

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10021	9938	9979	10047	10088	10156	Sell	Buy	Buy
Sensex	32383	32113	32248	32460	32596	32808	Sell	Buy	Buy
Nifty Futures	10025	9943	9984	10051	10092	10159	Sell	Buy	Buy
Bank Nifty	24922	24685	24804	24918	25037	25151	Buy	Buy	Buy
CNX IT	10612	10371	10492	10698	10819	11026	Sell	Buy	Buy

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	32383.3	0.84	0.00
NIFTY	10020.5	-0.10	0.00
MIDCAP	15255.6	-84.1	-0.55
SMLCAP	16015.5	-83.15	-0.52
BSEFMC	10171.9	-51.12	-0.50
AUTO	24291.9	-191.2	-0.78
POWER	2296.1	-6.48	-0.28
REALTY	2183.7	0.17	0.01
BSE IT	10253.0	-184.2	-1.76
BANSEX	28183.5	221.6	0.79
OILGAS	14048.3	-65.3	-0.46
METAL	12392.2	-111.8	-0.89

Currency Futures	Close	Pre. Pts	% Chg
27-July-17 EUR-INR	75.23	74.97	0.36
27-July-17 USD-INR	64.12	64.39	-0.41
27-July-17 GBP-INR	84.25	84.07	0.26
27-July-17 JPY-INR	57.71	57.65	0.16

Advance/ Decline	Adv	Dec	Un Ch.
NSE	463	1225	60
BSE	852	1874	150

FII/DII Capital Mkt*	Buy	Sell	Net
FII	9720	7850	1870
DII	5750	6410	(660)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Markets went home empty handed on July month F&O expiry despite trading jubilantly for most part of the day. It was the final hour of trade which played spoil sports for Indian equity benchmarks and rally got fizzled out with key indices ended unchanged, as traders opted to book profits at higher levels. Markets kick started the day on optimistic note, hitting lifetime highs of 32,672.66 (Sensex) and 10,114.85 (Nifty) levels, as sentiments remained up-beat with news that retirement fund body the Employees' Provident Fund Organisation is planning to pump in Rs 22,500 crore in exchange traded funds in 2017-18 following approval from the central board of trustees to increase the equity investment from 10 per cent to 15 per cent. Traders also took some comfort with report that Bharatiya Janata Party (BJP) strengthened its foothold in Bihar after Nitish Kumar ended his party, JDU's mahagathbandhan or Grand Alliance with Lalu Yadav's RJD and the Congress last evening and joined hands with his former partner BJP.

On the global front, European markets trading mostly in green in early deals as investors reacted to a slew of earnings reports. Growth in bank loans to euro zone corporations slowed sharply in June but household lending held at a post-crisis high and a key money supply indicator, which often predicts future economic activity firmed. Asian markets rallied on Thursday after the US Federal Reserve kept interest rates unchanged on Wednesday.

Market Turnover & FII Derivative Data

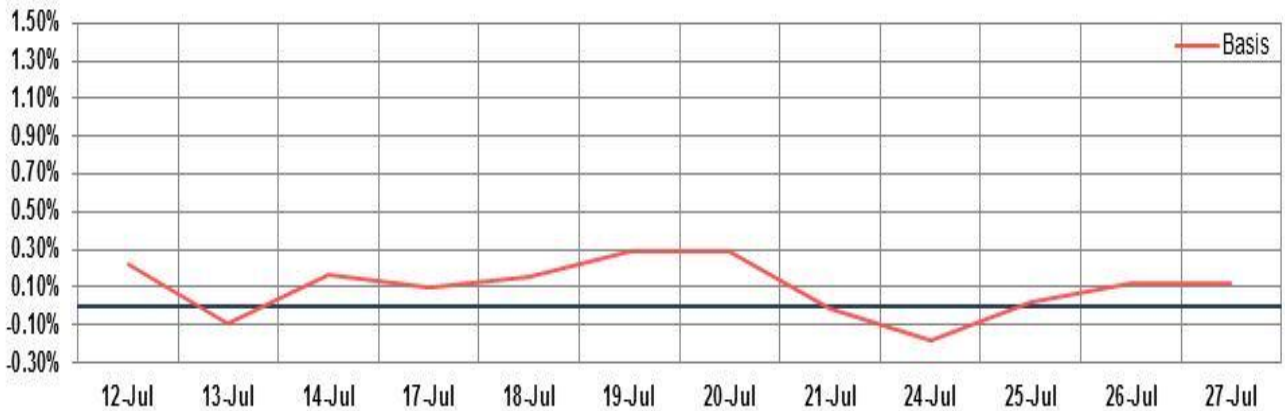
Market TO	Current	Previous	Net%
BSE CASH	3977	4053	(2)
NSE CASH	40107	29075	38
NSE FO	1454084	694741	109

FII Derivatives	Buy	Sell	Net
Ind. Futures	10947	8850	2097
Ind. Options	83301	85364	(2062)
Stk. Futures	28797	29407	(610)
Stk. Options	5193	5027	167

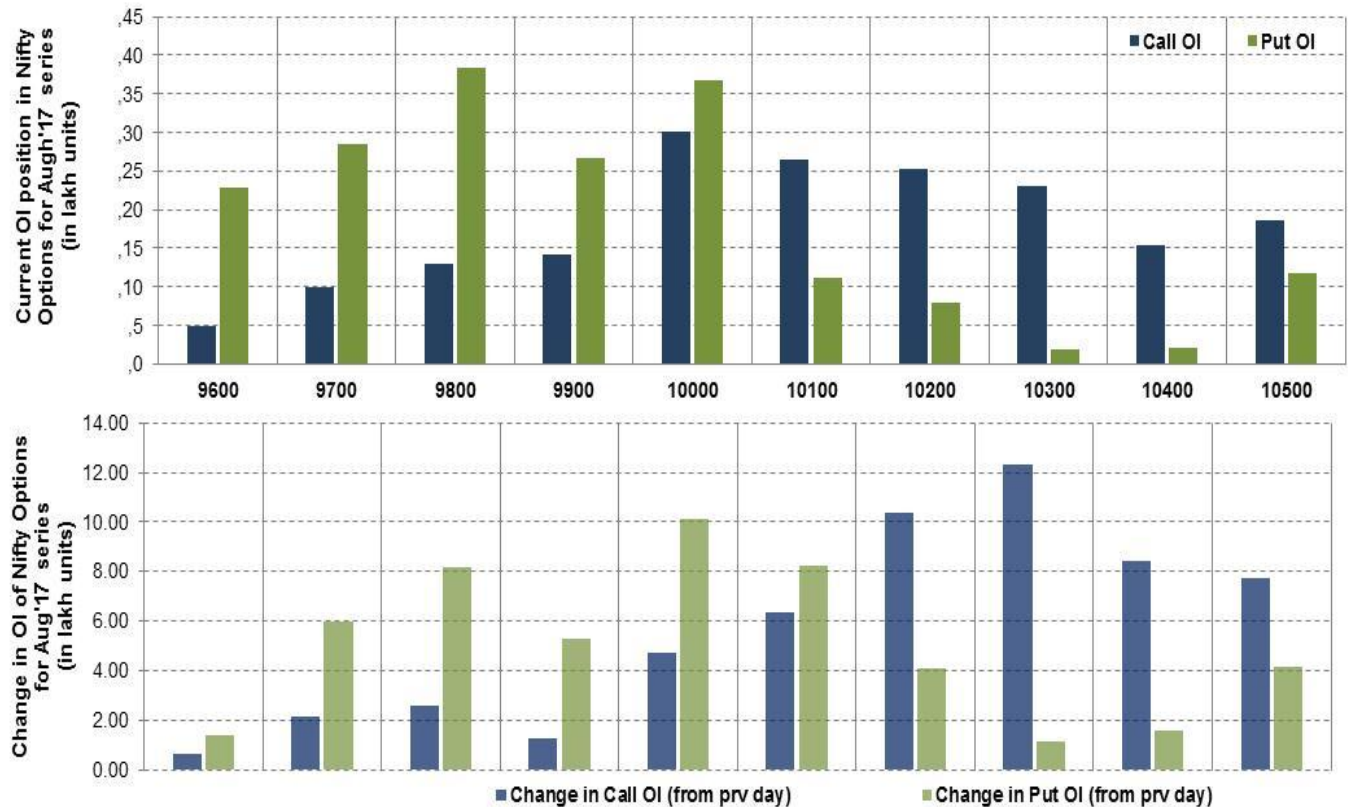
Nifty Futures



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 Aug month expiry was the most active call with an addition of 0.47 million in open interest.
- Among Nifty puts, 9,800 SP from the Aug month expiry was the most active put with a addition of 0.82 million open interests.
- The maximum OI outstanding for Calls was at 10,000 SP (3.01mn) and that for Puts was at 9,800 SP (3.84mn).

Nifty Technical & Indices Levels

1-Nifty 50 - 27/07/17
 Avg Avg



Nifty Cash prices have settled at 10020.65 up by 0.56% from its previous close. On the upper side it has resistance of 10050 and 10100 levels, while lower side it has support of 9950 and 9900 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
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
ICICIBANK	59,323,000	30,472,750	-48.63	309.95	1.79
JPASSOCIAT	106,148,000	52,020,000	-50.99	29.00	7.81
IBREALEST	16960000	7930000	-53.24	224.10	1.93
TV18BRDCST	60061000	27489000	-54.23	40.85	2.38
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
DABUR	9,442,500	4,985,000	-47.21	306.05	-0.28
BOSCHLTD	62,750	33,050	-47.33	24294.40	-0.06
UPL	3,156,000	1,638,000	-48.10	875.15	-1.30
WIPRO	14,654,400	7,516,800	-48.71	290.10	-0.07

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