

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	10021	9944	9982	10004	10042	10064	Buy	Buy	Buy
Sensex	32382	32153	32268	32341	32455	32528	Buy	Buy	Buy
Nifty Futures	10023	9939	9981	10006	10049	10074	Buy	Buy	Buy
Bank Nifty	24671	24390	24530	24626	24766	24862	Buy	Buy	Buy
CNX IT	10783	10704	10744	10792	10831	10879	Sell	Buy	Buy

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	32382.5	154.2	0.48
NIFTY	10020.6	56.1	0.56
MIDCAP	15339.7	27.16	0.18
SMLCAP	16098.6	44.39	0.28
BSEFMC	10223.0	57.60	0.57
AUTO	24483.2	150.4	0.62
POWER	2302.64	13.85	0.61
REALTY	2183.5	13.06	0.60
BSE IT	10437.2	-20.68	-0.20
BANKEK	27961.8	204.8	0.74
OILGAS	14113.6	64.59	0.46
METAL	12504.1	213.6	1.74

Currency Futures	Close	Pre. Pts	% Chg
27-July-17 EUR-INR	74.97	75.08	-0.14
27-July-17 USD-INR	64.39	64.41	-0.03
27-July-17 GBP-INR	84.07	83.95	0.13
27-July-17 JPY-INR	57.65	57.82	-0.30

Advance/ Decline	Adv	Dec	Un Ch.
NSE	843	838	74
BSE	1324	1365	172

FII/DII Capital Mkt*	Buy	Sell	Net
FII	5423	5484	(61)
DII	3545	2868	677

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Wednesday turned out to be a historic day of trade for Indian equity benchmarks, with Nifty settling above magical five-digit mark of 10,000 for the first time ever on the back of positive sentiments flow among the market participants during the ongoing corporate earnings season. Sentiments remained up-beat since morning, as markets started the session in green with report that the government approved an addition of 7.47 lakh new registration applications under the Goods and Services Tax (GST) regime. Traders also took some encouragement with private report that Foreign portfolio investors (FPIs) pumped in over \$25.4 billion into the Indian equity and debt market segments thus far in calendar year 2017 (CY17). The flows have come in on expectation of a revival in India's economic growth and recent government-backed reforms, especially in the banking sector.

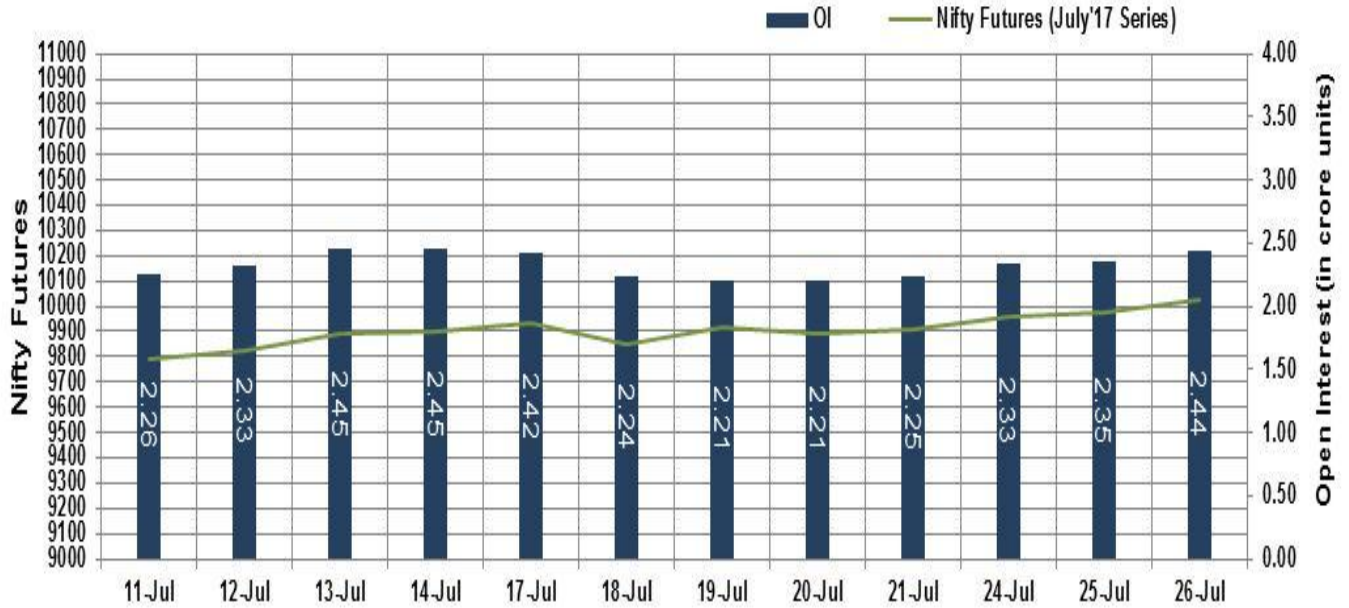
It was the last leg of trade where markets extended its northward journey and ended above the all time closing high levels, with traders taking support with report stating that a team of officers, led by the commerce secretary, is holding detailed consultations with states to clear the bottlenecks that are hampering exports.

Market Turnover & FII Derivative Data

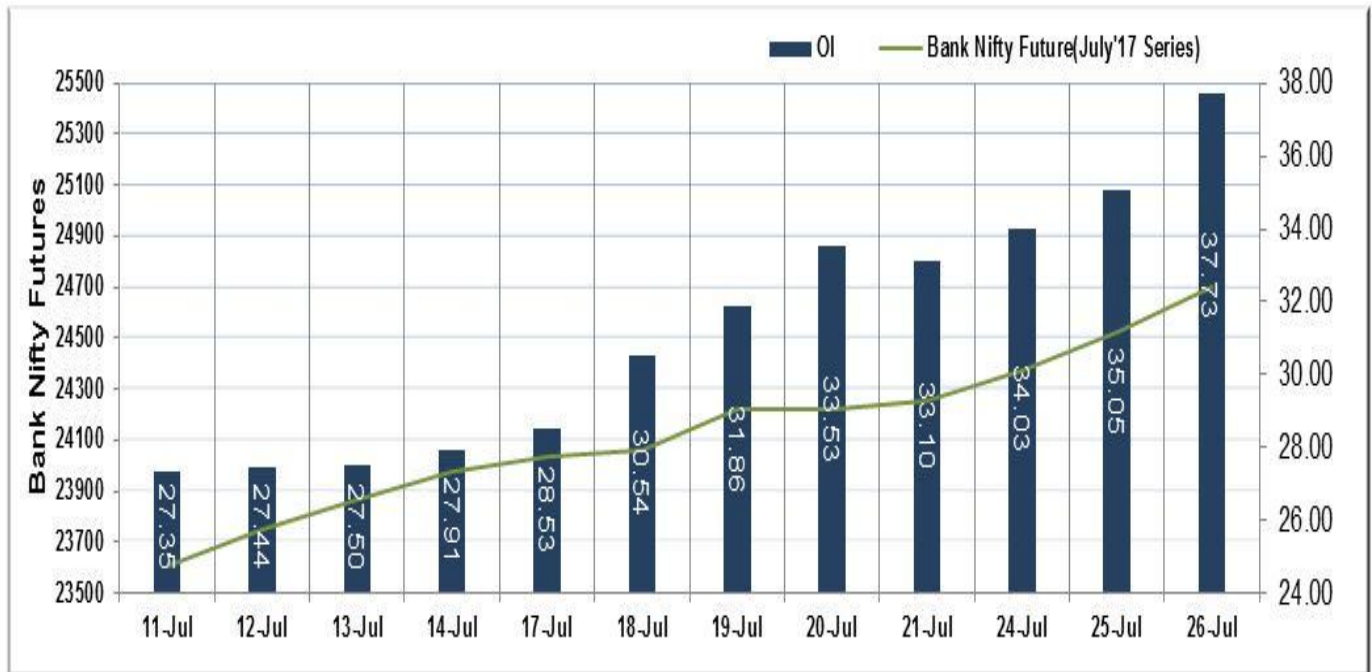
Market TO	Current	Previous	Net%
BSE CASH	4053	4090	(1)
NSE CASH	29075	25651	13
NSE FO	694741	527501	32

FII Derivatives	Buy	Sell	Net
Ind. Futures	6906	7707	(801)
Ind. Options	41251	39488	1763
Stk. Futures	22408	21710	698
Stk. Options	7773	7781	(8)

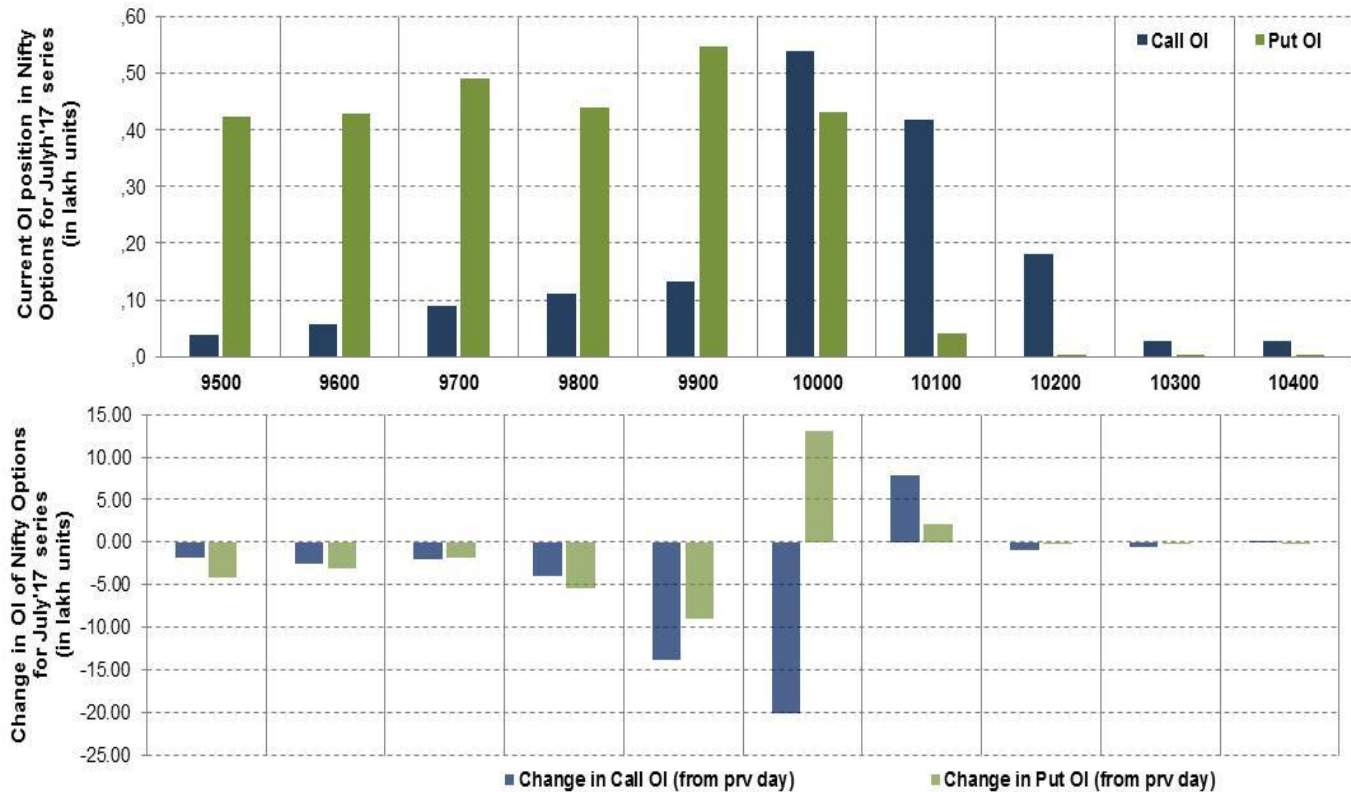
Nifty Futures



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 10,000 SP from the July month expiry was the most active call with a reduction of 2.01 million in open interest.
- Among Nifty puts, 9,900 SP from the July month expiry was the most active put with a reduction of 0.89 million open interests.
- The maximum OI outstanding for Calls was at 10,000 SP (5.37mn) and that for Puts was at 9,900 SP (5.47mn).

Nifty Technical & Indices Levels

1-Nifty 50 - 26/07/17
 Avg Avg



Nifty Cash prices have settled at 10020.65 up by 0.56% from its previous close. On the upper side it has resistance of 10050 and 10100 levels, while lower side it has support of 9950 and 9900 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
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
ICICIBANK	59,323,000	30,472,750	-48.63	309.95	1.79
JPASSOCIAT	106,148,000	52,020,000	-50.99	29.00	7.81
IBREALEST	16960000	7930000	-53.24	224.10	1.93
TV18BRDCST	60061000	27489000	-54.23	40.85	2.38
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
DABUR	9,442,500	4,985,000	-47.21	306.05	-0.28
BOSCHLTD	62,750	33,050	-47.33	24294.40	-0.06
UPL	3,156,000	1,638,000	-48.10	875.15	-1.30
WIPRO	14,654,400	7,516,800	-48.71	290.10	-0.07

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.