

Daily Derivatives & Market Report

CONTENTS

Page No.	Particulars
2	Market Summary
3	Nifty Futures – Derivatives Snap
4	Bank Nifty Futures – Derivatives Snap
5	Activity in Nifty Options
6	What do Nifty Technical suggest
7	Derivative Analysis
8	Disclaimer

Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	9873	9827	9850	9886	9909	9946	Sell	Buy	Buy
Sensex	31904	31743	31824	31940	32021	32138	Sell	Buy	Buy
Nifty Futures	9888	9832	9860	9894	9923	9957	Sell	Buy	Buy
Bank Nifty	24213	24099	24156	24228	24285	24357	Sell	Buy	Buy
CNX IT	10491	10401	10446	10520	10565	10639	Sell	Buy	Buy

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	31904.4	-50.95	-0.16
NIFTY	9873.3	-26.30	-0.27
MIDCAP	15179.3	-79.56	-0.52
SMLCAP	15999.8	25.31	0.16
BSEFMC	10100.4	-42.71	-0.42
AUTO	24385.8	-107.5	-0.44
POWER	2299.3	-2.11	-0.09
REALTY	2184.4	10.20	0.47
BSE IT	10153.9	-83.58	-0.82
BANKEKX	27427.1	51.73	0.19
OILGAS	13915.6	-59.95	-0.43
METAL	12181.2	-118.5	-0.96

Currency Futures	Close	Pre. Pts	% Chg
27-July-17 EUR-INR	74.16	74.23	-0.11
27-July-17 USD-INR	64.48	64.37	0.16
27-July-17 GBP-INR	83.49	83.88	-0.55
27-July-17 JPY-INR	57.48	57.46	-0.01

Advance/ Decline	Adv	Dec	Un Ch.
NSE	777	897	81
BSE	1264	1456	149

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4299	4144	155
DII	3221	3221	0

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity benchmarks undo all the good work done in early part of the session and ended the lackluster day of trade slightly in red, as traders remained on sidelines ahead of Reliance Industries (RIL) Q1FY18 numbers. Though, markets made an optimistic start with Finance Minister Arun Jaitley's statement, describing the Goods and Services Tax (GST) as a 'win-win' deal for all as it will expand the tax net, end 'inspector raj' and bring down prices of goods. Jaitley added that prices of goods have come down between four to eight percent since its roll-out on July 1. Traders also took some encouragement with a private report 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.

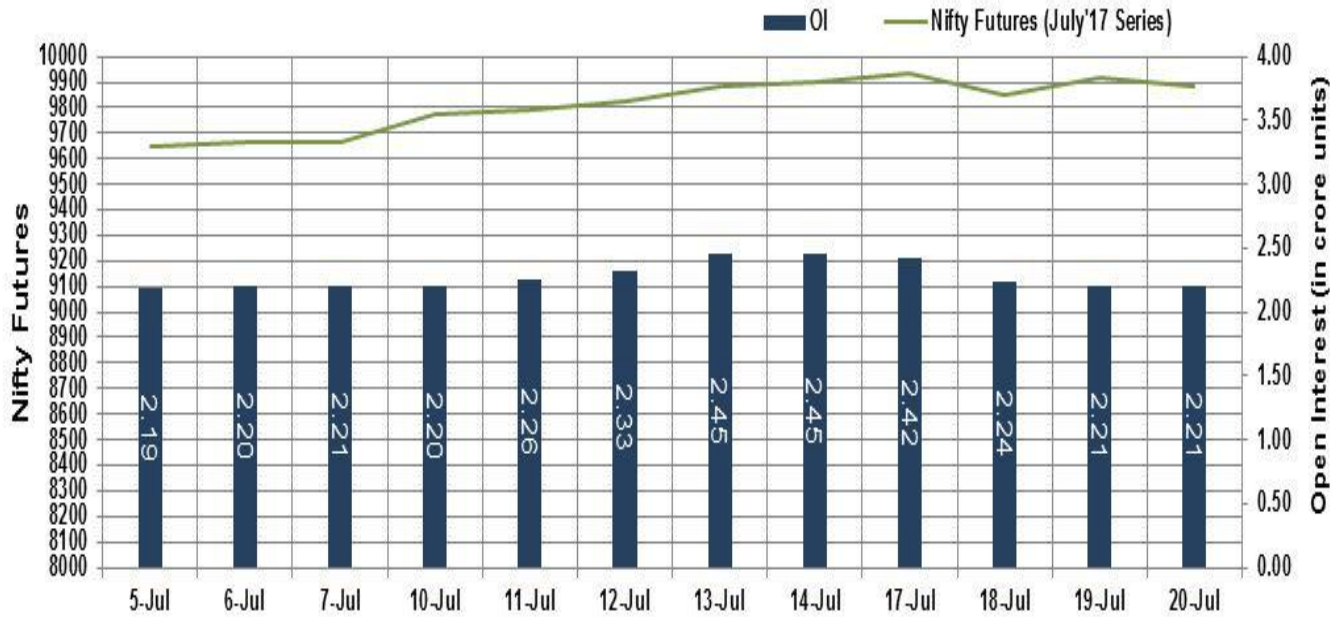
On the global front, European markets were trading in green in early deals, supported by a surge in global stocks, as investors awaited a rate decision by the European Central Bank (ECB). Asian markets ended mostly in green on Thursday. The Bank of Japan kept monetary policy steady and pushed back against the timing for achieving its 2 percent inflation target, reinforcing expectations it will lag well behind major global central banks in dialing back its massive stimulus programme.

Market Turnover & FII Derivative Data

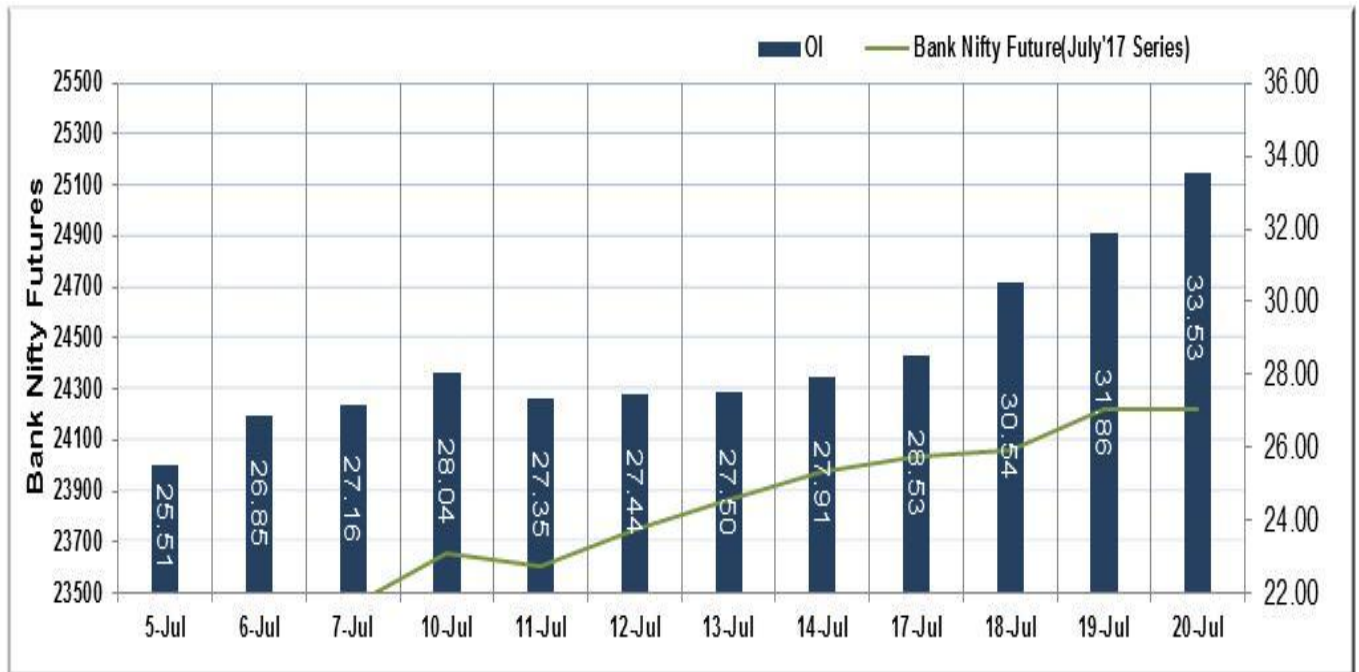
Market TO	Current	Previous	Net%
BSE CASH	3894	4874	(20)
NSE CASH	25832	27627	(6)
NSE FO	990733	544813	82

FII Derivatives	Buy	Sell	Net
Ind. Futures	1210	1750	(540)
Ind. Options	53986	54690	(704)
Stk. Futures	9474	9068	405
Stk. Options	6762	6751	11

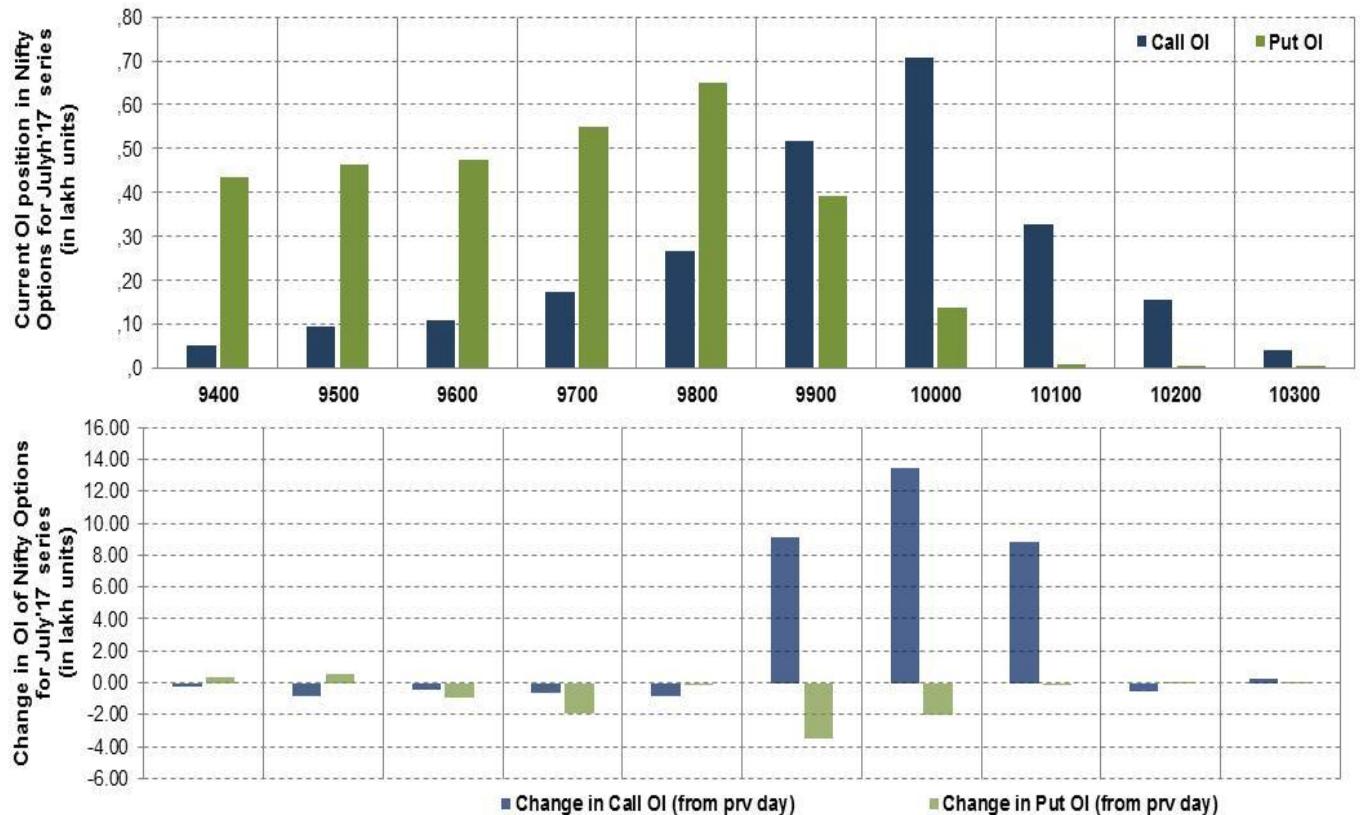
Nifty Futures



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 1.34 million in open interest.
- Among Nifty puts, 9,800 SP from the July month expiry was the most active put with a reduction of 0.00 million open interests.
- The maximum OI outstanding for Calls was at 10,000 SP (7.01mn) and that for Puts was at 9,800 SP (6.49mn).

Nifty Technical & Indices Levels

1-Nifty 50 - 20/07/17
 Avg Avg



Nifty Cash prices have settled at 9873.3 down by 0.27% 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
INFIBEAM	1,481,600	1,726,800	16.55	1256.15	3.40
ENGINERSIN	12,572,000	13,531,000	7.63	165.45	4.81
SIEMENS	714,500	753,000	5.39	1371.80	0.88
DLF	42,155,000	44,365,000	5.24	203.65	0.34
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
BAJFINANCE	3,658,000	3,322,500	-9.17	1593.30	3.16
HINDZINC	11,897,600	10,486,400	-11.86	281.55	0.04
CUMMINSIND	561,600	489,600	-12.82	963.35	0.53
OIL	2,413,290	2,034,868	-15.68	284.05	0.21
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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