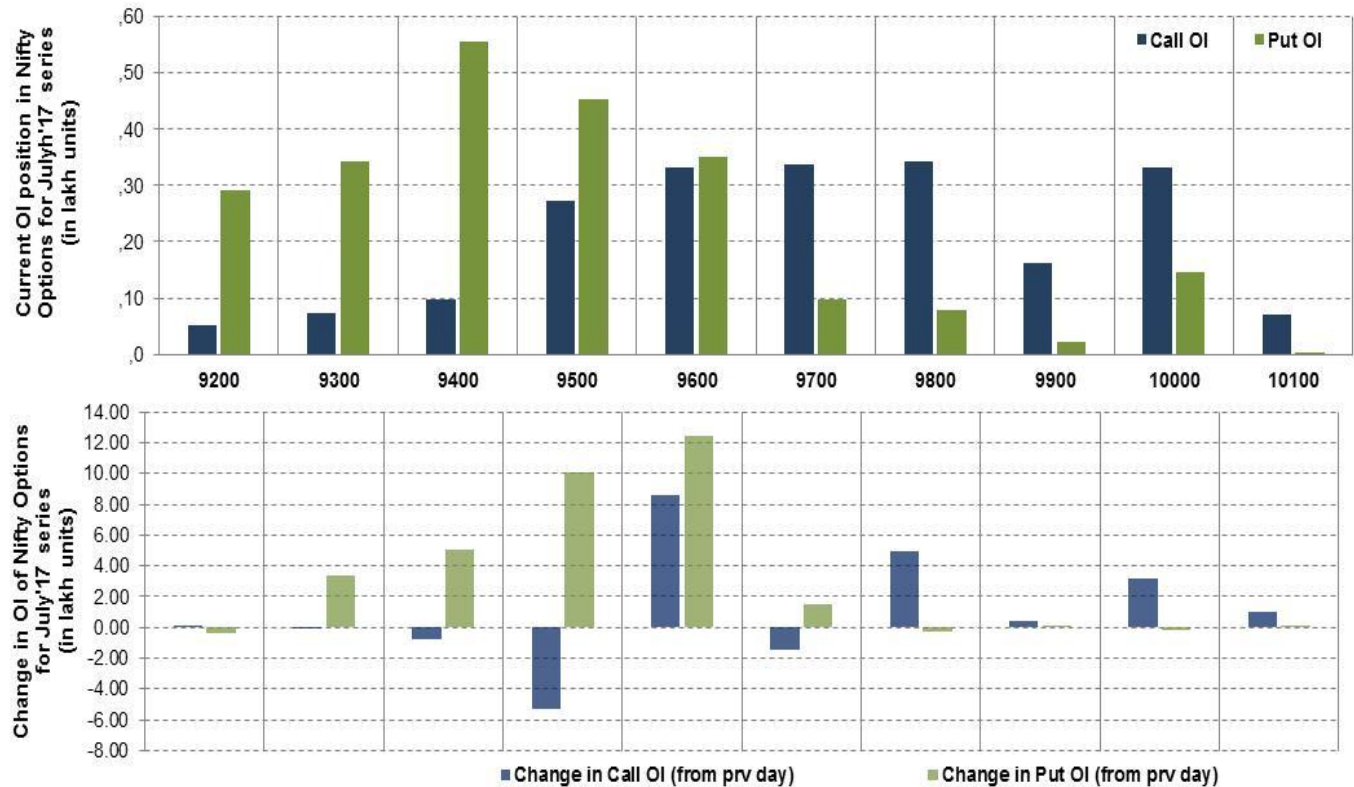
Nifty Futures



Bank Nifty Futures



Nifty Options

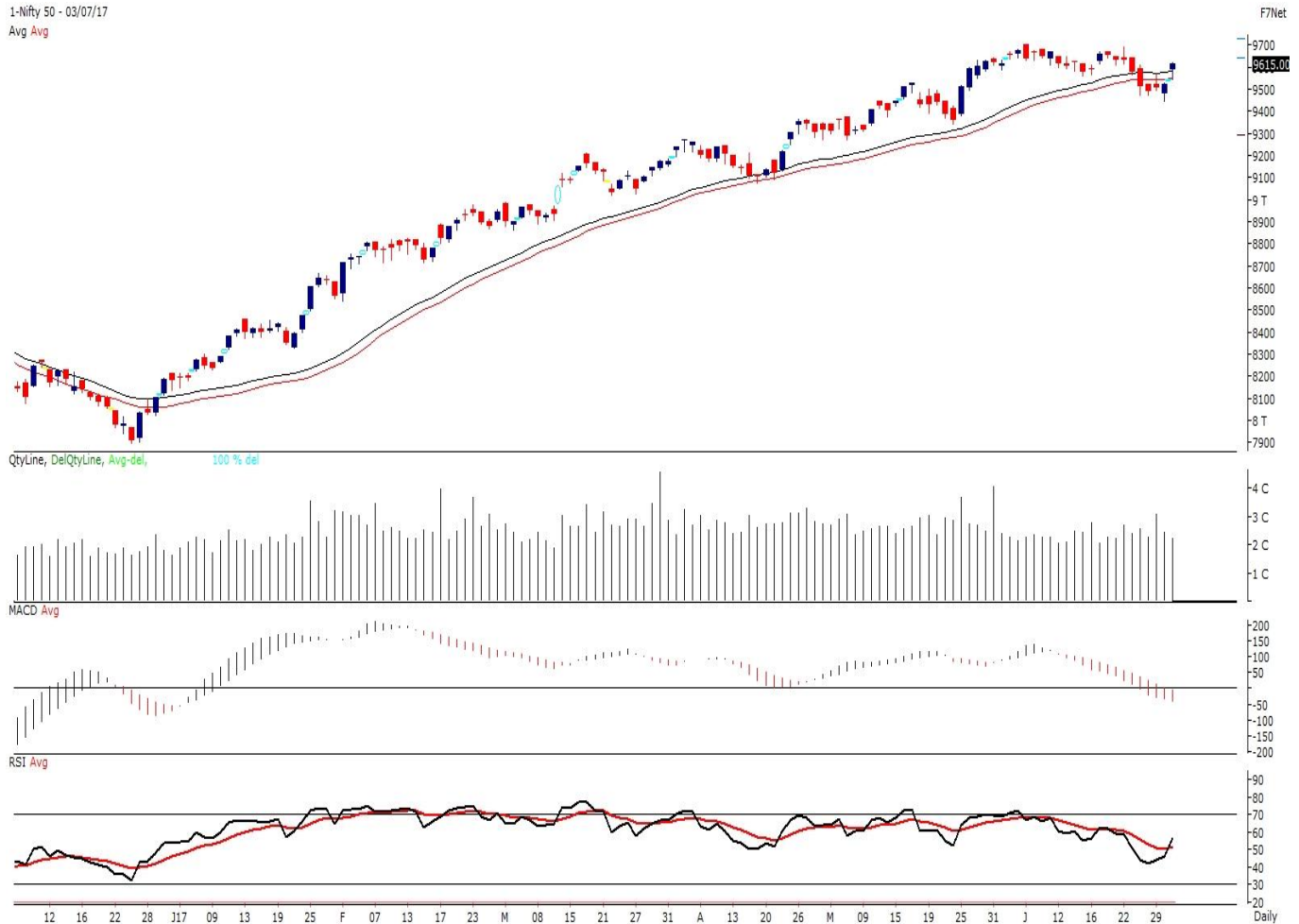


Note – Change in OI of Nifty Options refers to change from previous trading day
 Source-NSE, SIHL Derivatives Research (Institutional Equities)

- Among Nifty calls 9,800 SP from the July month expiry was the most active call with an addition of 0.49 million in open interest.
- Among Nifty puts, 9,400 SP from the July month expiry was the most active put with an addition of 0.55 million open interests.
- The maximum OI outstanding for Calls was at 9,800 SP (3.43mn) and that for Puts was at 9,400 SP (5.55mn).

Nifty Technical & Indices Levels

1-Nifty 50 - 03/07/17
 Avg Avg



Nifty Cash prices have settled at 9615.0 up by 0.99% from its previous close. On the upper side it has resistance of 9600 and 9550 levels, while lower side it has support of 9650 and 9700 levels. Intraday traders should be cautious and take position accordingly.

Fresh Longs ↑ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
SRTRANSFIN	2,830,200	4,522,800	59.80	1035.75	3.04
MANAPPURAM	3,678,000	5,466,000	48.61	98.85	0.20
ICICIPRULI	332,800	444,600	33.59	470.95	0.01
PAGEIND	24,100	31,150	29.25	17550.65	4.75
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
INDIGO	1,544,400	1,460,400	-5.44	1194.90	2.21
GRASIM	4,986,000	4,700,250	-5.73	1289.20	3.34
NMDC	31,086,000	29,178,000	-6.14	113.45	4.27
TATACHEM	3,165,000	2,964,000	-6.35	625.35	2.75
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
PETRONET	7,689,000	15,369,000	99.88	215.15	-50.17
REPCOHOME	134,400	235,900	75.52	813.75	-1.98
CHENNPETRO	181,500	268,500	47.93	355.80	-0.04
SREINFRA	1,930,000	2,545,000	31.87	114.10	-1.89
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
TATAPOWER	22,680,000	22,635,000	-0.20	80.60	-0.43
BHARATFIN	15,027,000	14,971,000	-0.37	722.60	-0.27
DISHTV	22,015,000	21,861,000	-0.70	79.75	-0.25
MINDTREE	3,716,400	3,654,000	-1.68	525.90	-0.15

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.