

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	9638	9593	9615	9630	9652	9666	Buy	Buy	Buy
Sensex	31246	31129	31187	31236	31294	31343	Buy	Buy	Buy
Nifty Futures	9645	9601	9623	9637	9659	9673	Buy	Buy	Buy
Bank Nifty	23353	23138	23245	23313	23420	23488	Buy	Buy	Sell
CNX IT	10161	10106	10133	10165	10192	10224	Sell	Buy	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	31245.5	35.77	0.11
NIFTY	9637.6	24.30	0.25
MIDCAP	14901.9	143.2	0.97
SMLCAP	15740.6	173.6	1.12
BSEFMC	10645.0	-66.65	-0.62
AUTO	23771.9	167.7	0.71
POWER	2231.6	10.60	0.48
REALTY	2092.02	31.78	1.54
BSE IT	9884.0	-49.36	-0.50
BANKEKX	26443.9	167.7	0.64
OILGAS	13489.7	118.0	0.88
METAL	11735.4	143.9	1.24

Currency Futures	Close	Pre. Pts	% Chg
27-July-17 EUR-INR	73.71	73.75	-0.04
27-July-17 USD-INR	64.99	64.94	0.07
27-July-17 GBP-INR	84.00	84.02	-0.04
27-July-17 JPY-INR	57.29	57.46	-0.26

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1116	568	77
BSE	1706	968	142

FII/DII Capital Mkt*	Buy	Sell	Net
FII	3509	3282	228
DII	2563	2488	75

*NOTE: - FII AND DII data figure is provisional

Market Commentary

A session after displaying a distressing performance, Indian benchmark indices have managed to eke out moderate gains on Wednesday, tracking positive trade in global markets after focus shifted from geopolitical tensions around North Korea to minutes from the US Federal Reserve's last policy meeting. Sentiments got a boost after India's services PMI rose to an eight month high in June at 53.1 as against 52.2 in May of 2017. This was also the fifth consecutive month of expansion as business environment for services sector in the country continued to improve. Some support also came with the report that global & domestic private equity funds have pumped in around \$11.3 billion in the country for the first half of the current year ending June 30, making it the record highest foreign direct investment into the country. Adding optimism among investors, an ASSOCHAM-APAS study revealed that with the rollout of the Goods and Services Tax (GST), the industry alone is expected to contribute \$280 billion to India's Gross Domestic Product (GDP) in the next eight to nine years. According to the chamber, the GST will enable positive structural changes in the ease of doing business, which in turn would propel the growth.

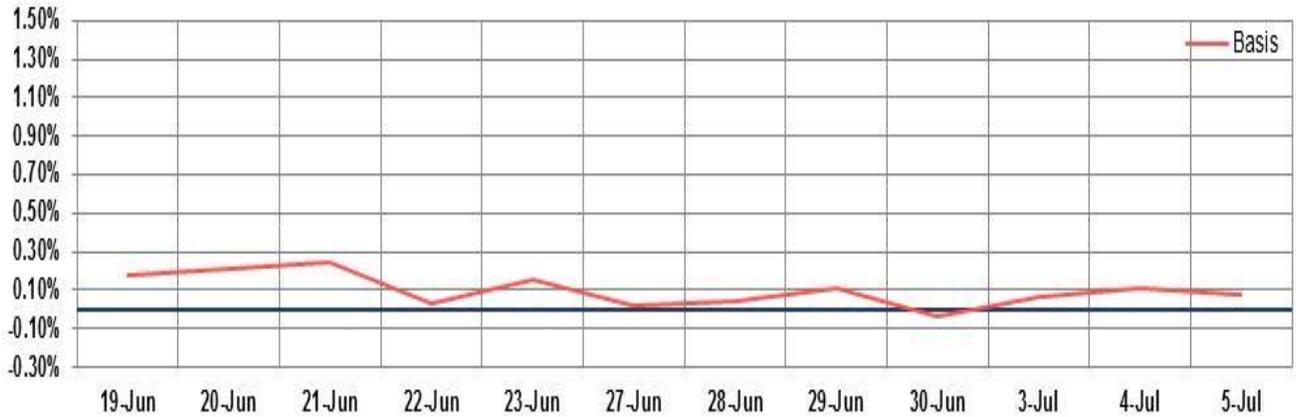
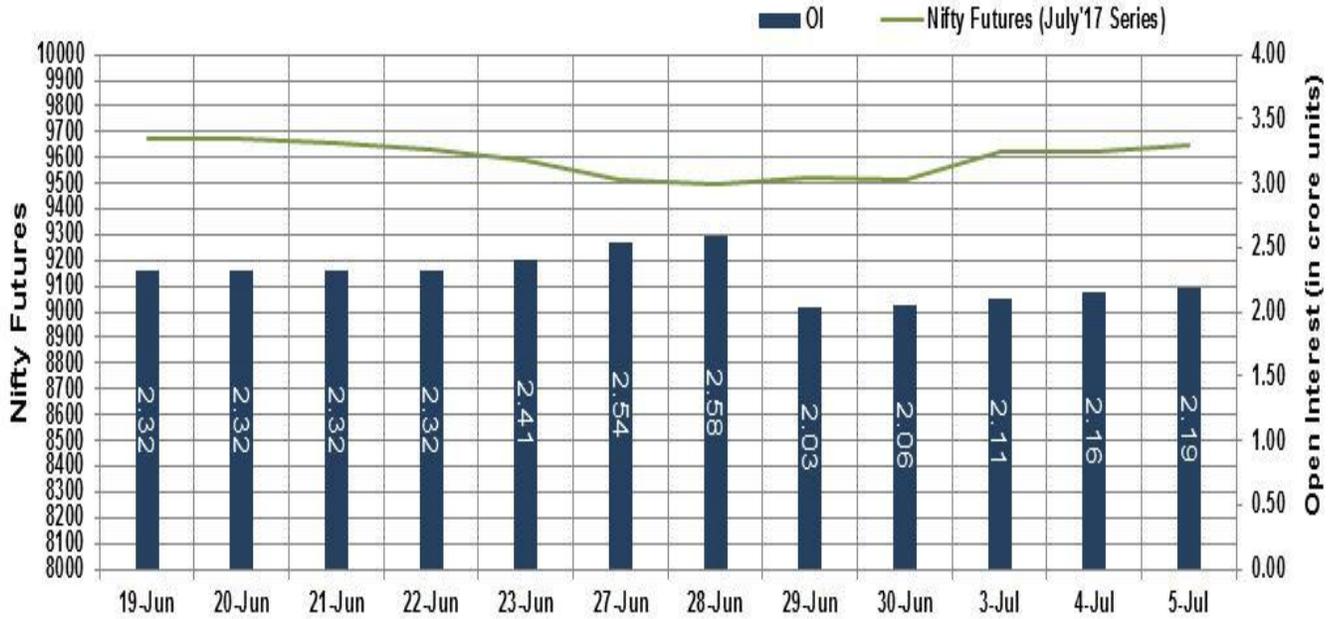
On the global front, Asian equity markets ended mostly higher on Wednesday, as market participants shrugged off geopolitical worries and looked ahead to the release of minutes of the Fed's June meeting later in the day and the outcome of G20 summit, beginning Friday in Germany.

Market Turnover & FII Derivative Data

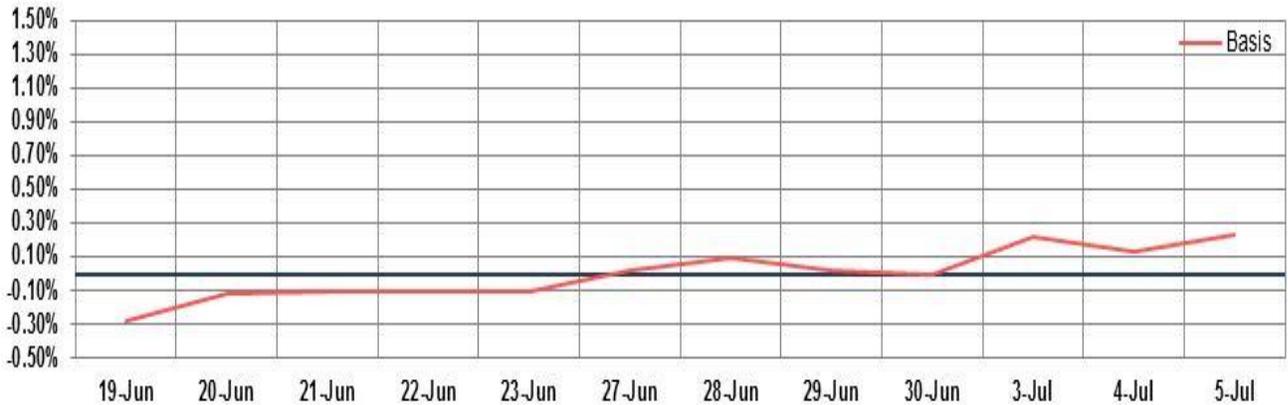
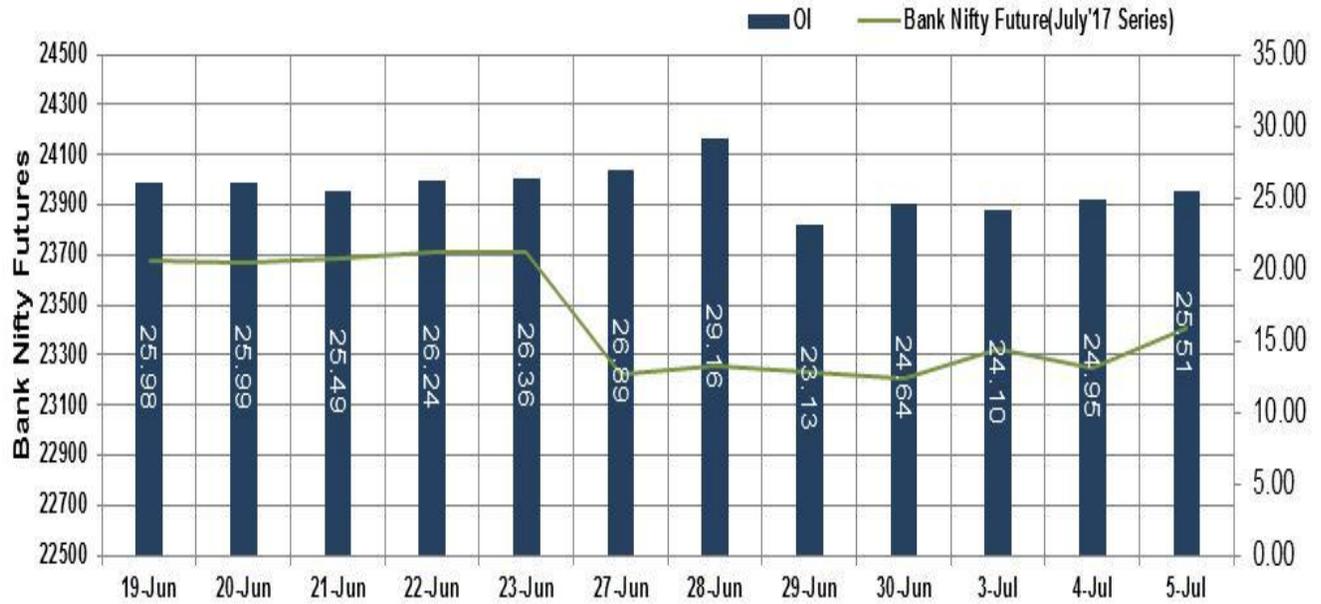
Market TO	Current	Previous	Net%
BSE CASH	3140	3840	(18)
NSE CASH	22045	21914	1
NSE FO	470334	422588	11

FII Derivatives	Buy	Sell	Net
Ind. Futures	1209	1045	164
Ind. Options	37326	36869	457
Stk. Futures	6619	5854	765
Stk. Options	3501	3465	36

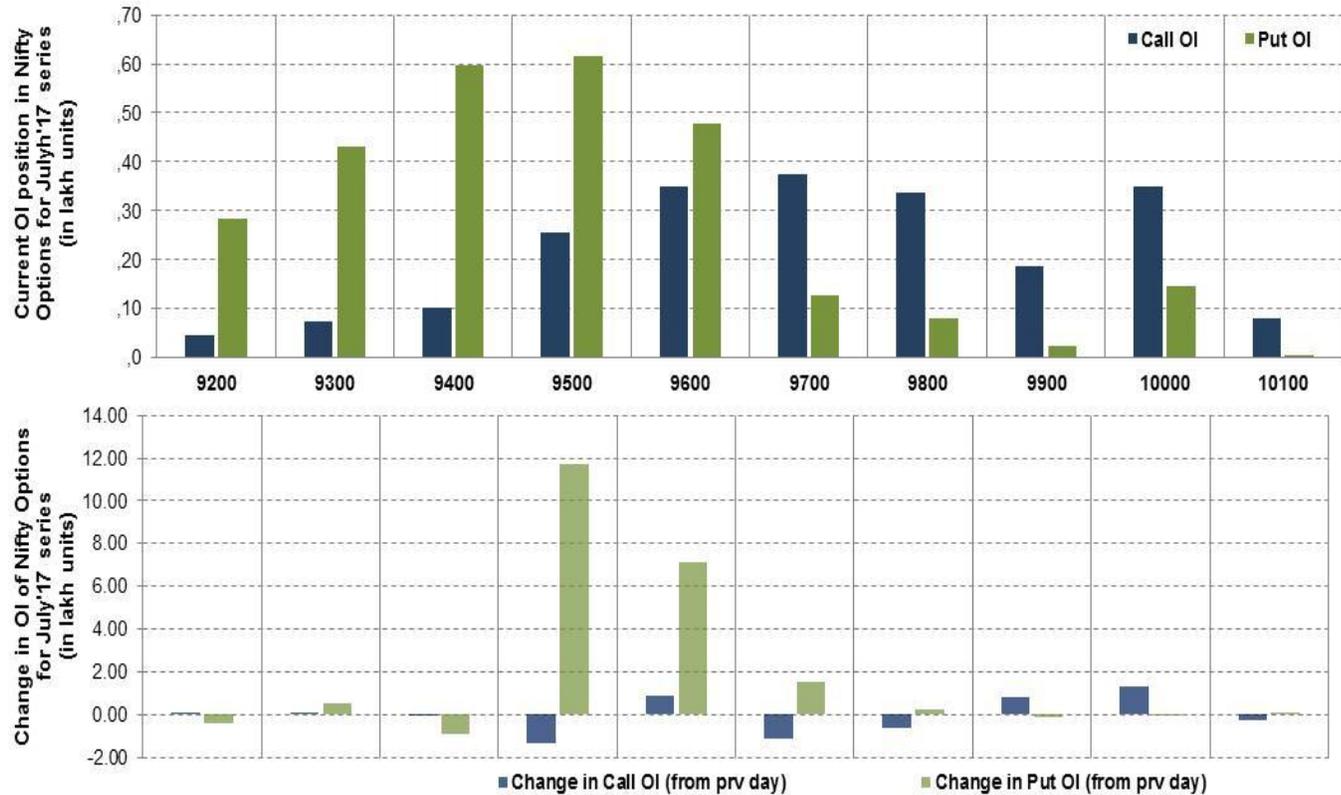
Nifty Futures



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 a reduction of 0.11 million in open interest.
- Among Nifty puts, 9,500 SP from the July month expiry was the most active put with an addition of 1.17 million open interests.
- The maximum OI outstanding for Calls was at 9,700 SP (3.75mn) and that for Puts was at 9,500 SP (6.16mn).

Nifty Technical & Indices Levels

1-Nifty 50 - 05/07/17
Avg Avg



Nifty Cash prices have settled at 9637.6 up by 0.25% from its previous close. On the upper side it has resistance of 9700 and 9550 levels, while lower side it has support of 9600 and 9550 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
TATACHEM	2,788,500	3,570,000	28.03	648.95	3.52
ICICIPRULI	1,024,400	1,246,700	21.70	494.60	1.13
IBREALEST	32,890,000	39,590,000	20.37	210.85	6.49
NESTLEIND	71,300	83,300	16.83	6958.95	1.08
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
AMBUJACEM	12,202,500	11,682,500	-4.26	254.20	1.76
JPASSOCIAT	181,696,000	172,992,000	-4.79	21.10	7.38
TORNTPOWER	3,300,000	3,129,000	-5.18	190.05	2.92
MINDTREE	3,498,000	3,308,400	-5.42	535.85	1.08
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
MOTHERSUMI	7,075,000	10,957,500	54.88	307.20	-33.03
PVR	377,200	442,400	17.29	1415.65	-1.12
INDIANB	3,386,000	3,806,000	12.40	282.00	-0.86
MANAPPURAM	6,390,000	7,152,000	11.92	97.90	-0.15
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
STAR	2,366,500	2,332,000	-1.46	981.75	-0.62
WOCKPHARMA	3,860,800	3,789,600	-1.84	599.10	-0.34
RECLTD	38,664,000	37,554,000	-2.87	173.05	-0.12
BATAINDIA	4,915,900	4,741,000	-3.56	569.15	-1.12

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