

# 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	9504	9443	9473	9525	9555	9607	Sell	Sell	Sell
Sensex	30834	30676	30755	30878	30957	31080	Sell	Sell	Buy
Nifty Futures	9509	9443	9476	9530	9563	9618	Sell	Sell	Buy
Bank Nifty	23227	22924	23076	23276	23427	23628	Sell	Sell	Buy
CNX IT	10124	10023	10074	10156	10207	10289	Sell	Sell	Sell

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	30857.5	23.2	0.08
NIFTY	9504.1	12.85	0.14
MIDCAP	14552.5	49.8	0.34
SMLCAP	15310.2	148.8	0.98
BSEFMC	10199.6	74.15	0.73
AUTO	23483.3	-7.04	-0.03
POWER	2213.1	4.34	0.20
REALTY	2053.6	20.60	1.01
BSE IT	9778.4	6.18	0.06
BANSEX	26277.5	-20.50	-0.08
OILGAS	13212.5	15.32	0.12
METAL	11378.8	239.8	2.15

Currency Futures	Close	Pre. Pts	% Chg
27-July-17 EUR-INR	73.99	73.83	0.25
27-July-17 USD-INR	64.86	64.81	0.05
27-July-17 GBP-INR	84.11	83.18	1.08
27-July-17 JPY-INR	57.62	57.91	-0.50

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1100	549	92
BSE	1625	950	162

FII/DII Capital Mkt*	Buy	Sell	Net
FII	6834	7974	(1141)
DII	4729	4128	600

\*NOTE: - FII AND DII data figure is provisional

## Market Commentary

Indian stocks markets showed a volte-face on the final day of June F&O series, as what started on a promising note ended as a dismal show. The frontline indices pared most of intraday gains to close marginally in green, with the S&P BSE Sensex ending below its crucial 31,000 mark, while the Nifty50 settled just a tad above 9,500 mark. Sentiments got some support with the report that India's GDP growth witnessed a trough in January-March quarter, but going forward the economy is expected to see gradual improvement in growth numbers primarily driven by consumption. The report added that consumption has recovered from the demonetization shock and while external demand may be down, it remains supportive of growth. Some support also came with the report that investments in domestic capital markets via participatory notes (P-notes) have surprisingly surged to a seven-month high of Rs 1.81 lakh crore at the end of May despite stringent norms put in place by SEBI to curb inflow of illicit funds.

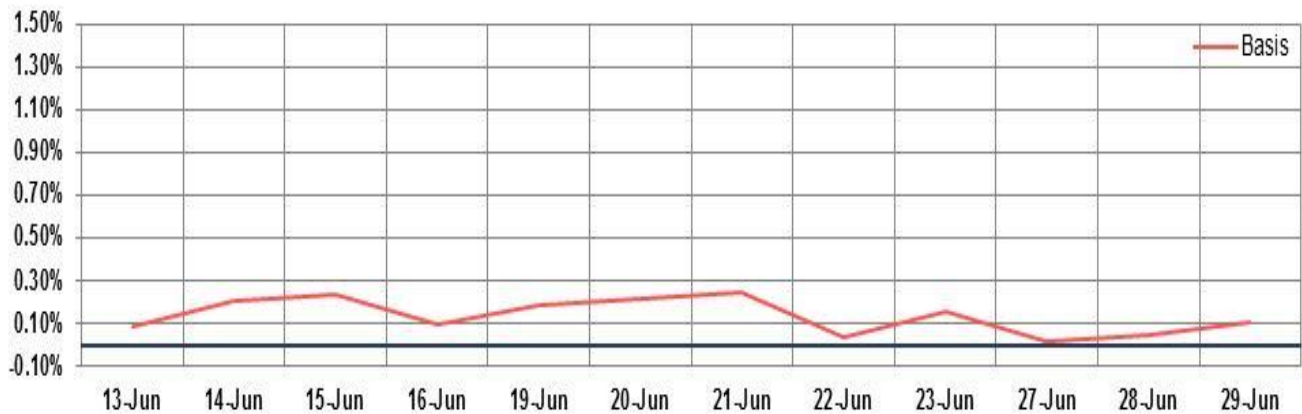
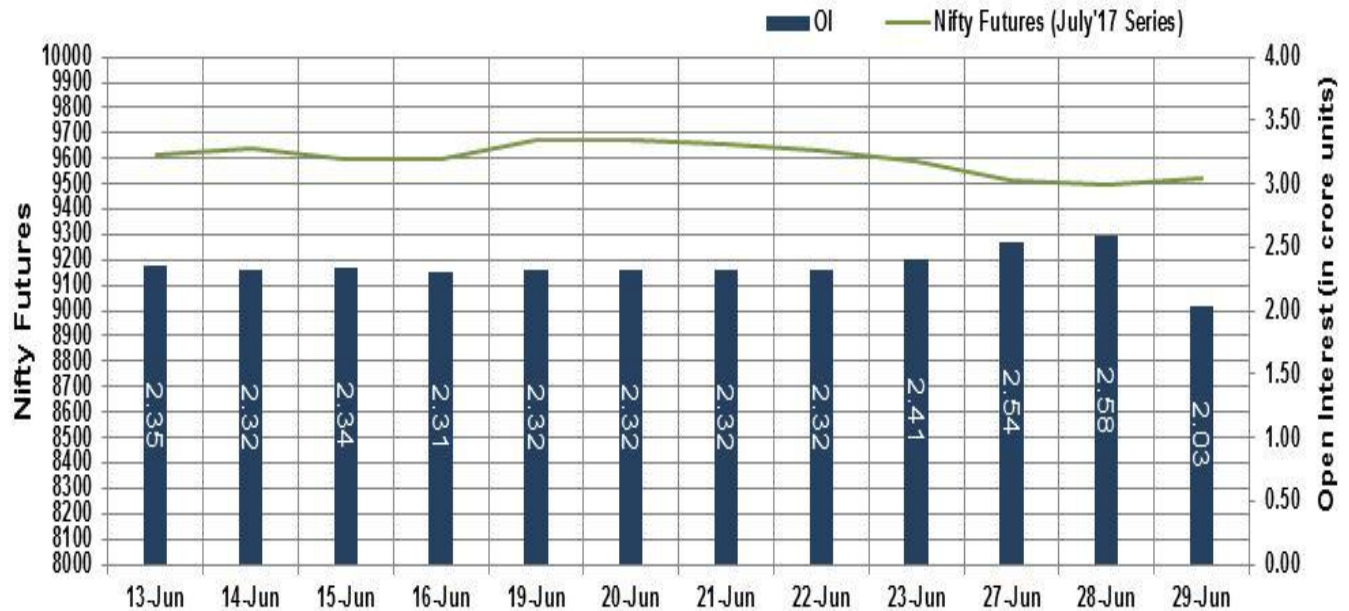
However, the sanguinity in local markets was under check as profit booking in Energy and Healthcare counters exerted downside pressure on the frontline indices and dragged them even below to the psychological 9,550 (Nifty) and 30,900 (Sensex) levels. Investors remained cautious after hawkish comments from major central banks signaled rate hikes and that the era of stimulus might be coming to an end. In Britain, Bank of England Governor Mark Carney surprised many by conceding a hike was likely to be needed as the economy came closer to running at full capacity.

## Market Turnover & FII Derivative Data

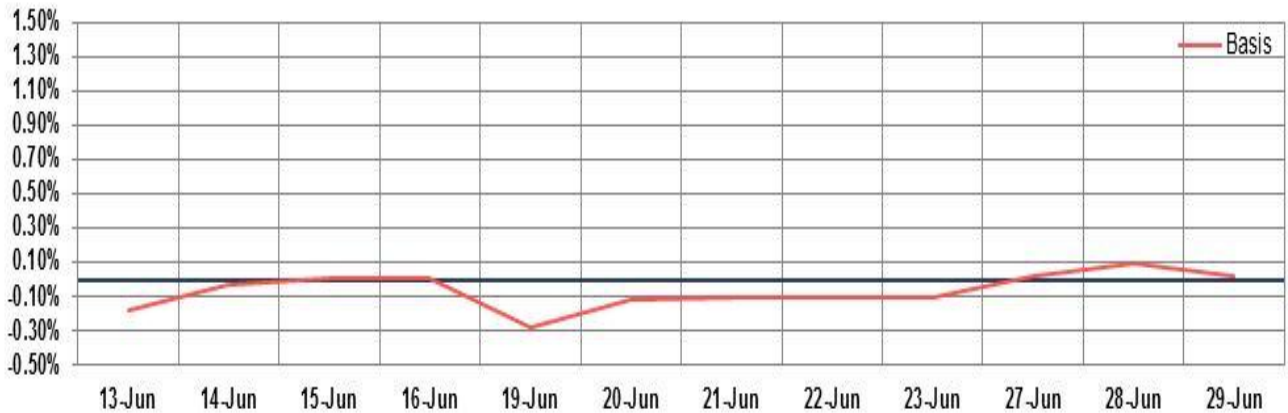
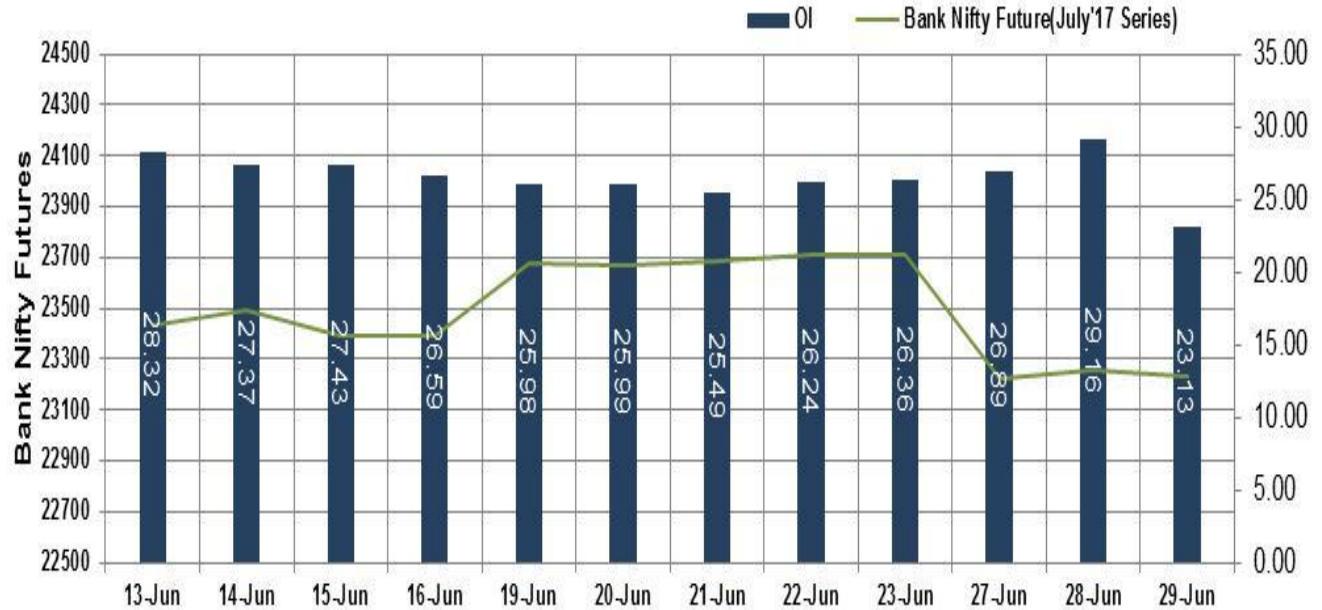
Market TO	Current	Previous	Net%
BSE CASH	3956	3918	1
NSE CASH	29698	21803	36
NSE FO	1379441	783852	76

FII Derivatives	Buy	Sell	Net
Ind. Futures	8210	8761	(551)
Ind. Options	89289	87650	1638
Stk. Futures	28374	28851	(477)
Stk. Options	2979	2750	230

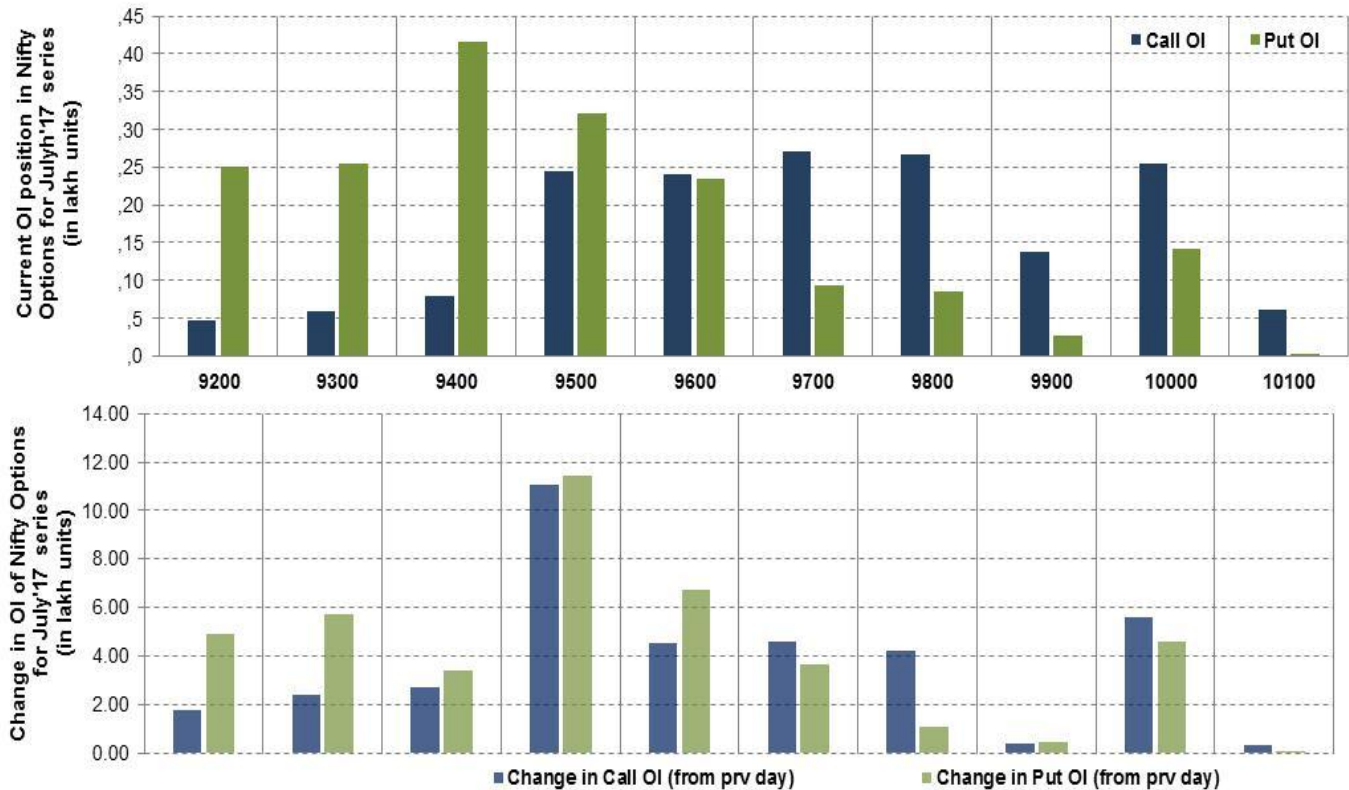
## Nifty Futures



## Bank Nifty Futures



## Nifty Options

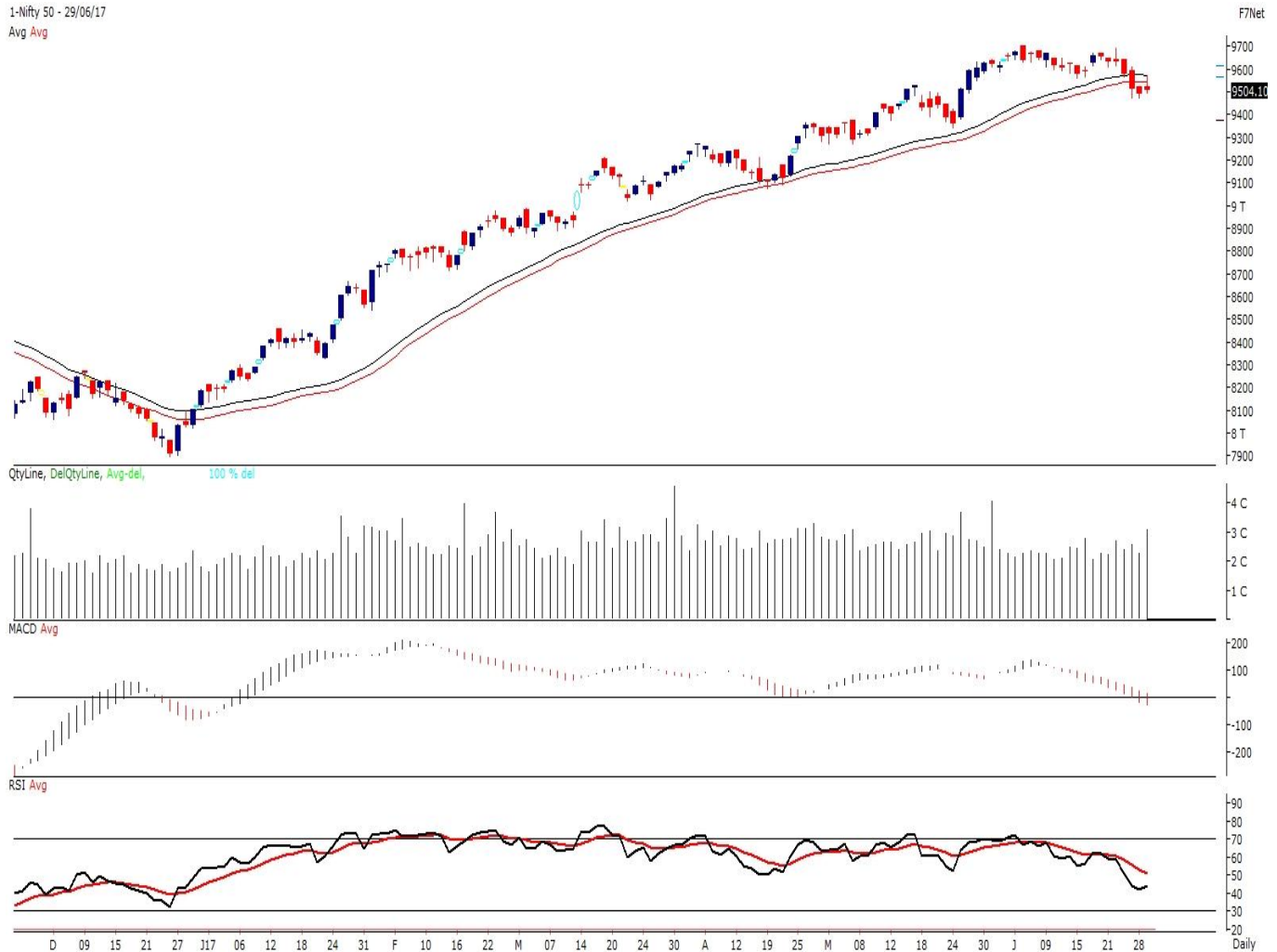


Note – Change in OI of Nifty Options refers to change from previous trading day  
 Source-NSE, SIHL Derivatives Research (Institutional Equities)

- Among Nifty calls 9,700 SP from the July month expiry was the most active call with an addition of 0.46 million in open interest.
- Among Nifty puts, 9,400 SP from the July month expiry was the most active put with an addition of 0.34 million open interests.
- The maximum OI outstanding for Calls was at 9,700 SP (2.72mn) and that for Puts was at 9,400 SP (4.16mn).

## Nifty Technical & Indices Levels

1-Nifty 50 - 29/06/17  
Avg Avg



Nifty Cash prices have settled at 9504.1 up by 0.14% from its previous close. On the upper side it has resistance of 9550 and 9600 levels, while lower side it has support of 9450 and 9400 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
SOUTHBANK	40,133,750	7,589,289	-81.09	27.80	0.72
RPOWER	37,092,000	6,888,000	-81.43	42.90	1.18
ZEEL	5081700	907400	-82.14	488.00	0.53
PIDILITIND	955000	164000	-82.83	788.60	0.54
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
GODFRYPHLP	316,000	80,000	-74.68	1215.50	-0.80
DRREDDY	1,260,200	316,200	-74.91	2652.30	-0.14
AMARAJABAT	514,200	126,000	-75.50	838.00	-0.30
RELINFRA	4,446,000	997,100	-77.57	503.30	-0.35

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