Moneywise. Be wise.

DERIVATIVE RESEARCH — July 13, 2018

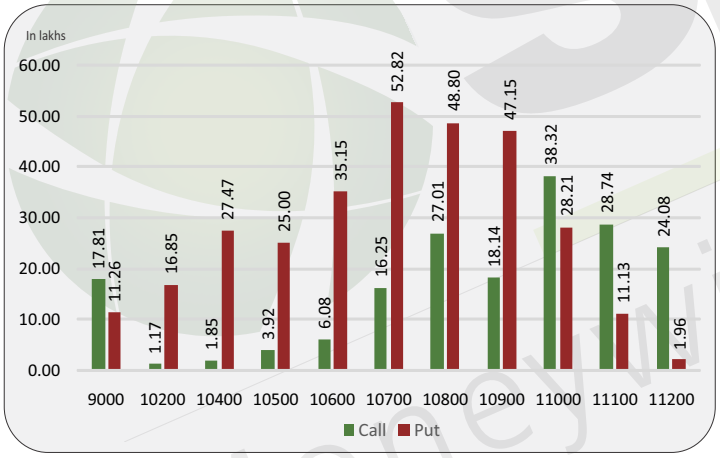
Nifty level

Nifty	S1	S2	R1	R2
11016	10900	10850	10100	10150

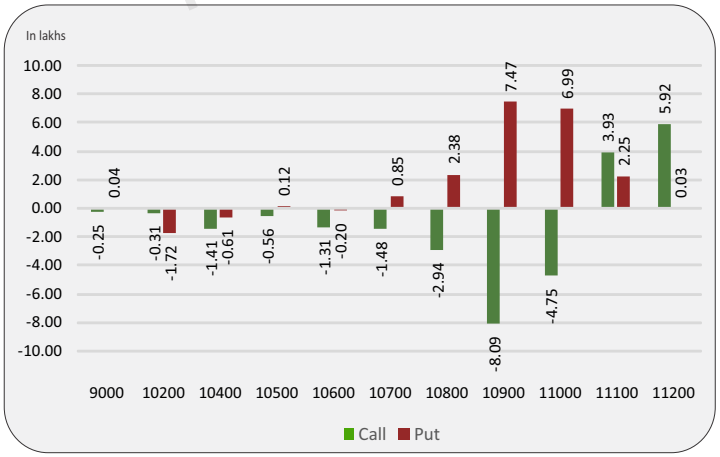
Nifty snapshot

	12-Jul	11-Jul
Nifty Spot	11023.20	10948.30
Nifty Jul	11016.25	10938.60
Nifty Aug	11037.45	10957.95
Chg. OI (Jul) (%)	3.45	3.15
Chg. OI (Aug) (%)	11.32	8.41
50 Day SMA	10725	10718
100 Day SMA	10556	10551
200 Day SMA	10473	10467

Nifty option OI concentration



Nifty option OI change



Nifty outlook

SGX Nifty 11,050 (+34)

Today the markets are likely to open on flat note. All the emerging markets are trading mixed. The coming session is likely to witness a range of 10900 on declines and 10100 on advances.

Stock is in ban period

JETAIRWAYS

Sentiment indicator

	12-Jul	11-Jul	10-Jul	9-Jul	6-Jul
NIFTY Discount/Premium	-6.95	-9.70	0.60	6.95	5.75
COST OF CARRY%	0.77	0.75	0.76	0.76	0.72
PCR(OI)	1.56	1.46	1.43	1.25	1.23
PCR(VOL)	0.99	1.10	0.99	0.99	0.94
A/D RATIO(Nifty 50)	1.32	0.42	1.68	3.64	1.22
A/D RATIO(All FO Stock)*	0.87	0.25	3.04	5.26	2.00
Implied Volatility	10.61	10.94	10.28	10.50	10.84
VIX	12.51	12.78	12.40	12.39	12.39
HISTORY. VOL	11.67	11.58	11.95	11.59	11.41

*All Future Stock

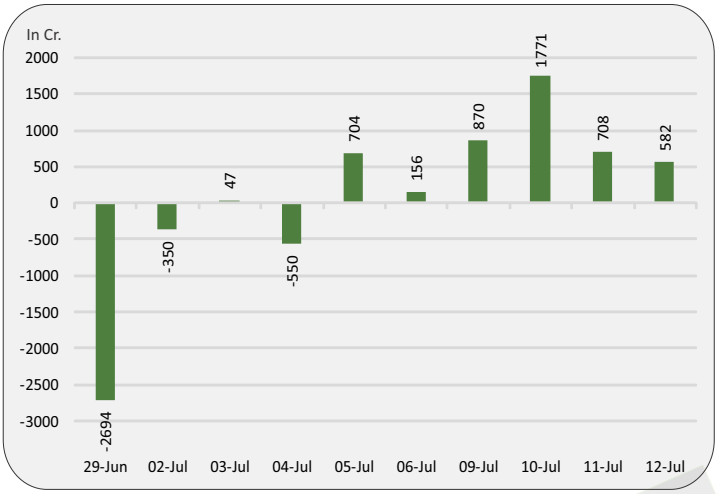
Nifty v/s OI

Date	Nifty	% Change	Open Interest	% Change
04-Jul	10771	0.4%	21177975	4.2%
05-Jul	10752	-0.2%	21299775	0.6%
06-Jul	10778	0.2%	21618375	1.5%
09-Jul	10860	0.8%	22643325	4.7%
10-Jul	10948	0.8%	23581350	4.1%
11-Jul	10939	-0.1%	24323550	3.1%
12-Jul	11016	0.7%	25162950	3.5%

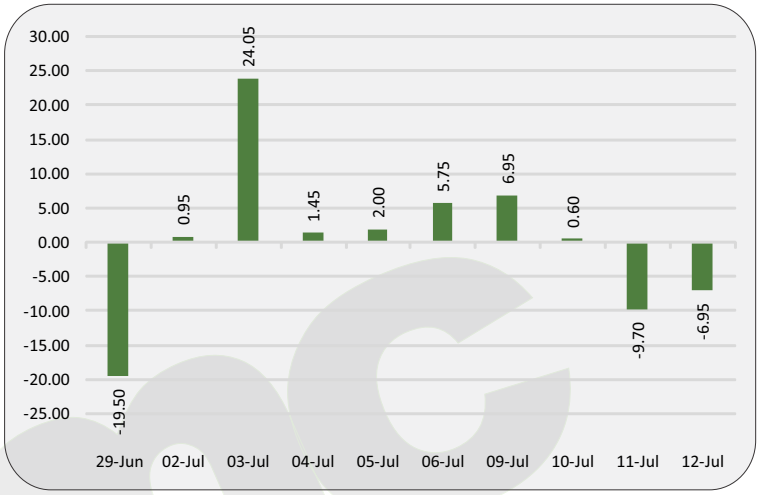
Fund flow (FII/DII)

	Net investment (in cr)
FII INDEX FUTURE	582
FII INDEX OPTION	3152
FII STOCK FUTURE	1165
FII STOCK OPTION	-52
FII CASH	-743
DII CASH	366

FII'S activity in Nifty future



Nifty discount / premium



Top 10 long build up

	LTP	% Change	Open Interest	% OI Change
ARVIND	418.4	3.50%	5528000	15.79%
MRF	77903.8	2.05%	26520	7.41%
BATAINDIA	839.4	0.11%	3617900	6.92%
MARICO	352.4	2.29%	5028400	5.63%
BAJFINANCE	2425.3	2.59%	5299500	4.34%
PIDILITIND	1089.2	0.09%	3526000	3.31%
ADANIENT	125.0	0.44%	16680000	2.68%
AMARAJABAT	826.2	1.16%	1521800	2.21%
KSCL	555.7	0.03%	1989000	2.08%
DABUR	379.8	0.05%	19392500	1.77%

Top 10 short build up

	LTP	% Change	Open Interest	% OI Change
ADANIPORTS	370.7	-1.16%	9132500	10.86%
AMBUJACEM	202.7	-0.34%	16000000	10.15%
FEDERALBNK	80.2	-2.25%	64306000	6.96%
AJANTPHARM	1007.3	-2.89%	895000	5.73%
GRASIM	963.4	-1.74%	6073500	4.98%
INFY	1299.8	-1.74%	25972800	4.95%
MCDOWELL-N	605.5	-2.60%	11395000	4.17%
PCJEWELLER	121.0	-6.13%	7945500	3.72%
HEROMOTOCO	3511.1	-1.10%	1752600	3.63%
ADANIPOWER	19.4	-5.37%	113000000	3.18%

Indices to out perform

	Closing	% Change
ENERGY	14166	2.68%
IT	14516	-0.14%
FMCG	29933	0.44%
REALTY	271	-1.09%
FIN SERVICE	11263	0.98%

Indices to under perform

	Closing	% Change
AUTO	11038	-0.80%
METAL	3300	-0.51%
MIDCAP	4931	-0.51%
SMALL CAP	7396	-0.18%
PHARMA	9244	0.17%

Stocks to out perform

	Closing	% Change
ADANIPOWER	19.4	-5.37%
IDBI	56.1	-2.43%
ADANIENT	125.0	0.44%
KPIT	295.9	1.67%
GRANULES	92.4	0.87%

Stocks to under perform

	Closing	% Change
STAR	369.4	-3.83%
UPL	584.0	-3.40%
SAIL	75.0	-3.23%
PCJEWELLER	121.0	-6.13%
MCDOWELL-N	605.5	-2.60%

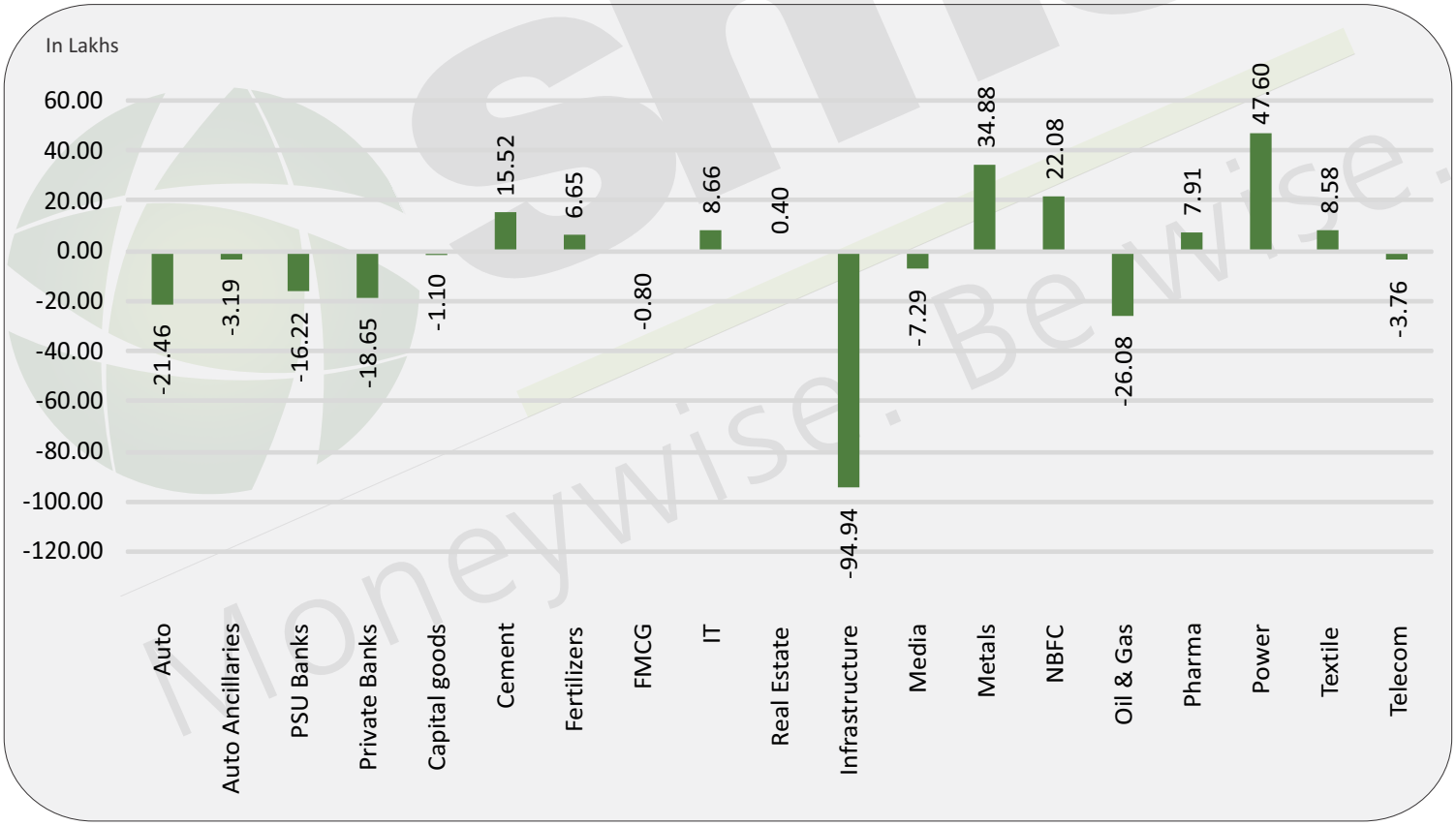
Sector overview

Scrips/Indexs	OI Change	Volume Change (%)	Price Change	Remark
Auto	-2146000	3.4%	-0.7%	Short Buildup
Auto Ancillaries	-318680	14.0%	-1.3%	Long Unwinding
PSU Banks	-1622000	24.1%	0.3%	Short Covering
Private Banks	-1864983	13.6%	0.0%	Short Covering
Capital goods	-109500	93.8%	0.0%	Long Buildup
Cement	1551700	71.0%	0.2%	Short Covering
Fertilizers	664950	1.1%	-1.1%	Long Unwinding
FMCG	-79900	-19.8%	0.1%	Long Buildup
IT	865750	-47.7%	0.5%	Short Covering
Real Estate	40000	7.1%	-1.1%	Long Unwinding

Sector overview

Scrips/Indexs	OI Change	Volume Change (%)	Price Change	Remark
Infrastructure	-9494000	33.9%	0.8%	Long Buildup
Media	-728500	-21.1%	-0.8%	Long Unwinding
Metals	3488044	7.6%	-0.4%	Long Unwinding
NBFC	2208050	22.0%	0.3%	Short Covering
Oil & Gas	-2608156	67.9%	1.0%	Long Buildup
Pharma	790850	7.4%	-1.0%	Long Unwinding
Power	4759650	-5.8%	-1.4%	Long Unwinding
Textile	858050	66.1%	0.0%	Short Buildup
Telecom	-375500	1.9%	0.0%	Long Buildup

Change in sector open interest



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