

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	9900	9832	9866	9885	9919	9939	Buy	Buy	Buy
Sensex	31955	31724	31840	31909	32025	32094	Buy	Buy	Buy
Nifty Futures	9919	9844	9881	9903	9941	9963	Buy	Buy	Buy
Bank Nifty	24153	24002	24077	24129	24204	24256	Buy	Buy	Buy
CNX IT	10584	10449	10516	10561	10629	10674	Buy	Buy	Buy

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	31955.3	244.4	0.77
NIFTY	9899.6	72.45	0.74
MIDCAP	15258.8	151.9	1.01
SMLCAP	15974.5	156.9	0.99
BSEFMC	10143.2	149.2	1.49
AUTO	24493.3	143.2	0.59
POWER	2301.4	21.34	0.94
REALTY	2174.2	32.18	1.50
BSE IT	10237.5	66.18	0.65
BANKEKX	27375.3	171.9	0.63
OILGAS	13975.6	136.7	0.99
METAL	12299.6	235.1	1.95

Currency Futures	Close	Pre. Pts	% Chg
27-July-17 EUR-INR	74.23	74.40	-0.29
27-July-17 USD-INR	64.37	64.41	-0.07
27-July-17 GBP-INR	83.88	83.85	0.02
27-July-17 JPY-INR	57.46	57.48	-0.03

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1119	537	92
BSE	1717	985	151

FII/DII Capital Mkt*	Buy	Sell	Net
FII	6570	5523	1047
DII	3503	3515	(12)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity benchmarks once again back on track with frontline gauges, erasing most of their previous session losses, settled almost at 32,000 (Sensex) and 9,900 (Nifty) levels. Markets traded with full traction throughout the session, as sentiments remained up-beat with NITI Aayog Vice Chairman Arvind Panagariya's statement that India's GDP could rise to about \$8 trillion over the next 15 years if the country registers an economic growth of 8 percent annually and come very close to eliminating abject poverty entirely. Traders also took some encouragement with rating agency Fitch's latest report stating that new indirect tax regime Goods and Services Tax (GST) is likely to be beneficial for auto, cement and organised retail sectors, but will have a negative impact on oil and gas, and SME sectors.

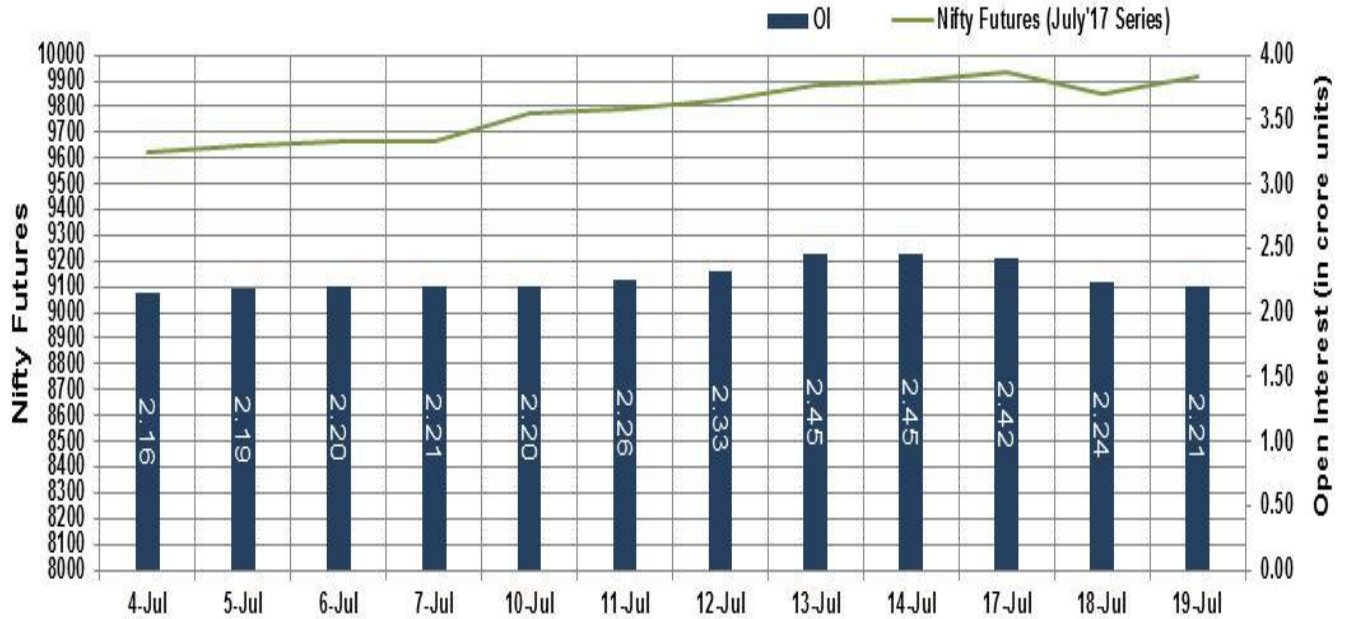
Rally got extended in last leg of trade with private report stating that India will reclaim its position as the fastest growing major global economy this year, partly propelled by benefits from a new tax system and bolstered by an expected central bank interest rate cut. Finance Minister Arun Jaitley's statements that the GST is a win-win deal for all as it will expand the tax net, end inspector raj and bring down prices of goods too supported the sentiments.

Market Turnover & FII Derivative Data

Market TO	Current	Previous	Net%
BSE CASH	4874	3854	26
NSE CASH	27627	28777	(4)
NSE FO	544813	575904	(5)

FII Derivatives	Buy	Sell	Net
Ind. Futures	1531	1324	206
Ind. Options	41955	41108	847
Stk. Futures	8782	8832	(50)
Stk. Options	6435	6544	(109)

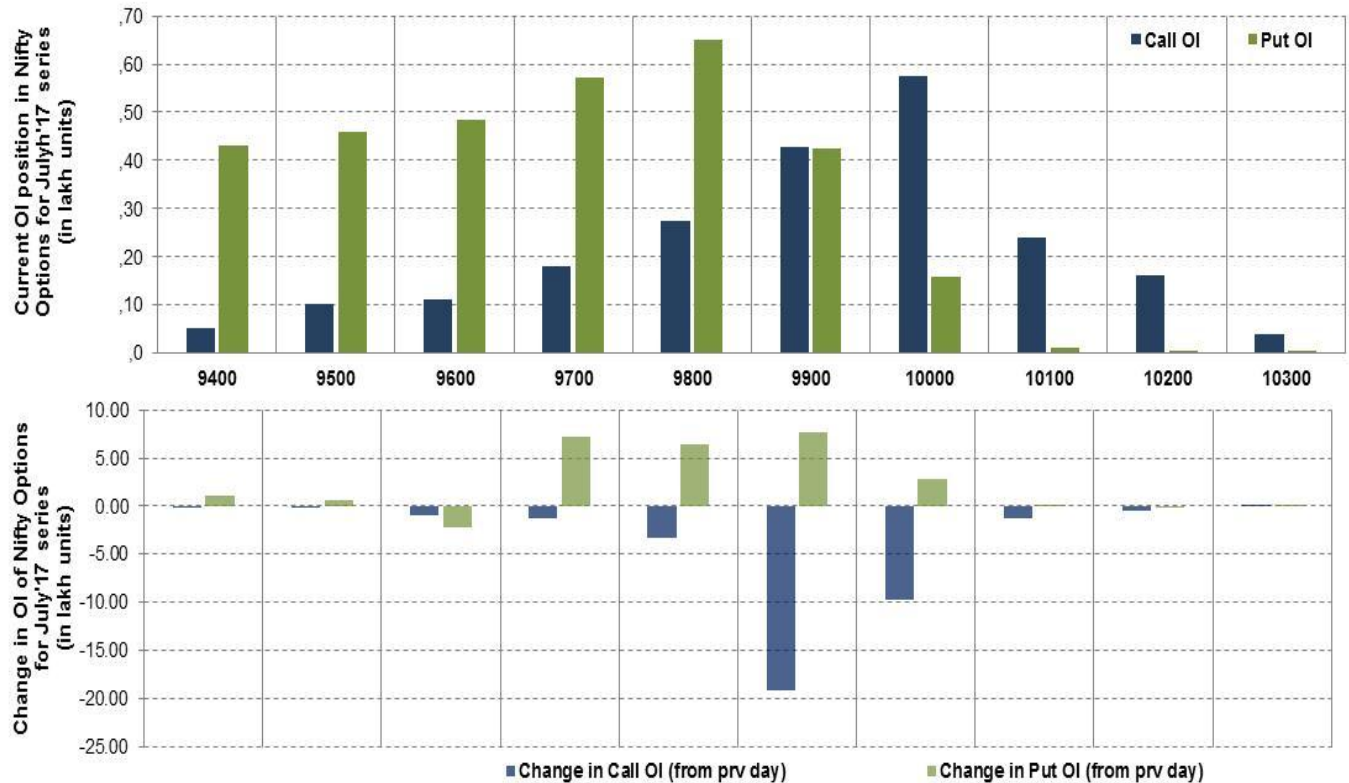
Nifty Futures



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 a reduction of 0.97 million in open interest.
- Among Nifty puts, 9,800 SP from the July month expiry was the most active put with an addition of 0.64 million open interests.
- The maximum OI outstanding for Calls was at 10,000 SP (5.74mn) and that for Puts was at 9,800 SP (6.50mn).

Nifty Technical & Indices Levels

1-Nifty 50 - 19/07/17
 Avg Avg



Nifty Cash prices have settled at 9899.6 up by 0.74% 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
JPASSOCIAT	148,308,000	186,116,000	25.49	23.15	4.75
INDIANB	3,566,000	4,156,000	16.55	331.30	3.58
MINDTREE	4,071,600	4,693,200	15.27	508.95	0.01
MRF	46,395	52,500	13.16	70482.80	0.62
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
BIOCON	9,653,400	8,877,600	-8.04	416.00	0.79
BAJAJFINSV	440,500	404,500	-8.17	4569.40	2.97
HEXAWARE	2,901,000	2,601,000	-10.34	248.10	1.31
ITC	51,957,600	45,696,000	-12.05	291.65	2.14
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
PIDILITIND	1,480,000	1,731,000	16.96	800.25	-2.04
RELCAPITAL	8,716,500	9,994,500	14.66	661.40	-1.50
CEATLTD	1,449,000	1,564,500	7.97	1859.20	-0.43
EXIDEIND	12,772,000	13,620,000	6.64	219.15	-0.97
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
INFRATEL	6,538,200	6,188,000	-5.36	411.70	-0.94
HINDUNILVR	10,800,000	10,108,200	-6.41	1155.30	-0.63
JUBLFOOD	3,228,500	2,987,500	-7.46	1294.90	-2.12
ACC	1,636,000	1,470,400	-10.12	1727.80	-1.40

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