

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	9916	9879	9898	9913	9931	9946	Buy	Buy	Buy
Sensex	32021	31798	31909	32009	32121	32221	Buy	Buy	Buy
Nifty Futures	9933	9891	9912	9927	9949	9964	Buy	Buy	Buy
Bank Nifty	24015	23846	23930	23998	24083	24151	Buy	Buy	Sell
CNX IT	10446	10283	10364	10439	10520	10594	Buy	Buy	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	32074.8	54.03	0.17
NIFTY	9915.95	29.60	0.30
MIDCAP	15197.4	10.04	0.07
SMLCAP	15910.1	2.07	0.01
BSEFMC	10645.8	-166.2	-0.54
AUTO	24302.1	87.15	0.36
POWER	2293.8	7.08	0.31
REALTY	2165.7	27.34	1.28
BSE IT	10147.1	95.55	0.95
BANSEX	27215.8	89.81	0.33
OILGAS	13948.7	40.57	0.29
METAL	12079.0	116.4	0.97

Currency Futures	Close	Pre. Pts	% Chg
27-July-17 EUR-INR	73.91	73.70	0.28
27-July-17 USD-INR	64.44	64.53	-0.16
27-July-17 GBP-INR	84.20	83.76	0.50
27-July-17 JPY-INR	57.35	57.09	0.48

Advance/ Decline	Adv	Dec	Un Ch.
NSE	822	871	88
BSE	1306	1378	171

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4554	4226	329
DII	2375	2822	(447)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Resuming their record setting spree, Indian equity benchmarks ended the session with decent gains, with Sensex closing at new peak and Nifty ending above 9,900 mark for the first time. Markets after making an optimistic start traded in tight band throughout the session. Sentiments remained up-beat with latest edition of the Organisation for Economic Co-operation and Development's (OECD) economic outlook report on India stating that economic growth is projected to remain strong and India will remain the fastest growing G20 economy. It added that private consumption has been buoyant, boosted by the increase in public wages and pensions and by higher agricultural and rural incomes. Traders also took some support with report that India's trade deficit narrowed in June after swelling to a 30-month high in May even as exports grew slowly in the month. Exports grew 4.39%, a four-month low in the 10-months of continuous growth, to \$23.5 billion. Trade deficit was \$8.1 billion in the year ago period and \$13.84 billion in May.

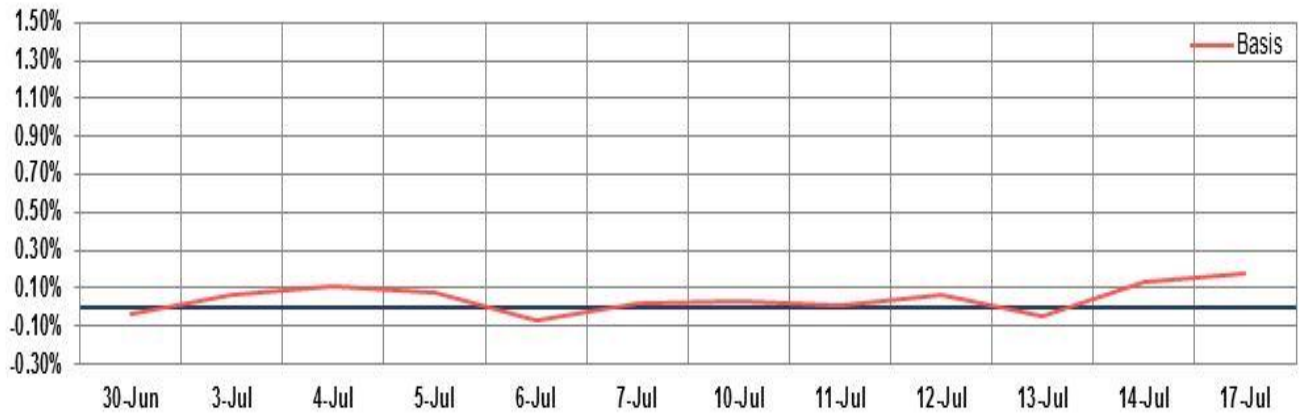
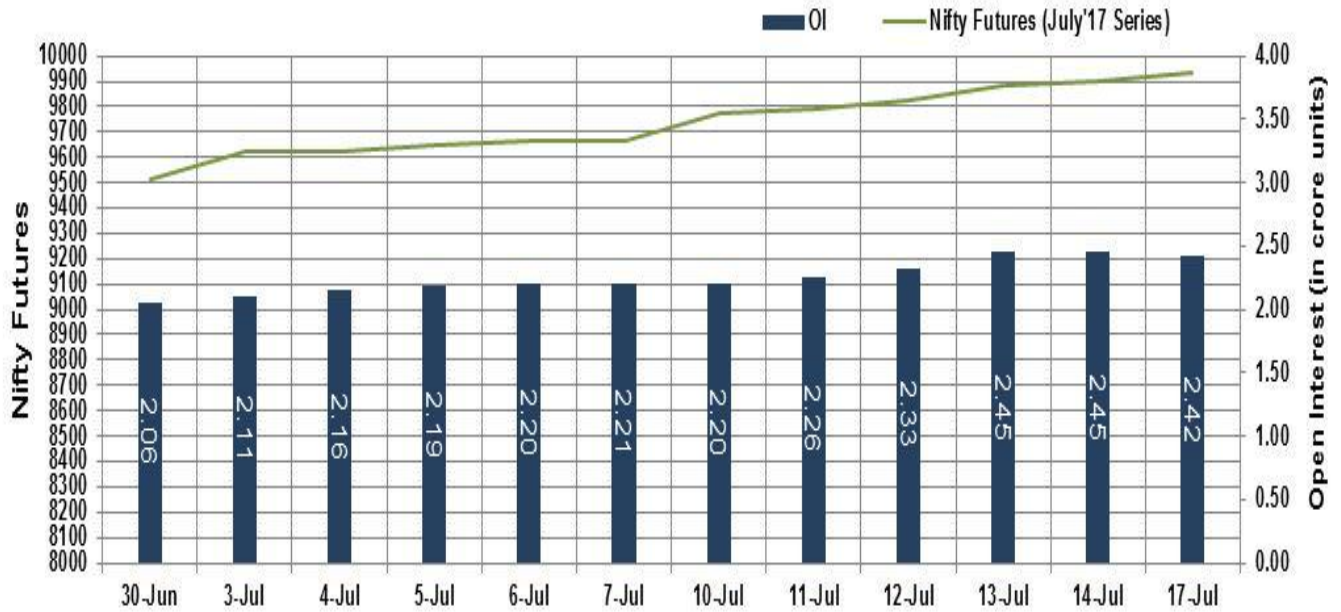
Adding to the optimism, foreign investors have poured nearly Rs 11,000 crore in the capital markets in the first two weeks of July, supported by the trouble-free rollout of GST and stimulating Indian economy. The latest inflow comes following a net infusion of over Rs 1.62 lakh crore in the previous five months (February-June) on several factors. Meanwhile, both houses of Parliament were adjourned until Tuesday after making obituary references to members who passed away recently and to victims of Amarnath Yatra terror attack in which seven people were killed.

Market Turnover & FII Derivative Data

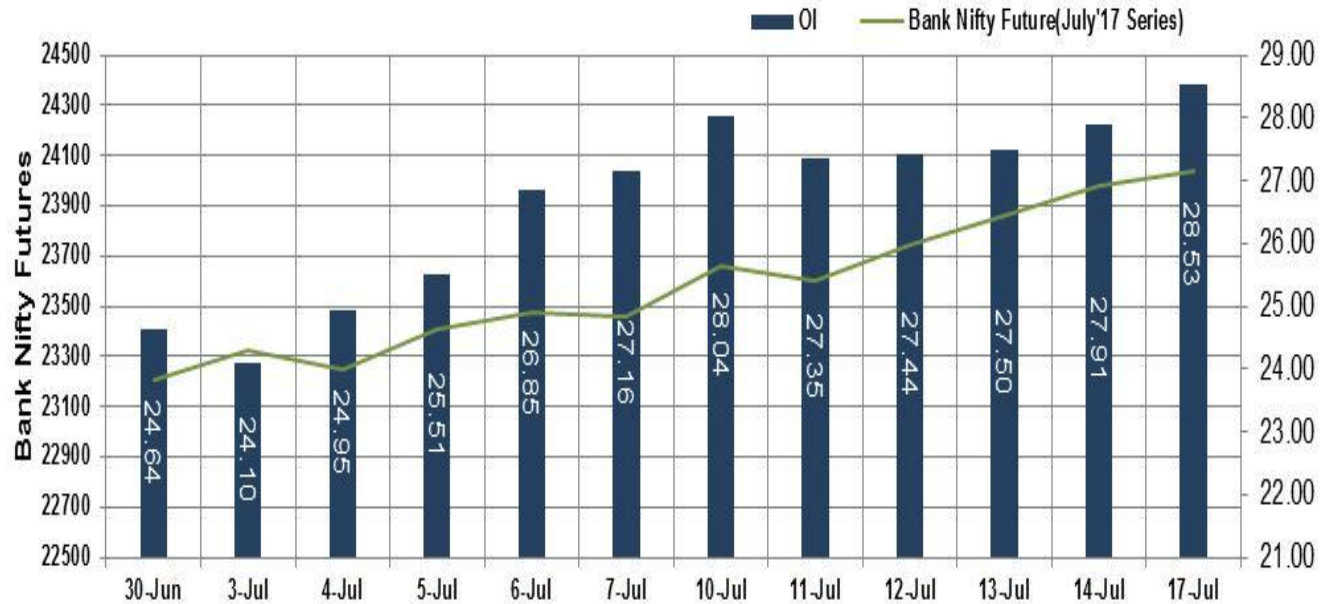
Market TO	Current	Previous	Net%
BSE CASH	3550	4341	(18)
NSE CASH	24498	28367	(14)
NSE FO	373908	1004539	(63)

FII Derivatives	Buy	Sell	Net
Ind. Futures	1543	1264	279
Ind. Options	32369	31393	976
Stk. Futures	7276	7203	72
Stk. Options	5064	5111	(47)

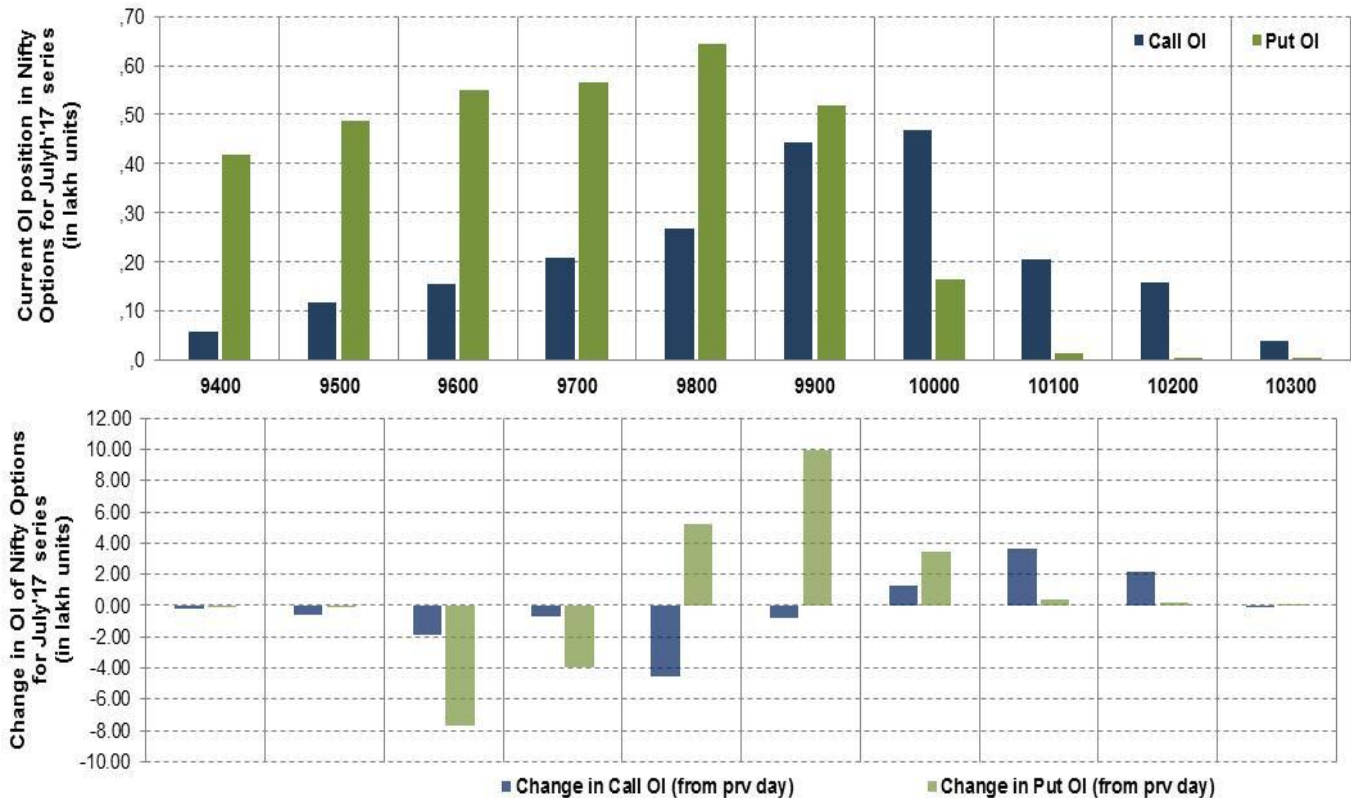
Nifty Futures



Bank Nifty Futures



Nifty Options

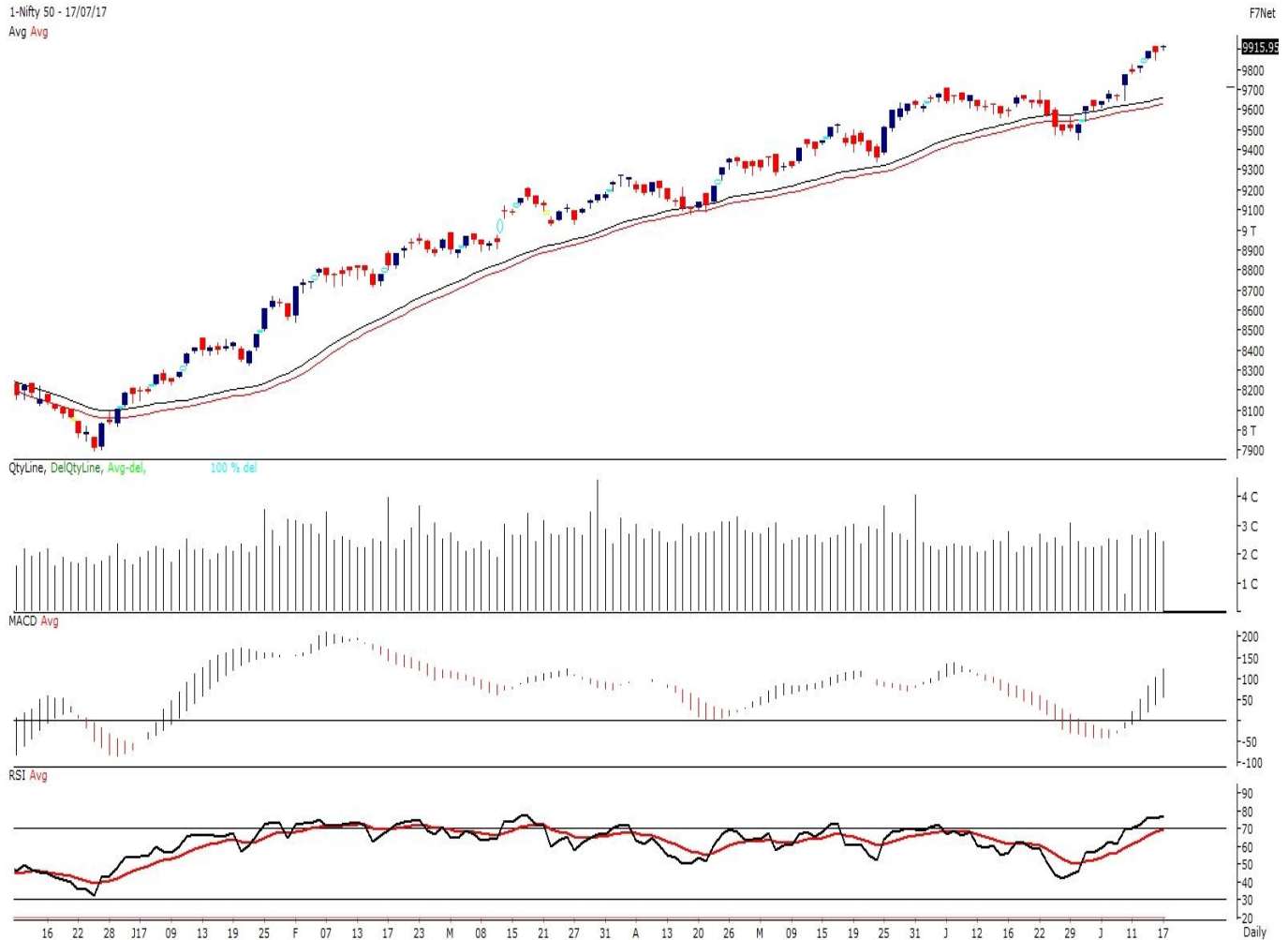


Note – Change in OI of Nifty Options refers to change from previous trading day
 Source-NSE, SIHL Derivatives Research (Institutional Equities)

- Among Nifty calls 10,000 SP from the July month expiry was the most active call with an addition of 0.13 million in open interest.
- Among Nifty puts, 9,800 SP from the July month expiry was the most active put with an addition of 0.52 million open interests.
- The maximum OI outstanding for Calls was at 10,000 SP (4.49mn) and that for Puts was at 9,800 SP (6.45mn).

Nifty Technical & Indices Levels

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



Nifty Cash prices have settled at 9915.95 up by 0.30% 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
SREINFRA	4,705,000	5,760,000	22.42	126.70	10.61
JUBLFOOD	2,646,000	3,236,000	22.30	1275.60	9.01
UBL	736,400	863,100	17.21	823.90	1.19
HEXAWARE	2,406,000	2,718,000	12.97	244.25	0.51
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
ORIENTBANK	16,038,000	14,940,000	-6.85	150.25	0.47
INDIGO	1,336,200	1,242,000	-7.05	1282.70	0.01
AUROPHARMA	12,724,000	11,500,000	-9.62	753.00	0.80
BIOCON	11,552,400	10,285,200	-10.97	406.90	2.07
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
MRPL	8,698,500	10,395,000	19.50	117.50	-5.01
JUSTDIAL	4,950,000	5,680,800	14.76	358.90	-0.03
MINDTREE	3,261,600	3,739,200	14.64	516.20	-0.14
HAVELLS	4,170,000	4,730,000	13.43	465.40	-2.56
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
MFSL	4,819,000	4,628,000	-3.96	600.60	-0.06
CANBK	15,389,160	14,676,760	-4.63	367.20	-0.01
STAR	2,251,000	2,122,500	-5.71	1046.65	-0.32
MCX	1,267,500	1,180,500	-6.86	1096.40	-0.41

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