

**DAILY DERIVATIVE
REPORT
28TH JUL 2017**

Calls

F&O

PUTS



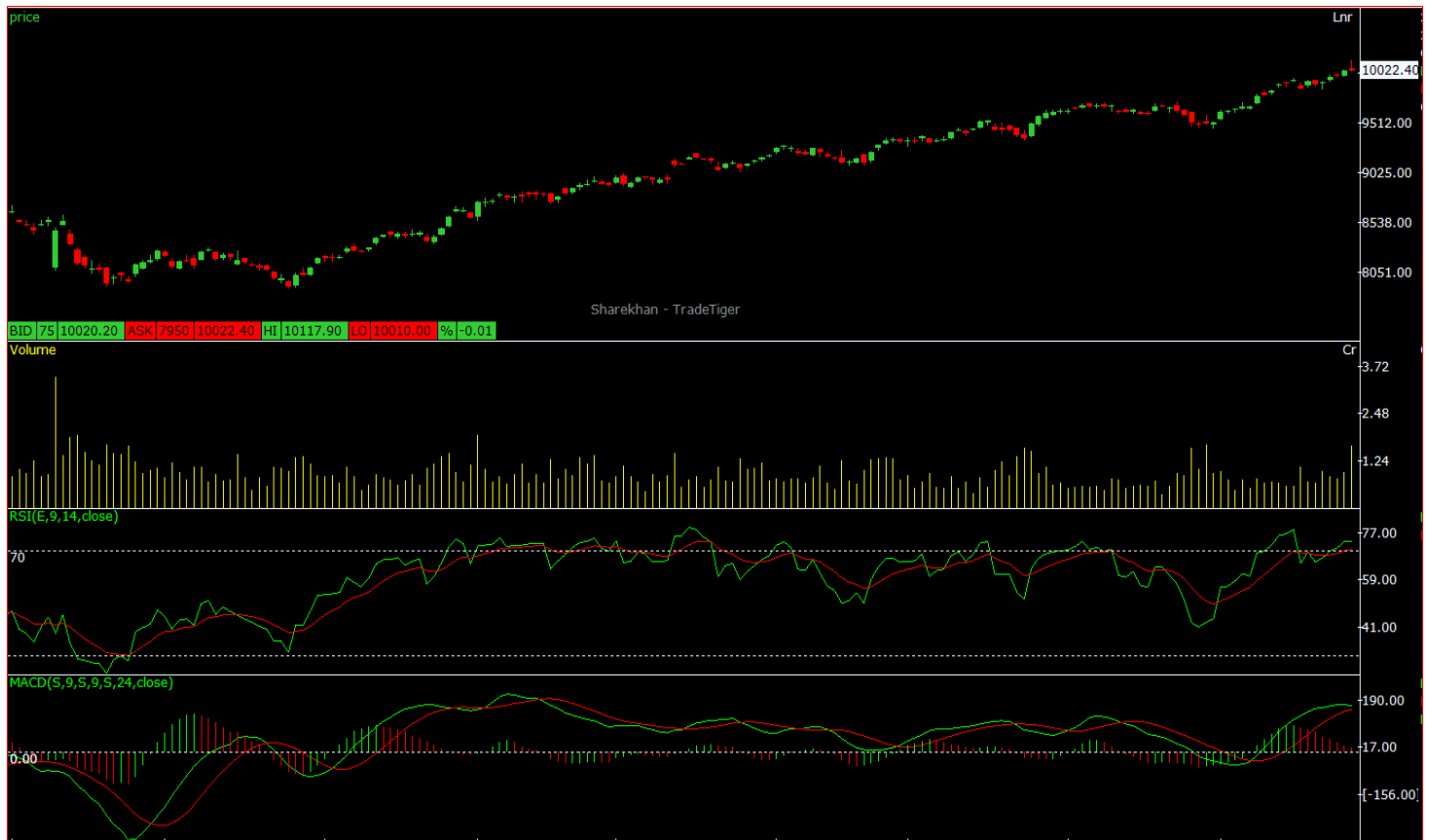
CapitalStars Investment Adviser: SEBI Registration Number: INA000001647

DAILY DERIVATIVE REPORT

NIFTY FUTURE WRAP

27TH JUL 2017

| SYMBOL | SUPPORT | RESISTANCE | PARTICULARS | CMP | PRE CLOSE | %CHANGE |
|--------------|---------|------------|---------------|----------|-----------|----------|
| NIFTY | S1-9995 | R1-10125 | NIFTY SPOT | 10020.55 | 10020.65 | +0.00% |
| | S2-9925 | R2-10160 | NIFTY FUTURES | 10022.40 | 10023.05 | -0.01% |
| TREND | | | STRATEGY | | | |
| BULLISH | | | BUY ON DIPS | | | |
| PIVOT POINTS | | | | | | |
| S3 | S2 | S1 | PP | R1 | R2 | R3 |
| 9834.30 | 9942.20 | 9982.30 | 10050.10 | 10090.20 | 10158.00 | 10265.90 |





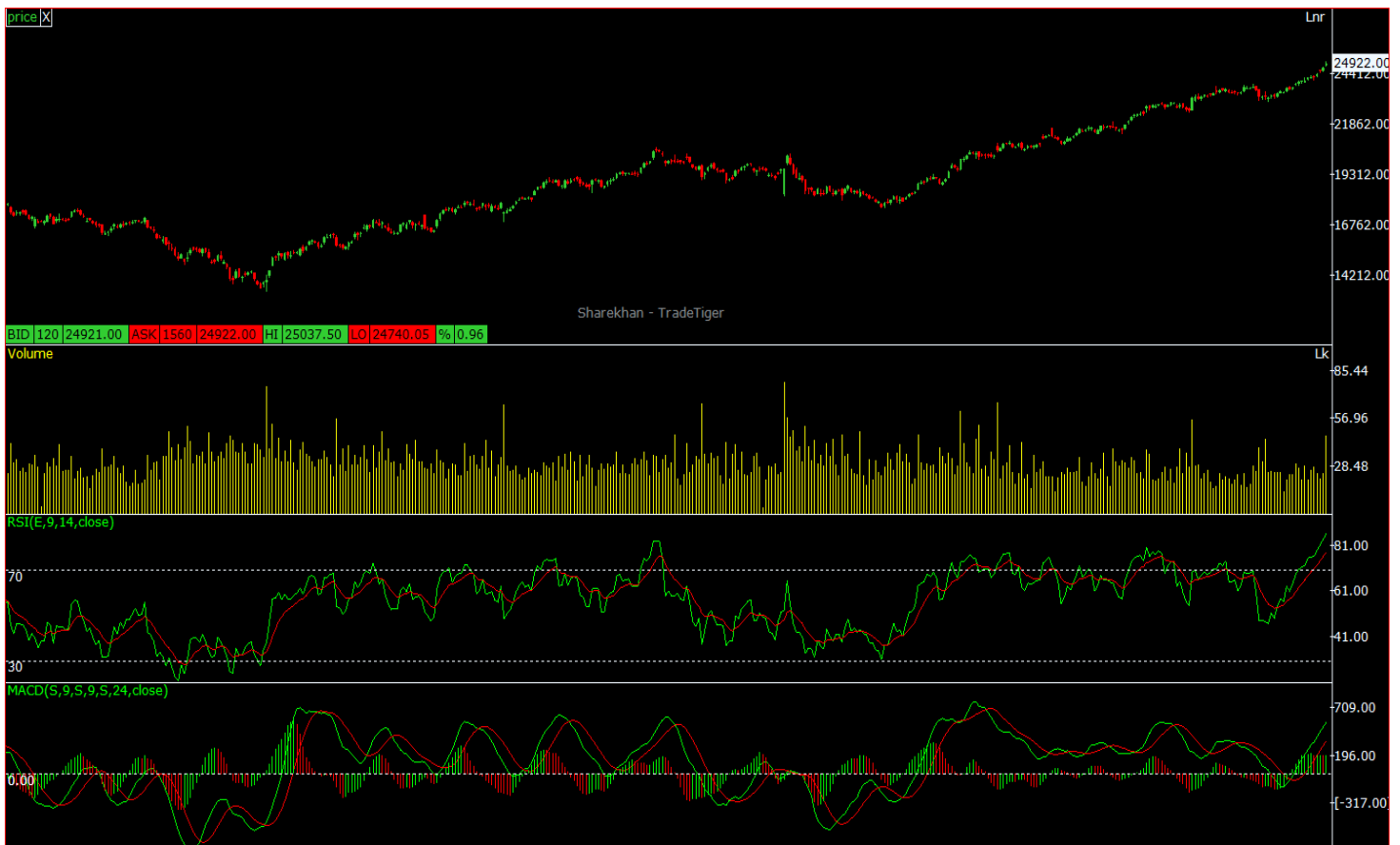
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DAILY DERIVATIVE REPORT

BANK NIFTY FUTURE WRAP

27TH JUL 2017

| SYMBOL | SUPPORT | RESISTANCE | PARTICULARS | CMP | PRE CLOSE | %CHANGE |
|--------------|----------|------------|--------------------|----------|-----------|----------|
| BANK NIFTY | S1-24730 | R1-25040 | BANK NIFTY SPOT | 24922.40 | 24799.40 | +1.02% |
| | S2-24650 | R2-25120 | BANK NIFTY FUTURES | 24922.00 | 24686.20 | +0.96% |
| TREND | | | STRATEGY | | | |
| BULLISH | | | BUY ON DIPS | | | |
| PIVOT POINTS | | | | | | |
| S3 | S2 | S1 | PP | R1 | R2 | R3 |
| 24304.95 | 24602.40 | 24762.20 | 24899.85 | 25059.65 | 25197.30 | 25494.75 |



FUTURE'S FRONT

| Long Build Up (Fresh Longs) ↑Open Interest ↑Price | | | | | |
|--|----------|-------------|-----------|----------|-------------|
| Script | Prev. OI | Cur. OI | % Chg. OI | LTP | Price % Chg |
| HINDUNILVR | 5628000 | 7527600.00 | 33.8 | 1172.15 | 0.80 |
| SOUTHBANK | 49678360 | 61443420.00 | 23.7 | 30.95 | 1.30 |
| EICHERMOT | 92100 | 102075.00 | 10.8 | 29100.60 | 0.20 |
| GODREJCP | 789600 | 852000.00 | 7.9 | 1073.95 | 4.60 |
| Short-Covering ↓Open Interest ↑Price | | | | | |
| Script | Prev. OI | Cur. OI | % Chg. OI | LTP | Price % Chg |
| OFSS | 49650 | 25500.00 | [48.6] | 3615.25 | 0 |
| INDIGO | 769800 | 409200.00 | [46.8] | 1243.45 | 0.7 |
| MARUTI | 706650 | 439500.00 | [37.8] | 7599.30 | 0.4 |
| JUSTDIAL | 2235600 | 1467600.00 | [34.4] | 378.85 | 2.1 |
| Short –Build Up ↑Open Interest ↓Price | | | | | |
| Script | Prev. OI | Cur. OI | % Chg. OI | LTP | Price % Chg |
| SUNPHARMA | 10784800 | 12609600.00 | 16.9 | 572.05 | [1.2] |
| AMBUJACEM | 4812500 | 5357500.00 | 11.3 | 264.55 | [0.3] |
| PFC | 20874000 | 22974000.00 | 10.1 | 121.45 | [1.3] |
| CESC | 2629000 | 2853400.00 | 8.5 | 897.75 | [0.1] |
| Long Unwinding ↓Open Interest ↓Price | | | | | |
| Script | Prev. OI | Cur. OI | % Chg. OI | LTP | Price % Chg |
| SAIL | 22560000 | 12888000.00 | [42.9] | 63.30 | [1.3] |
| KSCL | 1762500 | 1036500.00 | [41.2] | 654.80 | [1.3] |

DAILY DERIVATIVE REPORT

Top Gainers: Future Contract ↑

| Type | Underlying | Exp. Date | Last Price | Chg (%) | OI |
|--------|------------|------------|------------|---------|-----------|
| FUTSTK | HDFC | 27-07-2017 | 1728.20 | 5.78 | 5007.00 |
| FUTSTK | GODREJCP | 27-07-2017 | 1073.95 | 4.60 | 852.00 |
| FUTSTK | SUZLON | 27-07-2017 | 19.95 | 4.45 | 241080.00 |
| - | - | - | - | - | - |

Top Losers: Future Contract ↓

| Type | Underlying | Exp. Date | Last Price | Chg (%) | OI |
|--------|------------|------------|------------|---------|----------|
| FUTSTK | SINTEX | 27-07-2017 | 34.70 | [5.19] | 13886.63 |
| FUTSTK | IDDBI | 27-07-2017 | 59.50 | [4.72] | 9096.00 |
| - | - | - | - | - | - |
| - | - | - | - | - | - |

FII Trends In Future

| Script | BUY [RS.CR] | SELL [RS.CR] | NET POSITIONS [RS.CR] | CONTRACTS ['000S] | VALUE [RS.CR] |
|---------------|-------------|--------------|-----------------------|-------------------|---------------|
| INDEX FUTURES | 33,680 | 54,057 | 3,3,,680 | 258.78 | 10,518.55 |
| STOCK FUTURES | 42,846 | 62,474 | 4,2,,846 | 1,293.08 | 48,186.30 |

OPTION'S FRONT

Top Gainers: Options ↑

| Inst Type | Underlying | Expiry Date | OPT Type | Strike Price[Rs.] | Last Price[Rs.] |
|-----------|------------|-------------|----------|-------------------|-----------------|
| OPTSTK | TATACHEM | 27-JUL-2017 | PE | 670.00 | 50.00 |
| OPTSTK | CEATLTD | 27-JUL-2017 | PE | 2000.00 | 135.50 |
| OPTSTK | AMBUJACEM | 27-JUL-2017 | PE | 275.00 | 10.45 |
| OPTSTK | COALINDIA | 27-JUL-2017 | PE | 280.00 | 20.65 |

Top Loser: Options ↓

| Inst Type | Underlying | Expiry Date | OPT Type | Strike Price[Rs.] | Last Price[Rs.] |
|-----------|------------|-------------|----------|-------------------|-----------------|
| OPTSTK | HDFC | 27-JUL-2017 | PE | 1720.00 | 0.05 |
| OPTSTK | DRREDDY | 27-JUL-2017 | CE | 2650.00 | 0.05 |
| OPTSTK | MARUTI | 27-JUL-2017 | PE | 7600.00 | 0.05 |
| OPTSTK | HDFC | 27-JUL-2017 | PE | 1700.00 | 0.05 |

FII Trends In Options

| Script | BUY [RS.CR] | SELL [RS.CR] | NET POSITIONS [RS.CR] | CONTRACTS ['000S] | VALUE [RS.CR] |
|---------------|-------------|--------------|-----------------------|-------------------|---------------|
| INDEX OPTIONS | 2,60,609 | 2,38,707 | 2,,6,0,,609 | 1,493.47 | 60,433.08 |
| STOCK OPTIONS | 42,766 | 42,526 | 4,2,,766 | 60.64 | 2,238.82 |



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CONTACT US

PHONE: +91 731 6790000

+917316669900

Email: info@capitalstars.com

CAPITAL STARS FINANCIAL

RESEARCH PRIVATE LIMITED

PLOT NO. 12, SCHEME NO. 78, PART II

VIJAYNAGAR INDORE 452001 (MP)