

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10015	9913	9964	9995	10046	10077	Buy	Buy	Buy
Sensex	32310	31989	32149	32265	32426	32542	Buy	Buy	Buy
Nifty Futures	10042	9965	10004	10029	10067	10092	Buy	Buy	Buy
Bank Nifty	24811	24565	24688	24774	24897	24983	Sell	Buy	Buy
CNX IT	10699	10433	10566	10644	10778	10856	Buy	Buy	Buy

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	32309.8	-73.42	-0.23
NIFTY	10014.5	-6.05	-0.06
MIDCAP	15329.5	73.9	0.48
SMLCAP	16071.2	55.75	0.35
BSEFMC	10195.2	23.25	0.23
AUTO	24342.8	50.86	0.21
POWER	2295.7	-0.37	-0.02
REALTY	2169.2	-14.53	-0.67
BSE IT	10361.1	108.0	1.05
BANSEX	28021.5	-162.0	-0.57
OILGAS	14068.5	20.16	0.14
METAL	12219.7	-172.5	-1.39

Currency Futures	Close	Pre. Pts	% Chg
27-July-17 EUR-INR	75.50	75.23	0.12
27-July-17 USD-INR	64.38	64.12	0.05
27-July-17 GBP-INR	84.34	84.25	-0.32
27-July-17 JPY-INR	57.91	57.71	0.07

Advance/ Decline	Adv	Dec	Un Ch.
NSE	777	888	81
BSE	1240	1412	159

FII/DII Capital Mkt*	Buy	Sell	Net
FII	5141	5364	(223)
DII	3627	3202	425

*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.

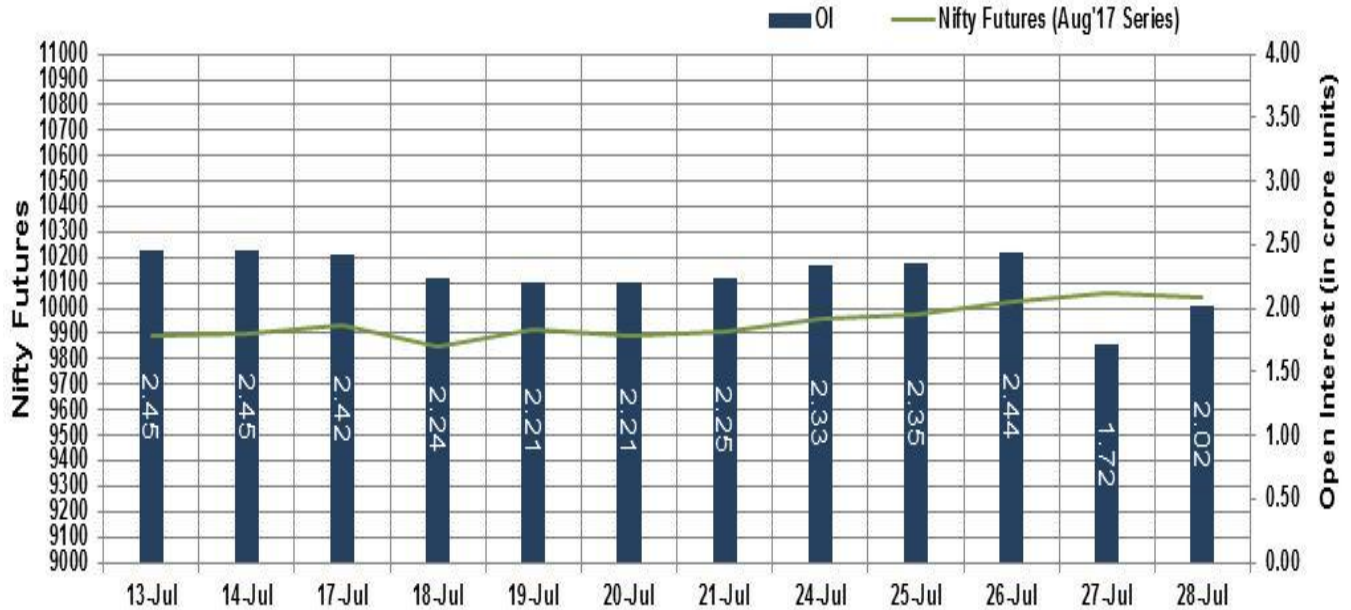
On the global front, European markets trading mostly in green in early deals as investors reacted to a slew of earnings reports. Growth in bank loans to euro zone corporations slowed sharply in June but household lending held at a post-crisis high and a key money supply indicator, which often predicts 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	3890	4053	(4)
NSE CASH	29250	29075	1
NSE FO	375568	694741	(46)

FII Derivatives	Buy	Sell	Net
Ind. Futures	1592	3336	(1744)
Ind. Options	35751	35213	539
Stk. Futures	8860	8710	150
Stk. Options	7114	6917	197

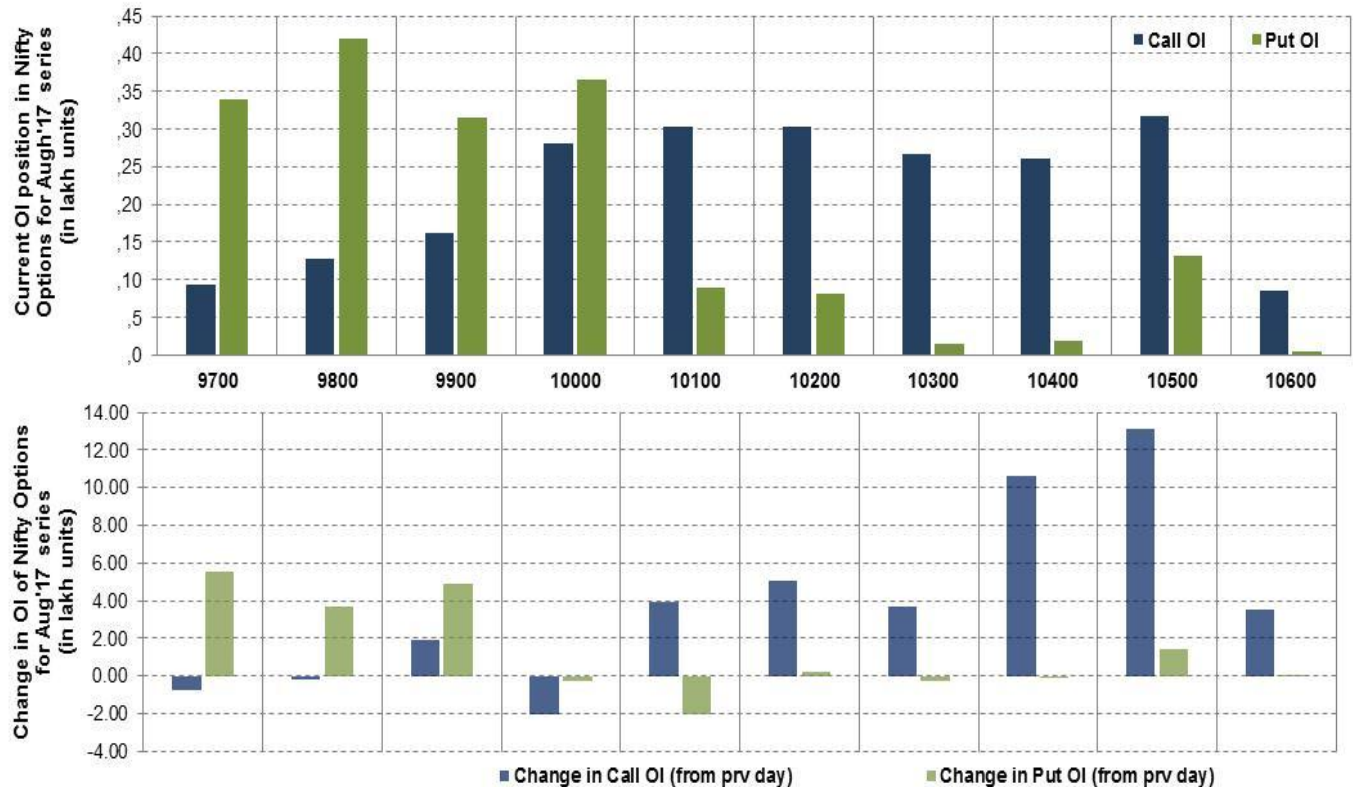
Nifty Futures



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 1.32 million in open interest.
- Among Nifty puts, 9,800 SP from the Aug month expiry was the most active put with an addition of 0.37 million open interests.
- The maximum OI outstanding for Calls was at 10,000 SP (3.17mn) and that for Puts was at 9,800 SP (4.21mn).

Nifty Technical & Indices Levels

1-Nifty 50 - 28/07/17

Avg Avg



Nifty Cash prices have settled at 10014.50 down by 0.06% 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
MGL	733,800	994,800	35.57	994.35	0.92
HDFC	7,007,000	8,564,500	22.23	1792.30	3.34
INDIGO	1,786,800	2,163,000	21.05	1282.30	2.88
JSWENERGY	64,948,500	77,715,500	19.66	72.70	7.31
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
PNB	25,354,000	24,360,000	-3.92	159.95	2.83
BANKINDIA	17,316,000	16,584,000	-4.23	163.30	4.48
CUMMINSIND	363,600	346,800	-4.62	996.25	2.96
HDFCBANK	19,702,500	18,630,000	-5.44	1783.45	0.17
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
INFIBEAM	1,242,800	1,658,400	33.44	1312.70	-3.01
REPCOHOME	287,700	368,900	28.22	763.25	-1.55
LT	7,729,500	9,885,000	27.89	1152.35	-1.98
LICHSGFIN	4,310,900	5,351,500	24.14	720.15	-2.27
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
BEL	19,885,500	19,656,000	-1.15	178.15	-0.25
IBREALEST	43,850,000	43,150,000	-1.60	226.00	-0.64
HINDALCO	32,182,500	31,521,000	-2.06	216.90	-2.28
SREINFRA	7,855,000	7,660,000	-2.48	119.90	-0.33

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