

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	9886	9814	9850	9882	9918	9950	Buy	Buy	Buy
Sensex	32021	31798	31909	32009	32121	32221	Buy	Buy	Buy
Nifty Futures	9900	9839	9869	9888	9918	9937	Buy	Buy	Buy
Bank Nifty	23938	23678	23808	23886	24016	24093	Buy	Buy	Sell
CNX IT	10331	10210	10271	10367	10427	10523	Sell	Buy	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	32020.7	-16.63	-0.05
NIFTY	9986.35	-5.35	-0.05
MIDCAP	15187.4	33.87	0.22
SMLCAP	15908.0	-55.56	-0.35
BSEFMC	10812.1	-17.69	-0.16
AUTO	24214.9	-67.28	-0.28
POWER	2286.7	7.26	0.32
REALTY	2138.4	-12.79	-0.59
BSE IT	10051.6	-96.68	-0.95
BANSEX	27126.0	79.44	0.29
OILGAS	13908.1	92.09	0.67
METAL	11962.5	-42.84	-0.39

Currency Futures	Close	Pre. Pts	% Chg
27-July-17 EUR-INR	73.70	73.59	0.21
27-July-17 USD-INR	64.53	64.55	-0.02
27-July-17 GBP-INR	83.76	83.44	0.37
27-July-17 JPY-INR	57.09	57.13	-0.08

Advance/ Decline	Adv	Dec	Un Ch.
NSE	587	1108	79
BSE	996	1701	126

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4266	3592	674
DII	2472	2609	(136)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Record hitting streak comes to an end on Friday, with frontline gauges settling tad below their neutral lines, as traders opted to book some of their profits after four days of continues rally. Initially, Sensex opened at a new high of over 32,100 mark, while Nifty too hit a new peak of 9,900 mark for the first time ever on strong buzz that a policy rate cut may be on the anvil after inflation touched a 'record low'. However, markets failed to hold on to their gains and entered into red terrain, breaching their respective crucial levels, as traders remained concerned with disappointing earnings by the Tata Consultancy Services, India's largest software services exporter whose quarterly profit fell 10 percent sequentially, while revenues declined 0.2 percent. Moreover, another IT bellwether firm Infosys reported a 3.3 per cent sequential drop in net profit at Rs 3,483 crore for June quarter. Investors also remained on sidelines ahead of high-profile meeting chaired by Prime Minister Narendra Modi to review the country's foreign direct investment policy, where further easing of restrictions may also be discussed.

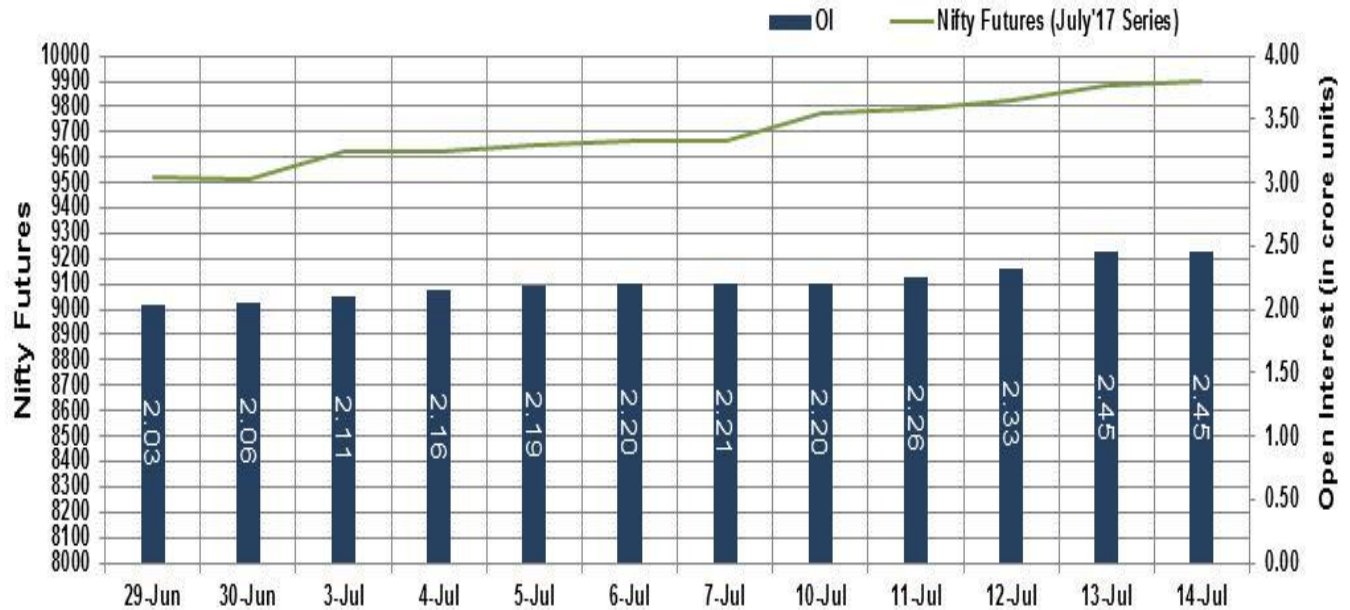
Global stocks scaled record highs on Friday, with Asian equities rising for the fifth straight session, as signs the Federal Reserve will pursue a gradual rate tightening path and hopes of a strong earnings season lifted appetite for risk assets. However, European counters were trading mostly in red in early deals, as investors looked ahead to earnings reports from Wall Street banks and monitored developments from a meeting between the French and US presidents.

Market Turnover & FII Derivative Data

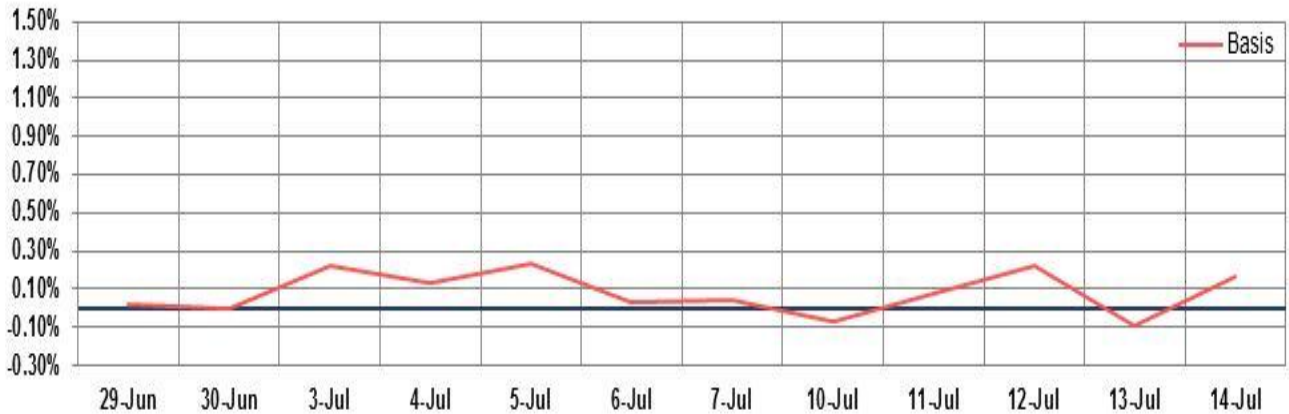
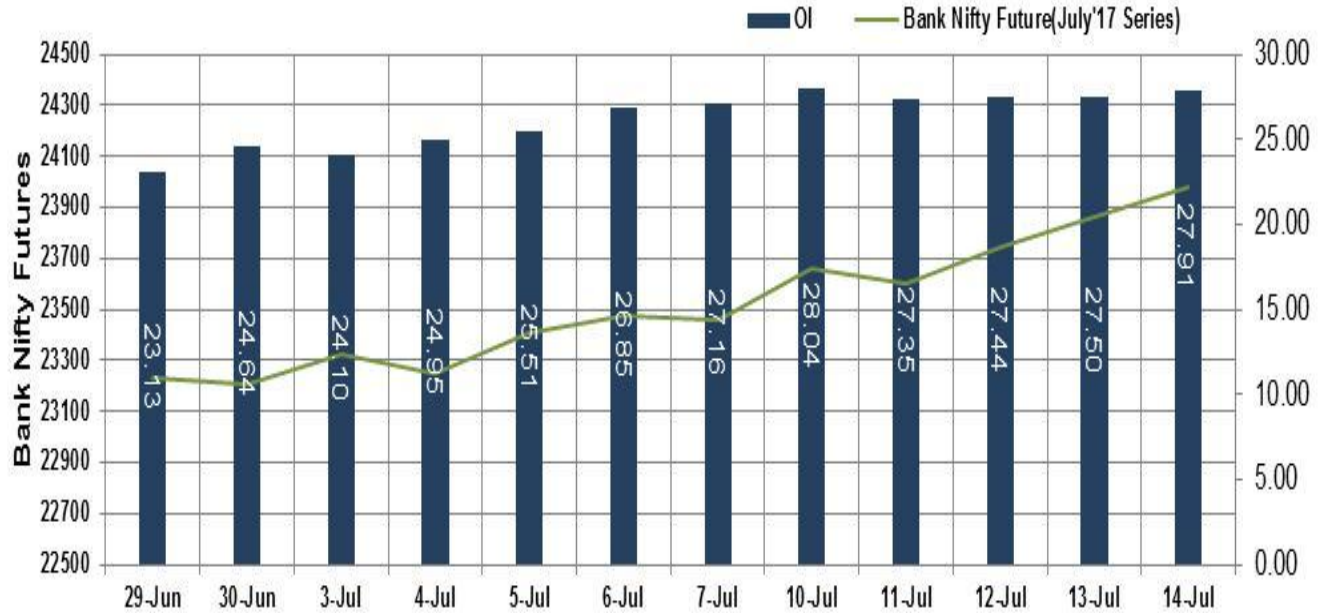
Market TO	Current	Previous	Net%
BSE CASH	4054	4341	(7)
NSE CASH	27523	28367	(3)
NSE FO	410721	1004539	(59)

FII Derivatives	Buy	Sell	Net
Ind. Futures	819	1130	(311)
Ind. Options	37347	37867	(520)
Stk. Futures	7476	7429	47
Stk. Options	6047	6002	45

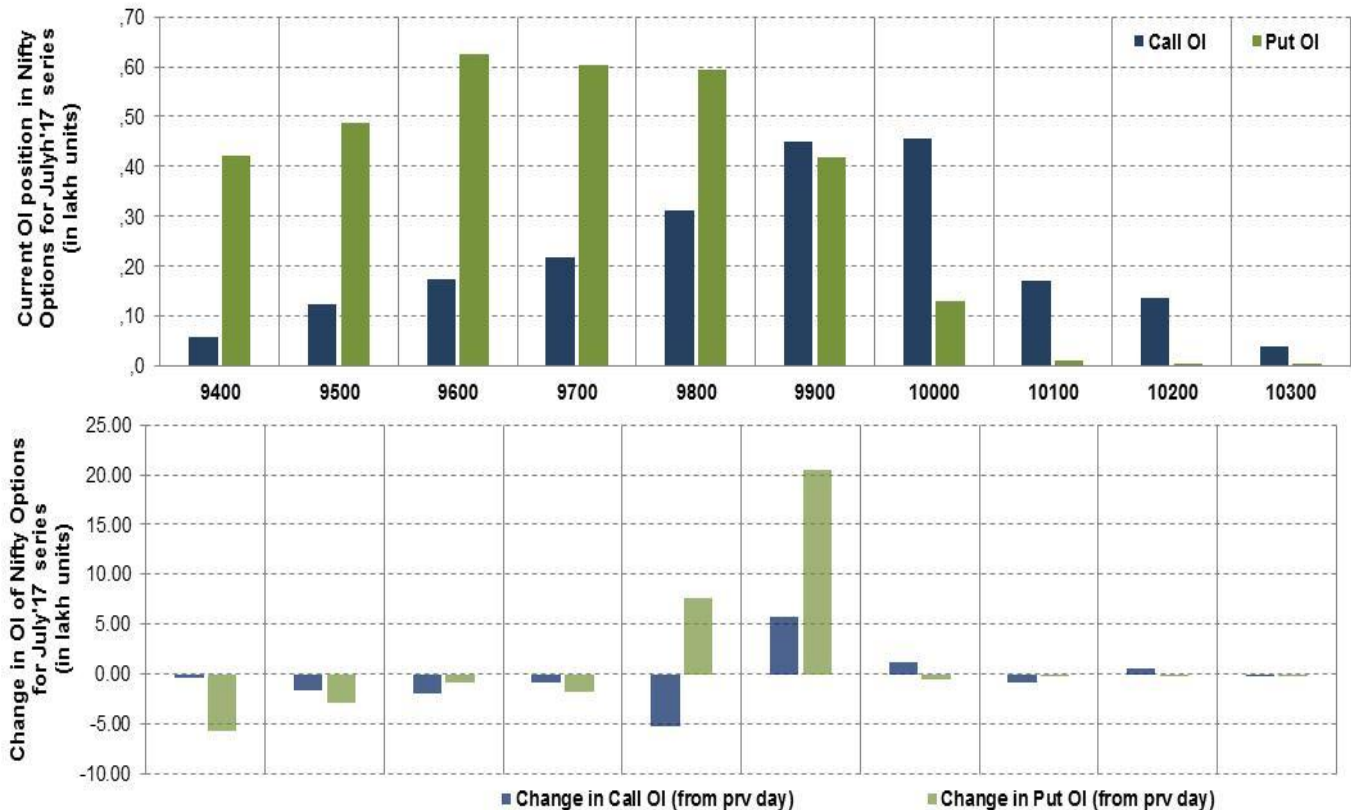
Nifty Futures



Bank Nifty Futures



Nifty Options



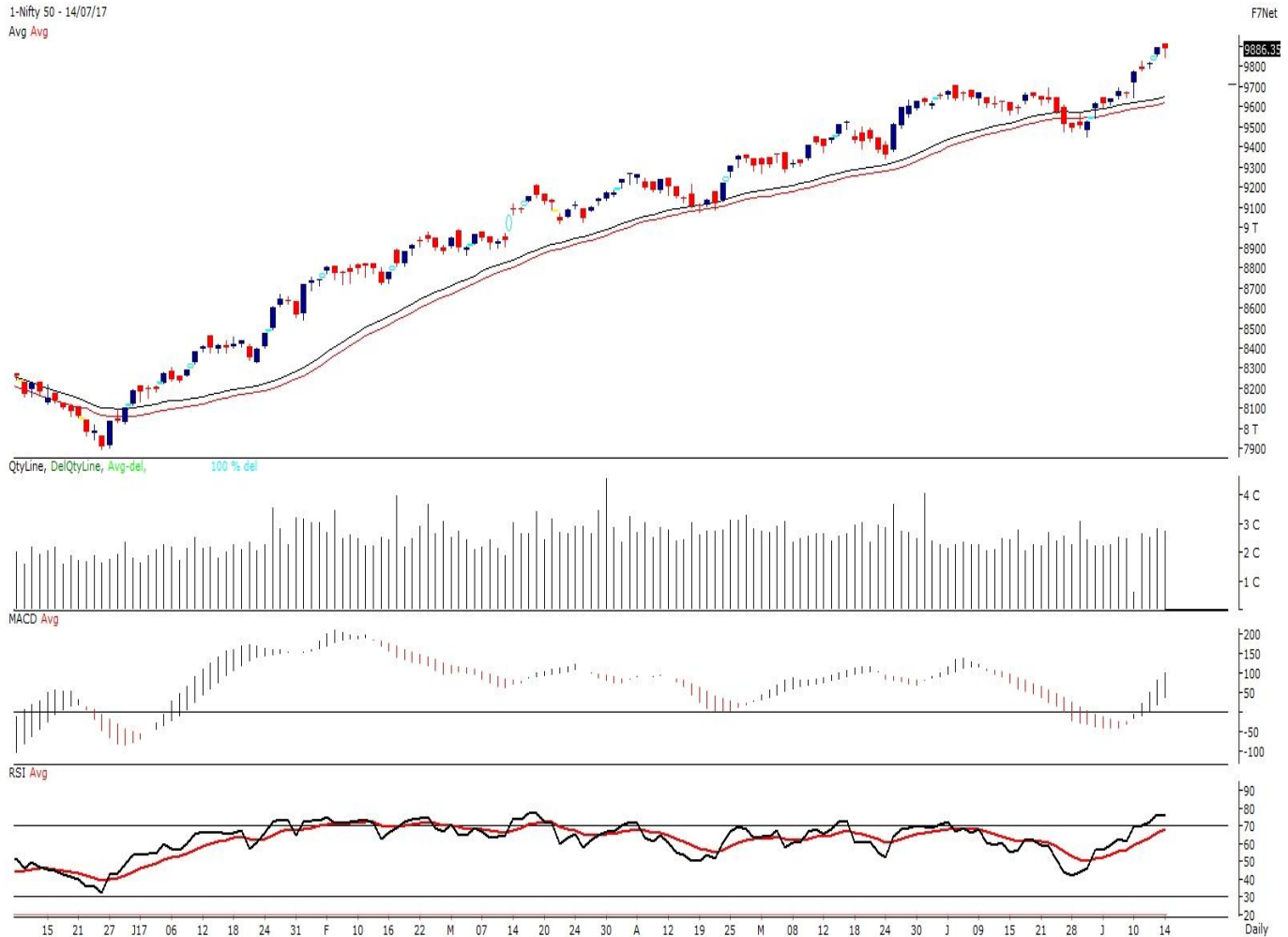
Note – Change in OI of Nifty Options refers to change from previous trading day
 Source-NSE, SIHL Derivatives Research (Institutional Equities)

- Among Nifty calls 10,000 SP from the July month expiry was the most active call with an addition of 0.12 million in open interest.
- Among Nifty puts, 9,600 SP from the July month expiry was the most active put with a reduction of 0.08 million open interests.
- The maximum OI outstanding for Calls was at 10,000 SP (4.56mn) and that for Puts was at 9,600 SP (6.26mn).

Nifty Technical & Indices Levels

1-Nifty 50 - 14/07/17

Avg Avg



Nifty Cash prices have settled at 9886.35 down by 0.05% from its previous close. On the upper side it has resistance of 9950 and 10000 levels, while lower side it has support of 9850 and 9800 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	813,000	1,128,000	38.75	401.90	2.04
MANAPPURAM	14,856,000	17,058,000	14.82	101.55	2.73
DCBBANK	7,425,000	8,442,000	13.70	202.75	1.76
SREINFRA	4,215,000	4,705,000	11.63	114.55	0.13
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
KAJARIACER	456,000	438,400	-3.86	680.80	0.10
TORNTPHARM	259,600	247,600	-4.62	1304.05	1.47
BIOCON	12,357,000	11,552,400	-6.51	398.65	8.59
MUTHOOTFIN	2,526,000	2,361,000	-6.53	474.30	0.62
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
NATIONALUM	7,872,000	9,072,000	15.24	70.20	-3.77
ORIENTBANK	14,316,000	16,038,000	12.03	149.55	-0.23
HEXAWARE	2,184,000	2,406,000	10.16	243.00	-1.70
PETRONET	13,218,000	14,127,000	6.88	211.65	-1.35
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
BALRAMCHIN	12,358,500	11,809,000	-4.45	154.85	-1.24
EQUITAS	8,758,400	8,332,800	-4.86	170.40	-0.03
MARUTI	1,902,150	1,809,000	-4.90	7559.55	-0.12
HINDZINC	13,030,400	12,339,200	-5.30	274.30	-0.87

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