

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	9816	9772	9794	9810	9831	9847	Buy	Buy	Buy
Sensex	31805	31666	31736	31801	31870	31935	Buy	Buy	Buy
Nifty Futures	9822	9769	9796	9813	9840	9857	Buy	Buy	Buy
Bank Nifty	23695	23439	23567	23652	23780	23865	Buy	Buy	Sell
CNX IT	10402	10336	10369	10418	10451	10501	Sell	Buy	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	31804.8	57.73	0.18
NIFTY	9816.1	30.05	0.31
MIDCAP	15084.3	161.3	1.08
SMLCAP	15897.0	90.58	0.57
BSEFMC	10661.3	22.52	0.21
AUTO	24220.7	68.56	0.28
POWER	2269.6	10.54	0.47
REALTY	2145.1	1.97	0.09
BSE IT	10124.9	-38.80	-0.38
BANKEK	26802.1	134.6	0.51
OILGAS	13856.1	209.9	1.54
METAL	11912.5	52.46	0.44

Currency Futures	Close	Pre. Pts	% Chg
27-July-17 EUR-INR	74.15	73.85	0.43
27-July-17 USD-INR	64.67	64.72	-0.07
27-July-17 GBP-INR	83.28	83.62	-0.41
27-July-17 JPY-INR	57.04	56.71	0.61

Advance/ Decline	Adv	Dec	Un Ch.
NSE	975	702	97
BSE	1476	1203	157

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4563	4202	361
DII	2604	2934	(331)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Continuing their record closing streak, Indian equity benchmarks ended the range-bound session with a gain of around quarter a percent, with frontline gauges settling above their crucial 9,800 (Nifty) and 31,800 (Sensex) levels for the first time ever. Sentiments remained upbeat for most part of the day's trade with statement of Revenue Secretary Hasmukh Adhia that the Goods and Services Tax (GST) will help bring down the inflation by one to two percent by the end of this year. He also said that the government's objective is to ensure that inflation does not increase, and added that the government has tried to keep items frequently used by the consumers under the lower tax bracket. Traders also took some encouragement with Finance minister Arun Jaitley's statement where he called for more credit disbursement towards the unorganized sector, saying it will help push employment growth. Jaitley said diverting resources of banks and financial institutions through various schemes towards the unorganized sector will help create more jobs in the country.

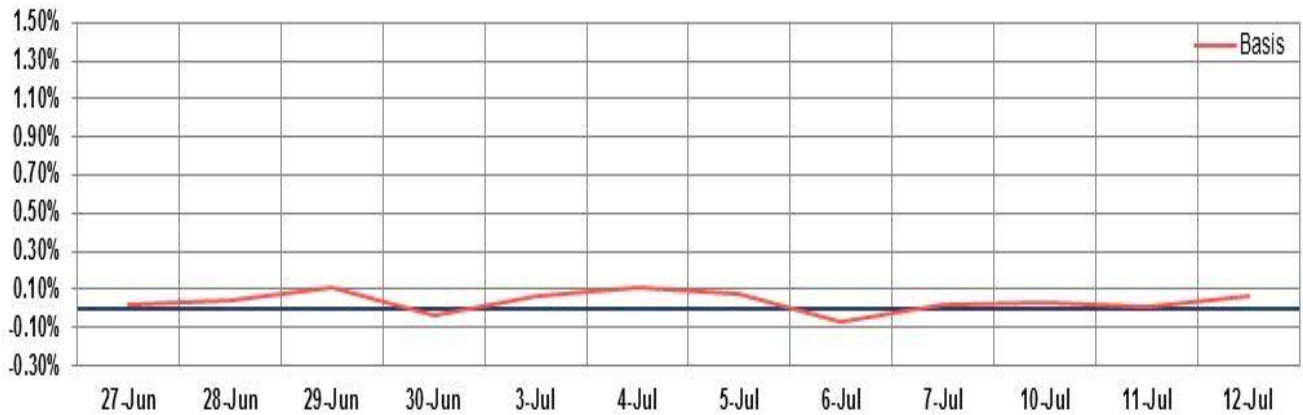
However, gains remained capped, as traders opted to stay away from taking positions in risky assets ahead of the IIP and inflation data to be announced after the market hours today. Also, the street is keeping an eye on corporate earnings for further direction including Tata Consultancy Services scheduled on Thursday and Infosys on Friday.

Market Turnover & FII Derivative Data

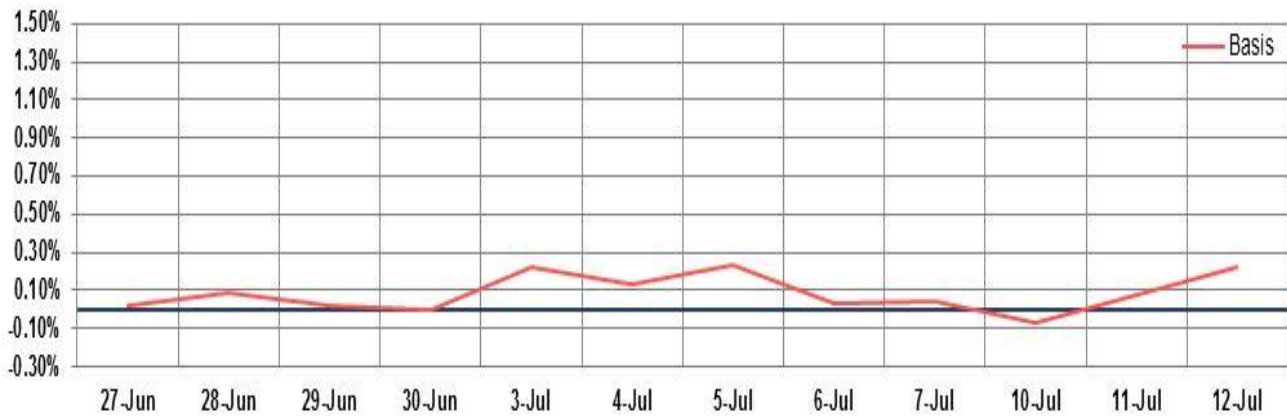
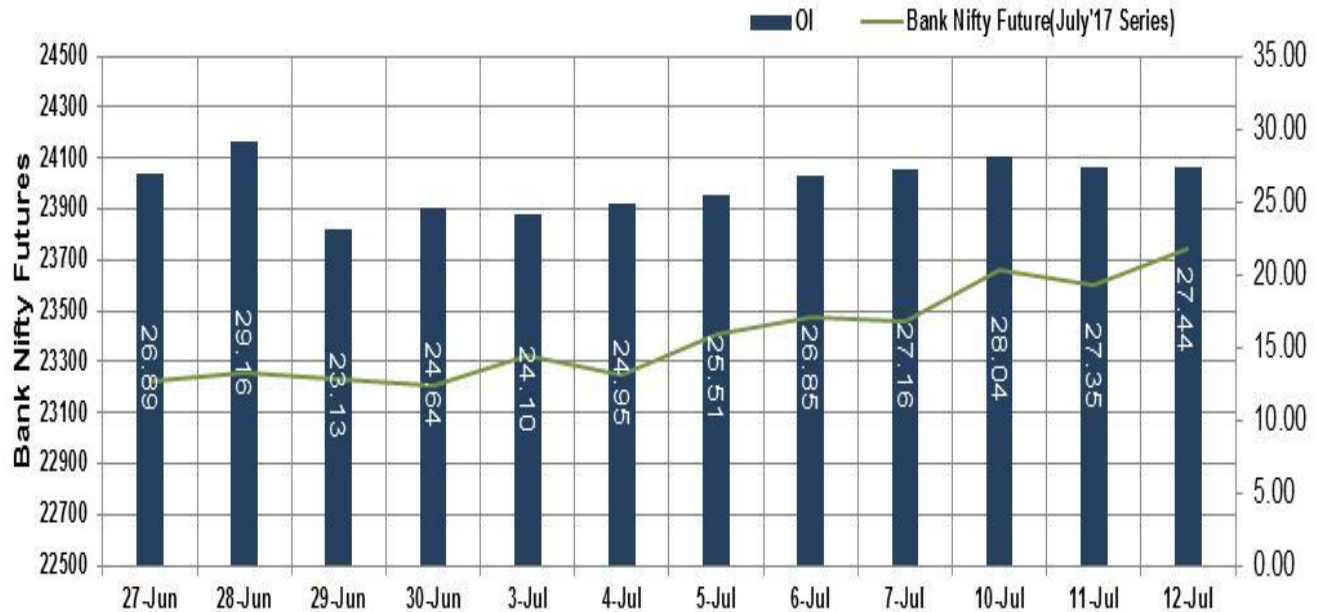
Market TO	Current	Previous	Net%
BSE CASH	3748	4488	(16)
NSE CASH	25077	26457	(5)
NSE FO	554923	468724	18

FII Derivatives	Buy	Sell	Net
Ind. Futures	1799	3086	(1286)
Ind. Options	42977	43113	(135)
Stk. Futures	6591	6389	202
Stk. Options	4345	4310	35

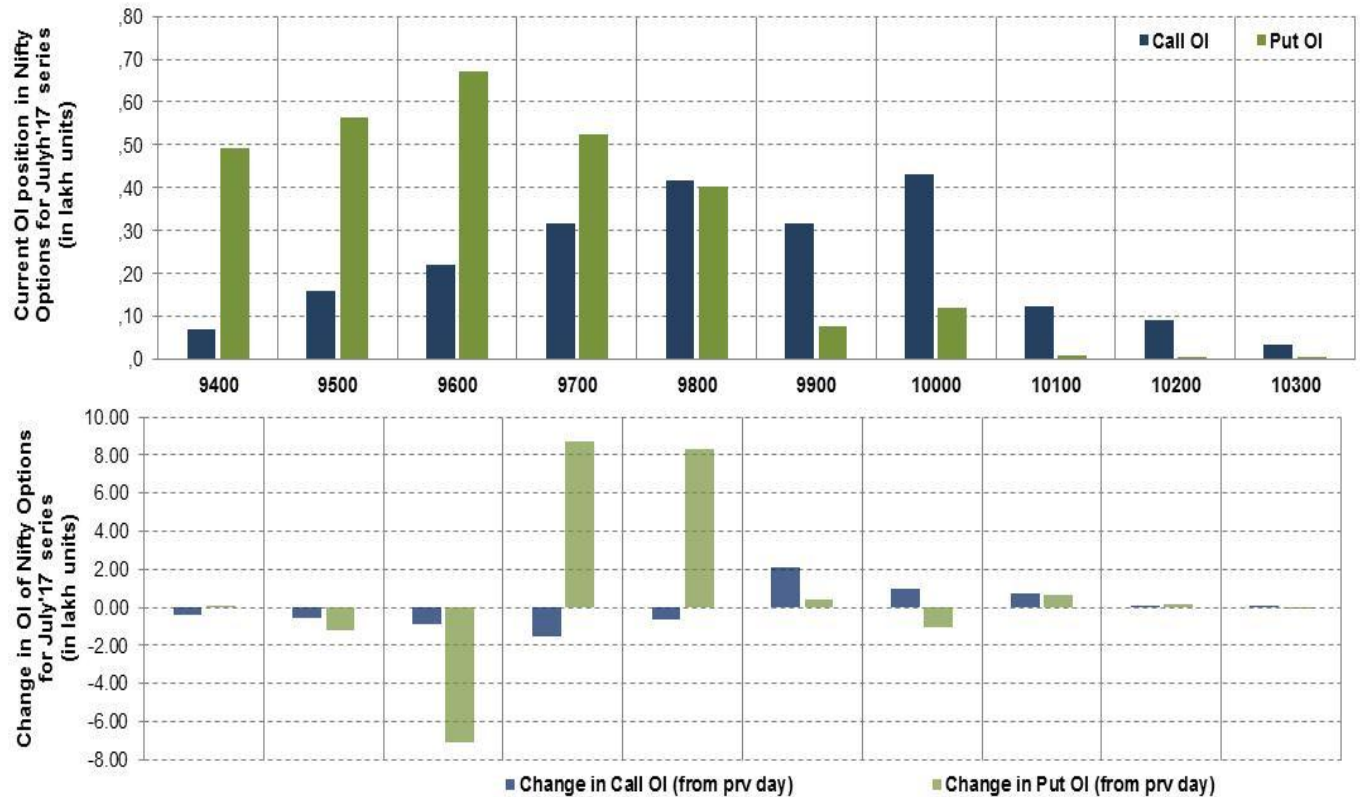
Nifty Futures



Bank Nifty Futures



Nifty Options

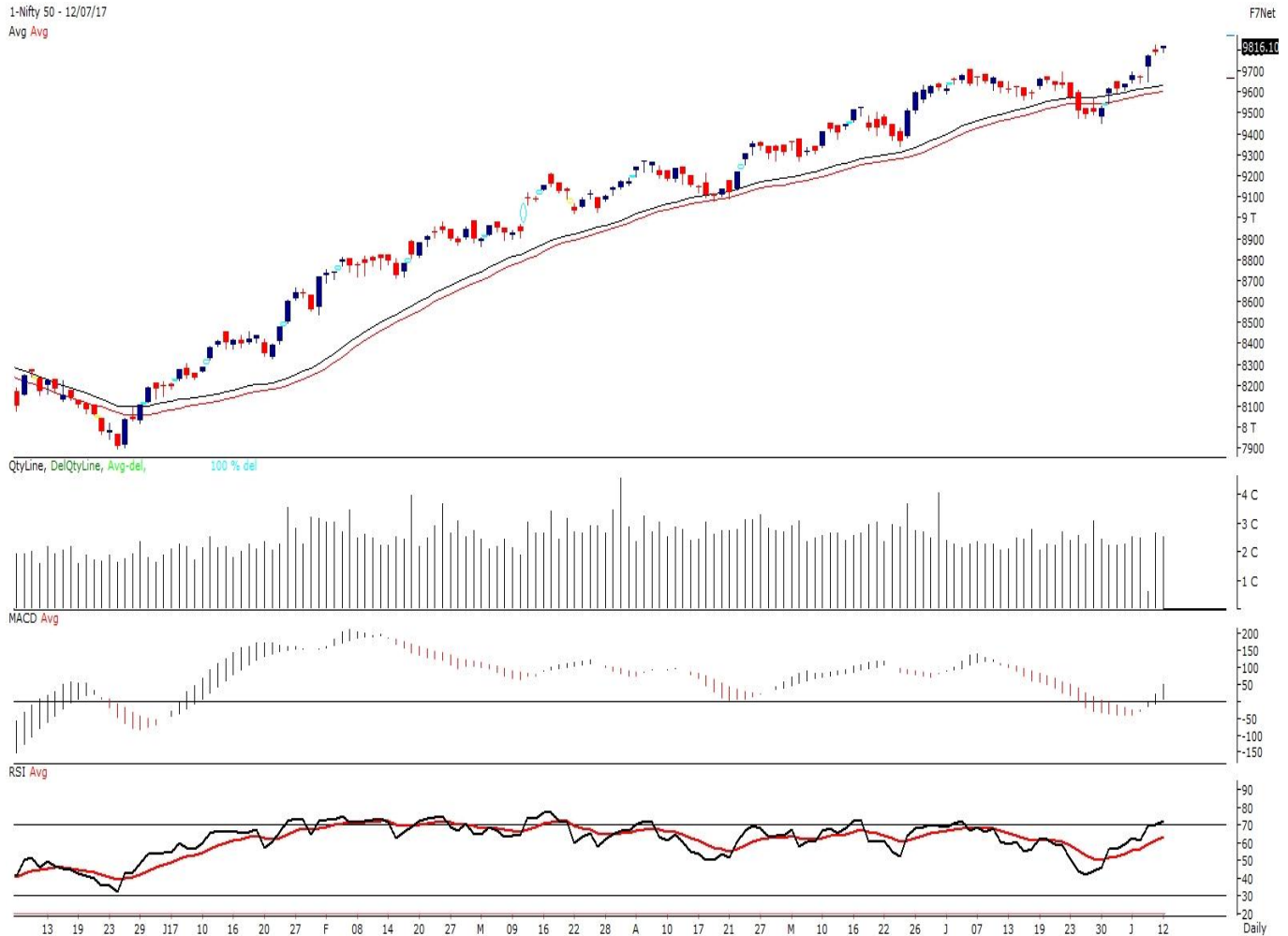


Note – Change in OI of Nifty Options refers to change from previous trading day
 Source-NSE, SIHL Derivatives Research (Institutional Equities)

- Among Nifty calls 10,000 SP from the July month expiry was the most active call with an addition of 0.09 million in open interest.
- Among Nifty puts, 9,600 SP from the July month expiry was the most active put with a reduction of 0.71 million open interests.
- The maximum OI outstanding for Calls was at 10,000 SP (4.31mn) and that for Puts was at 9,600 SP (6.71mn).

Nifty Technical & Indices Levels

1-Nifty 50 - 12/07/17
 Avg Avg



Nifty Cash prices have settled at 9816.1 up by 0.31% from its previous close. On the upper side it has resistance of 9850 and 9900 levels, while lower side it has support of 9750 and 9700 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
CHENNPETRO	484,500	837,000	72.76	395.30	9.50
MGL	501,000	713,400	42.40	1007.85	1.99
REPCOHOME	283,500	351,400	23.95	797.65	1.29
SINTEX	24,331,880	29,974,880	23.19	29.65	12.95
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
TATAGLOBAL	30,519,000	29,178,000	-4.39	174.05	2.50
IGL	1,779,250	1,697,850	-4.57	1125.55	0.23
ARVIND	5,604,000	5,318,000	-5.10	374.65	1.27
UPL	6,439,200	5,983,200	-7.08	867.25	1.41
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
COLPAL	1,377,600	1,558,200	13.11	1081.75	-0.21
GMRINFRA	274,050,000	307,125,000	12.07	18.15	-2.16
CHOLAFIN	423,500	456,500	7.79	1115.55	-0.95
RAMCOCEM	491,200	528,000	7.49	708.00	-0.01
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
AJANTPHARM	604,400	588,800	-2.58	1479.05	-1.79
HAVELLS	4,246,000	4,068,000	-4.19	478.55	-0.13
NIITTECH	964,500	915,000	-5.13	577.20	-1.67
ICICIPRULI	1,341,600	1,266,200	-5.62	488.95	-0.37

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