

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	9521	9415	9468	9502	9555	9589	Buy	Sell	Sell
Sensex	30922	30571	30746	30856	31031	31141	Buy	Sell	Buy
Nifty Futures	9517	9422	9470	9499	9547	9577	Buy	Sell	Buy
Bank Nifty	23211	22896	23054	23154	23311	23412	Buy	Sell	Buy
CNX IT	10155	10031	10093	10133	10195	10236	Buy	Sell	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	30921.6	64.09	0.21
NIFTY	9520.9	16.8	0.18
MIDCAP	14644.5	91.99	0.63
SMLCAP	15410.5	100.3	0.66
BSEFMC	10428.2	228.5	2.24
AUTO	23408.2	-75.17	-0.32
POWER	2225.5	12.49	0.56
REALTY	2043.2	-10.38	-0.51
BSE IT	9833.5	55.06	0.56
BANKEKX	26277.9	0.40	0.00
OILGAS	13202.6	-9.93	-0.08
METAL	11374.1	-4.75	-0.04

Currency Futures	Close	Pre. Pts	% Chg
27-July-17 EUR-INR	73.99	73.83	0.25
27-July-17 USD-INR	64.86	64.81	0.05
27-July-17 GBP-INR	84.11	83.18	1.08
27-July-17 JPY-INR	57.62	57.91	-0.50

Advance/ Decline	Adv	Dec	Un Ch.
NSE	828	823	78
BSE	1319	1247	185

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4385	4546	(160)
DII	3250	2055	1196

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity markets started the session on a sluggish note but managed to eke out some gains by the end of trade, as the benchmark indices clawed back into the green terrain in the last leg of trade on getting some supportive leads from the European markets. The session largely remained characterized by choppiness as investors remained cautious ahead of the landmark tax reform Goods and Services Tax (GST), which is set to launch today midnight. The indices ended the month of June in negative, first monthly loss this year.

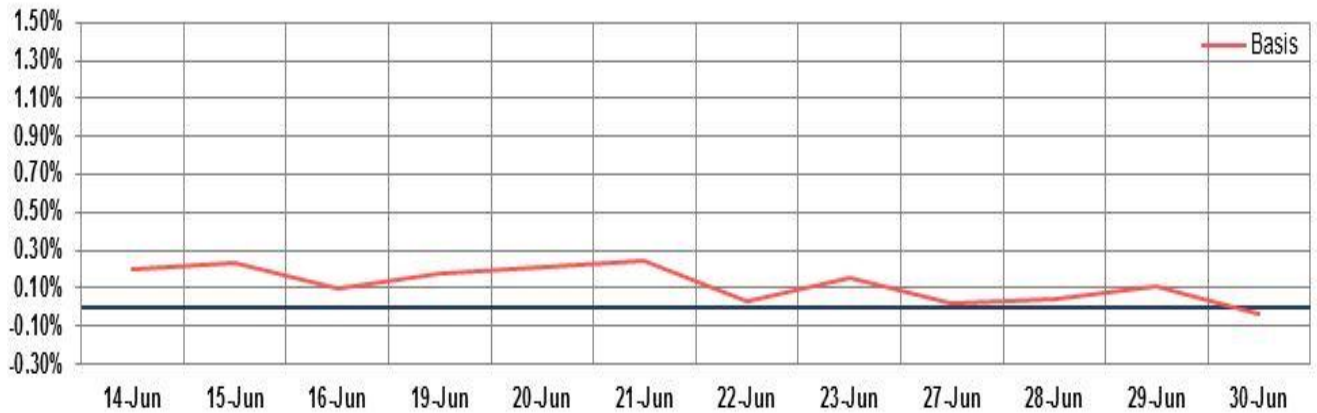
On the global front, Asian equity markets ended mostly lower on Friday, as major central banks signalled that the era of cheap money was coming to an end, which hurt both U.S. markets overnight. Japanese shares hit two-week lows, with a stronger yen, weak overnight cues from Wall Street and mixed economic reports weighing on sentiment. While consumer price inflation rose for the fifth straight month in May, consumer spending remained tepid, the jobless rate ticked higher and industrial output slipped back into contraction, adding to underlying risks. Further, Hong Kong shares closed down, tracking weak global markets, but recorded their sixth straight monthly gain on expectations of supportive measures from Beijing at the 20th anniversary of Hong Kong's handover to China on July 1. Meanwhile, European stocks edged higher Friday, with technology and consumer-related shares on the mend after a hefty selloff, but the region's benchmark was still on track to finish June in the red.

Market Turnover & FII Derivative Data

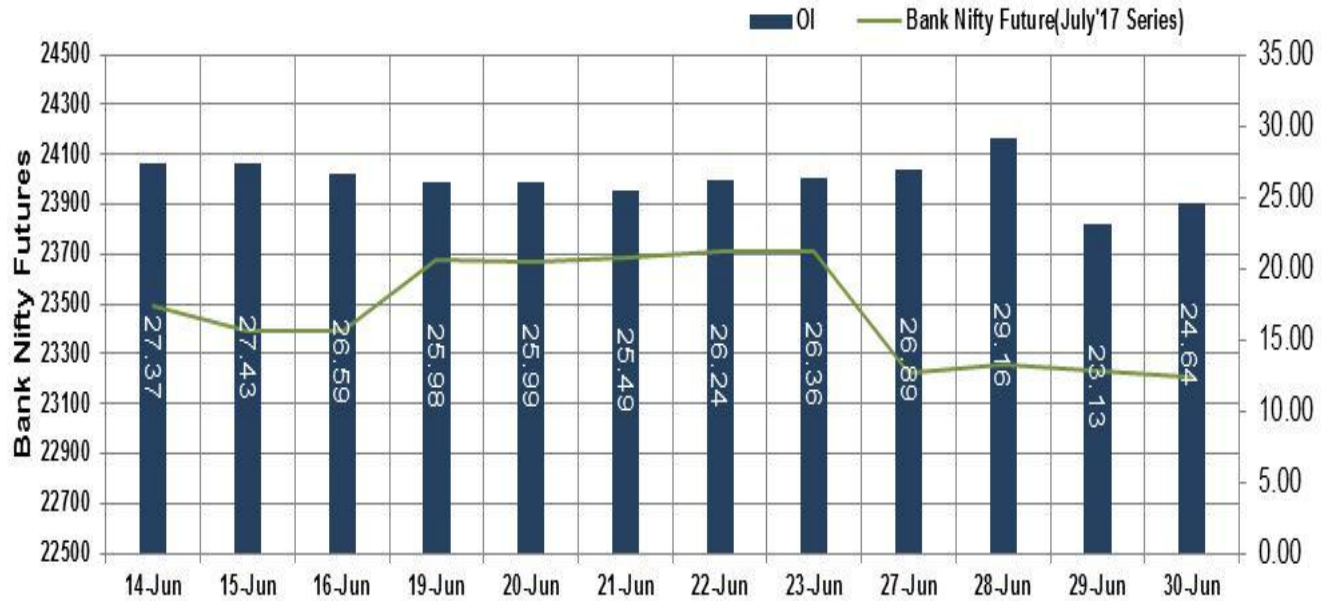
Market TO	Current	Previous	Net%
BSE CASH	3080	3956	(22)
NSE CASH	23336	29698	(21)
NSE FO	312509	1379441	(77)

FII Derivatives	Buy	Sell	Net
Ind. Futures	1237	1877	(640)
Ind. Options	36885	34989	1897
Stk. Futures	7653	6668	984
Stk. Options	3862	3716	146

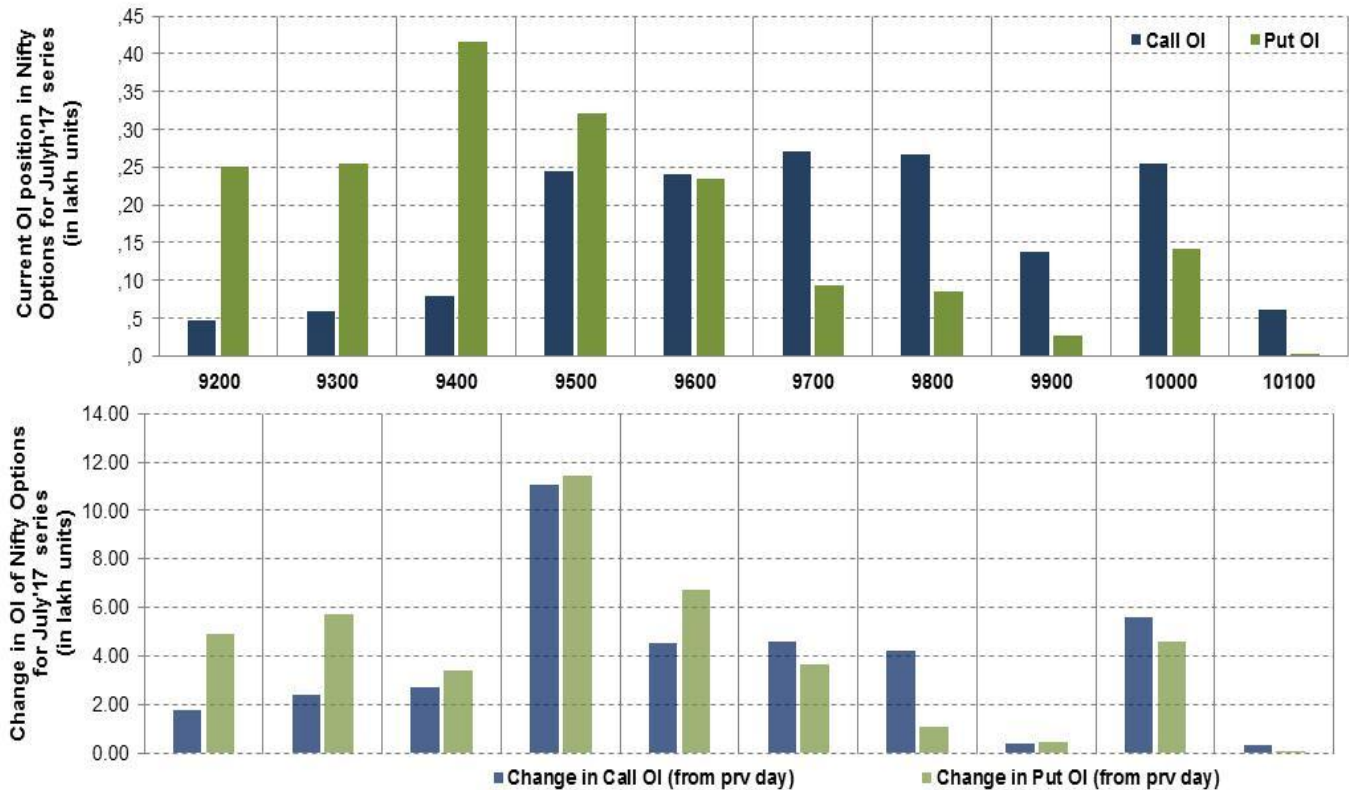
Nifty Futures



Bank Nifty Futures



Nifty Options

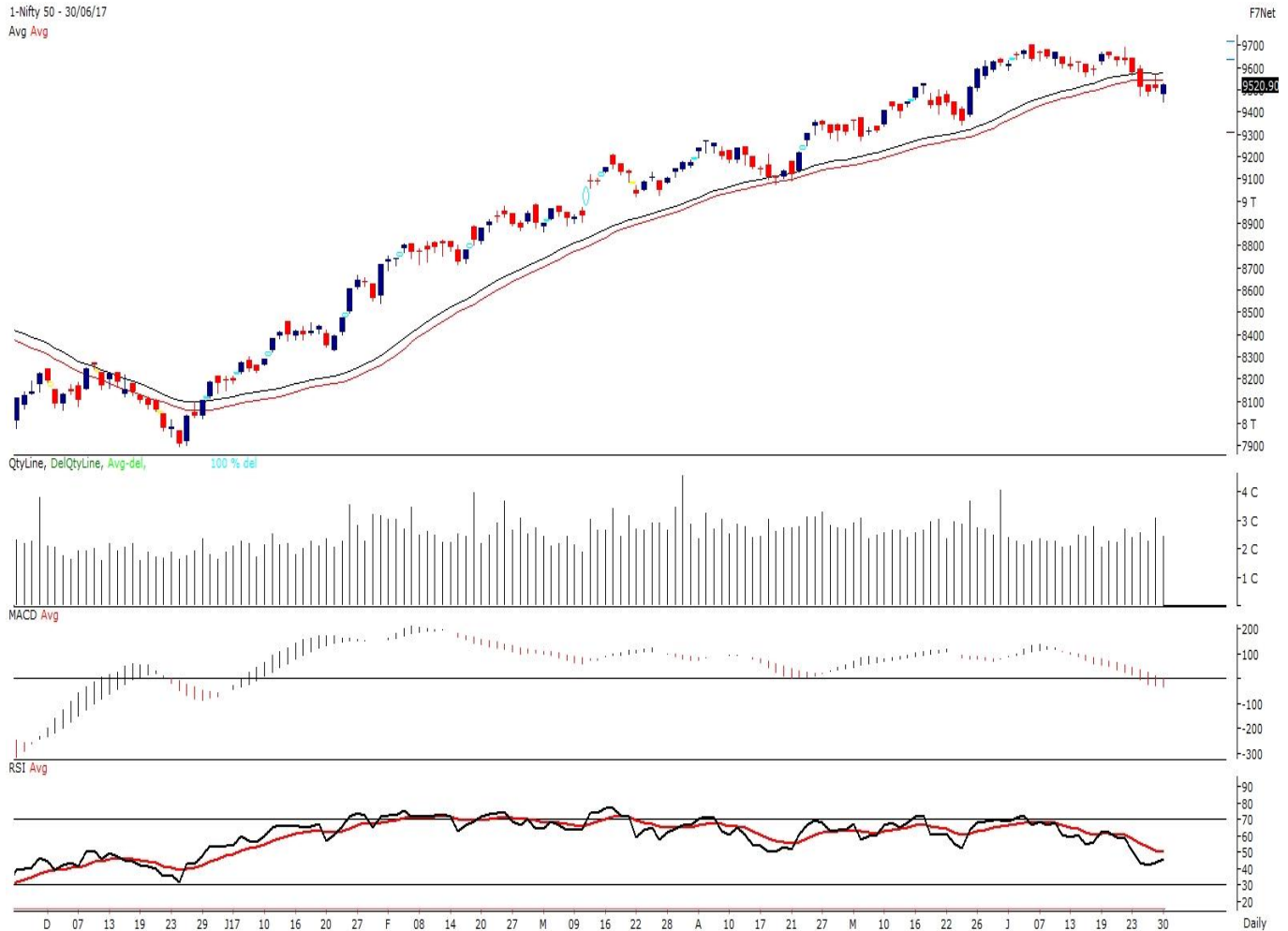


Note – Change in OI of Nifty Options refers to change from previous trading day
 Source-NSE, SIHL Derivatives Research (Institutional Equities)

- Among Nifty calls 9,700 SP from the July month expiry was the most active call with an addition of 0.81 million in open interest.
- Among Nifty puts, 9,400 SP from the July month expiry was the most active put with an addition of 0.88 million open interests.
- The maximum OI outstanding for Calls was at 9,700 SP (3.52mn) and that for Puts was at 9,400 SP (5.04mn).

Nifty Technical & Indices Levels

1-Nifty 50 - 30/06/17
 Avg Avg



Nifty Cash prices have settled at 9520.9 up by 0.18% from its previous close. On the upper side it has resistance of 9550 and 9600 levels, while lower side it has support of 9450 and 9400 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
INFIBEAM	1,070,800	1,329,200	24.13	1115.15	7.39
GODFRYPHLP	508,500	590,000	16.03	1269.50	3.51
BEML	1,858,200	2,091,600	12.56	1535.85	5.05
TITAN	3,492,000	3,915,000	12.11	523.55	2.25
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
ABIRLANUVO	901,600	863,200	-4.26	1864.70	1.97
BERGEPAIN	1,214,400	1,161,600	-4.35	245.65	2.89
PTC	12,472,000	11,864,000	-4.87	96.70	1.42
M&MFIN	10,295,000	9,372,500	-8.96	343.15	0.79
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
INDIGO	1,023,600	1,544,400	50.88	1169.10	-4.58
OIL	2,093,784	2,569,644	22.73	261.15	-2.34
IBREALEST	24,740,000	30,120,000	21.75	201.40	-4.55
HDIL	26,616,000	30,224,000	13.56	85.65	-2.84
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
RELIANCE	10,782,000	10,514,000	-2.49	1376.25	-1.09
IBULHSGFIN	12,003,200	11,699,200	-2.53	1079.40	-1.86
HDFC	8,239,000	8,021,000	-2.65	1607.00	-1.13
GAIL	12,330,000	11,944,000	-3.13	362.80	-0.38

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