



DERIVATIVES

Market Statistics

Product	No. of Contracts	Turnover (Rs.cr)
Index Futures	2,33,223	19,159.16
Stock Futures	10,29,833	74,892.76
Index Options	49,40,357	4,04,777.78
Stock Options	6,53,155	49,936.07
F&O Total	68,56,568	5,48,765.76

FII Derivatives Statistics

	OI at end of the day		Contract	Amount	Inflow / Outflow
	Buy	Sell			
Index futures	3598.52	4117.53	303567	23555.02	-519.01
Index options	43000.78	42280.05	1134271	87219.75	720.74
Stock futures	16086.25	14679.20	888433	62236.68	1407.05
Stock options	7753.67	7540.61	121690	9005.60	213.05
Net Inflow/Outflow (Cr)					1821.82

Securities in Ban Period

DLF, FORTIS, GMRINFRA, HDIL, IBREALEST, INFIBEAM, IRB, JSWENERGY, JPASSOCIAT, JUSTDIAL, KSCL, ORIENTBANK, TV18BRDCST AND UJJIVAN

Nifty Future/Option Trading Guide

NIFTY	Short term	Medium term
Support	9790	9450
Resistance	10000	10150

Nifty View for the Day

Now on the downside, the index has supports at 9900 levels than 9880 levels while on the upside resistance is around 10000 then 10150 zones.

Quote for the Day

“GREAT LEADER INSPIRES GREATNESS IN OTHERS.”

Activity Tracking

Stocks (Long Position)	Remarks
HCC, Dabur, IRB M&MFin, HDFCBank, ALBK Bhartiartl, Adanipower, Ambujacem	Suggesting strength in these counter
Stocks (Short Covering)	Remarks
Bankindia, Cumminsind, Rcom Canbk, Cadilac, Dishtv Ibrealst, IDFC, KSCL	Suggesting strength in these counter
Stocks (Short Position)	Remarks
Sreinfra, MRPL, Repcohome Divislab, Concor, Drreddy Justdial, PCjeweller, Kotakbank	Suggesting weakness in these counter
Stocks (Long Liquidation)	Remarks
Bajfinance, IndianB, Auropharma HDIL, DLF, PTC JSWenergy, Titan, DHFL	Suggesting weakness in these counter

Activity in F&O

Nifty future closed on a positive note at 9955.80 levels. Nifty future open interest increased by 3.83% with a rise in price by 0.46%. It closed at a discount of 11 point as compared to discount of 4 points of previous trading session. Market witnessed buying interest in Banking, IT and FMCG sector while selling pressure was seen in Media, Pharma and Metal sector stocks. The market turnover decreased by 5.14% in terms of number of contracts traded vis-à-vis previous trading day and in terms of rupees it decreased by 4.32%.

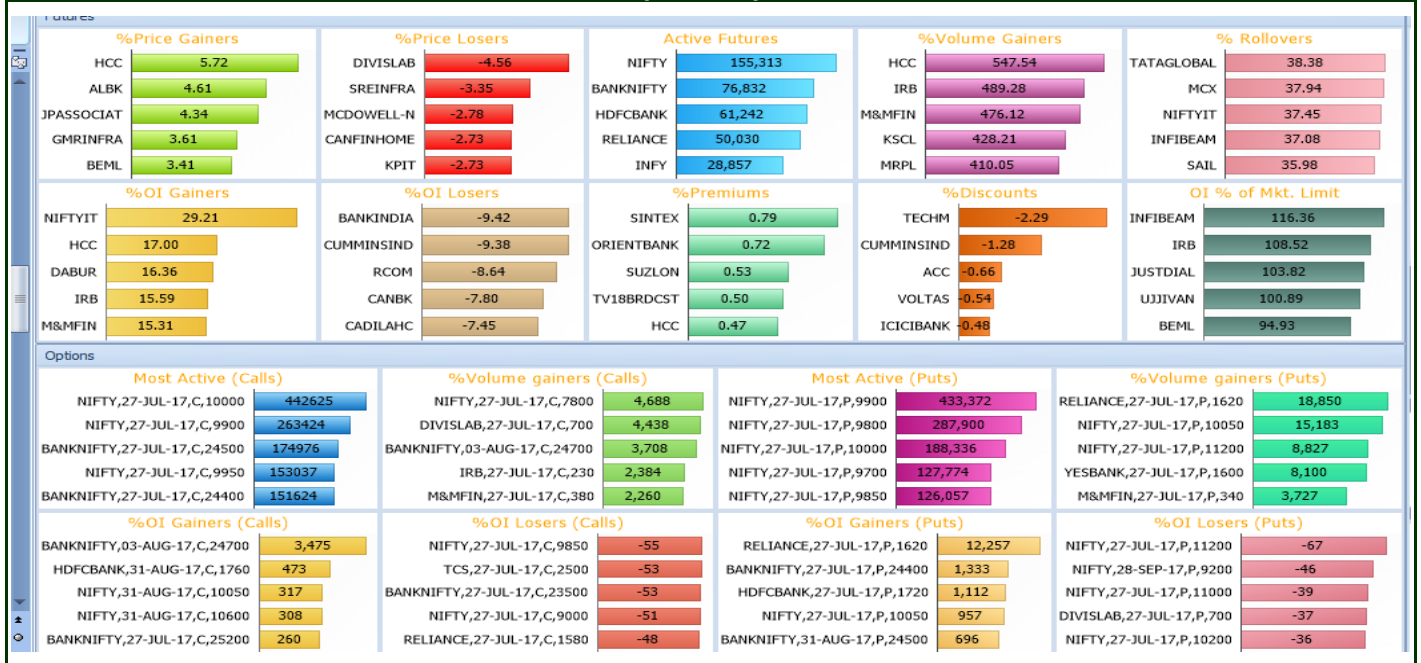
Indication

Put Call Ratio based on Open Interest of Nifty moved from 1.43 levels to 1.48 levels as compared to previous session. Historical Volatility fell from 9.87 to 9.77 levels but Implied Volatility moved from 10.41 levels to 11.51 levels as compared to previous session.

Conclusion

Nifty Future opened on a positive note and it witnessed buying at the lower levels and headed towards 9974 zones. It ended the session at record highs with the gains of around 45 points.. On the downside, the index has supports at 9900 levels than 9880 levels while on the upside resistance is around 10000 then 10150 zones. On the option front, maximum Put OI is at 9800 followed by 9900 strike and then 9800 strike while maximum Call OI is at 10000 followed by 10100 strike. While fresh put writing is seen at 9900 and 9950 strikes while fresh Call writing is seen at 10000 and 10050 strikes. Bank Nifty opened on a positive note and headed towards 24400 zones and finally the session ended on a positive note with the gains of around 120 points. Now it has support near to 24000 then 23900 zones while on the upside hurdles are seen at 24500 then 24650 zones.

Graphic Snapshot



CORPORATE ACTION

Symbol	Purpose	BoardMeetingDate	Symbol	Purpose	BoardMeetingDate
INDUSINDBK	Results	11-Jul-17	INFRATEL	Results	24-Jul-17
SOUTHBANK	Results	11-Jul-17	AXISBANK	Results	25-Jul-17
TCS	Results/Dividend	13-Jul-17	PIDILITIND	Results	25-Jul-17
INFY	Results	14-Jul-17	HEROMOTOCO	Results	25-Jul-17
DCBBANK	Results	15-Jul-17	ICICIPRULI	Results	25-Jul-17
KTKBANK	Results	15-Jul-17	BHARATFIN	Results	26-Jul-17
ACC	Results/Dividend	17-Jul-17	HDFC	Results/Others	26-Jul-17
JUBLFOOD	Results	17-Jul-17	BIOCON	Results/Others	27-Jul-17
HINDUNILVR	Results	18-Jul-17	IDFC	Results	27-Jul-17
ULTRACEMCO	Results	18-Jul-17	IDFCBANK	Results/Others	27-Jul-17
BAJAJFINSV	Results	19-Jul-17	ICICIBANK	Results	27-Jul-17
MINDTREE	Results	19-Jul-17	EXIDEIND	Results	27-Jul-17
KPIT	Results	19-Jul-17	DRREDDY	Results	27-Jul-17
HAVELLS	Results	19-Jul-17	CHOLAFIN	Results/Others	27-Jul-17
BAJFINANCE	Results	19-Jul-17	GODREJCP	Results/Dividend	31-Jul-17
BAJAJ-AUTO	Results	20-Jul-17	VGUARD	Results	31-Jul-17
WIPRO	Results	20-Jul-17	VGUARD	Results	31-Jul-17
NIITTECH	Results	20-Jul-17	SHREECEM	Results	31-Jul-17
RBLBANK	Results	20-Jul-17	COLPAL	Results	3-Aug-17
KOTAKBANK	Results	20-Jul-17	TITAN	Results	3-Aug-17
CANFINHOME	Results	21-Jul-17	RAMCOCEM	Results	3-Aug-17
ASHOKLEY	Results	21-Jul-17	BERGEPAIN	Results	4-Aug-17
HDFCBANK	Results	24-Jul-17	DABUR	Results	4-Aug-17
ZEEL	Results	24-Jul-17	TVSMOTOR	Results	11-Aug-17
M&MFIN	Results	24-Jul-17			

Derivatives Lesson: LONG COMBO: SELL A PUT, BUY A CALL

- A Long Combo is a Bullish strategy. If an investor is expecting the price of a stock to move up he can do a Long Combo strategy. It is constructed by selling an OTM (lower strike) Put and buying an OTM (higher strike) Call.
- This strategy simulates the action of buying a stock (or futures) but at a fraction of the stock price. It is an inexpensive trade, similar in pay-off to Long Stock, except there is a gap between the strikes.
- Max loss: **Unlimited (Lower Strike + net debit)**
- Reward: **Unlimited**
- Breakeven: **Higher strike + net debit**

Trading Laws:

- A Trader not observing STOP LOSS cannot survive for long.
- Never re-schedule your stop loss, square up first and then take a fresh view.
- Book small losses by buying / selling near support / resistance, and look for big gains, this will maximize the gains.
- Don't try to anticipate the change in main trend, so don't go against trend

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