

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	9786	9747	9767	9798	9818	9850	Sell	Buy	Buy
Sensex	31747	31617	31682	31784	31849	31950	Sell	Buy	Buy
Nifty Futures	9787	9751	9769	9799	9817	9847	Sell	Buy	Buy
Bank Nifty	23585	23435	23510	23627	23702	23819	Sell	Buy	Sell
CNX IT	10430	10180	10305	10458	10584	10737	Sell	Buy	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	31747.1	31.45	0.10
NIFTY	9786.05	15.00	0.15
MIDCAP	14923.1	-118.5	-0.79
SMLCAP	15806.4	-92.69	-0.58
BSEFMC	10638.7	-46.9	-0.44
AUTO	24152.2	192.1	0.80
POWER	2259.1	5.48	0.24
REALTY	2143.1	-33.91	-1.56
BSE IT	10163.7	91.78	0.91
BANKEK	26667.4	-110.5	-0.41
OILGAS	13646.1	26.85	0.20
METAL	11860.0	-69.76	-0.58

Currency Futures	Close	Pre. Pts	% Chg
27-July-17 EUR-INR	73.85	73.73	0.14
27-July-17 USD-INR	64.72	64.68	0.05
27-July-17 GBP-INR	83.62	83.40	0.25
27-July-17 JPY-INR	56.71	56.73	-0.03

Advance/ Decline	Adv	Dec	Un Ch.
NSE	647	1048	79
BSE	1166	1564	148

FII/DII Capital Mkt*	Buy	Sell	Net
FII	5717	5535	182
DII	3395	3059	336

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity benchmarks, paring most of their early gains, managed to settle at new all time closing highs with modest gains on Tuesday. Markets started the day on optimistic note and extended their northward journey to attain crucial 31,800 (Sensex) and 9,800 (Nifty) bastions, as investors expect inflation for the month of June to be at record low which could lead to a rate cut in the next monetary policy review. According to a private report, easing further from May's 2.18%, Consumer price inflation (CPI) for June is predicted to cool to 1.70%, below the RBI's medium-term target of 4% for the eighth successive month. The CPI is slated to be announced tomorrow. Traders also took some encouragement with India Meteorological Department's (IMD's) statement that the seasonal monsoon rains have covered most of India and the amount of precipitation so far is within expectations, raising hopes for higher farm output after increased sowing of rice and soybean crops.

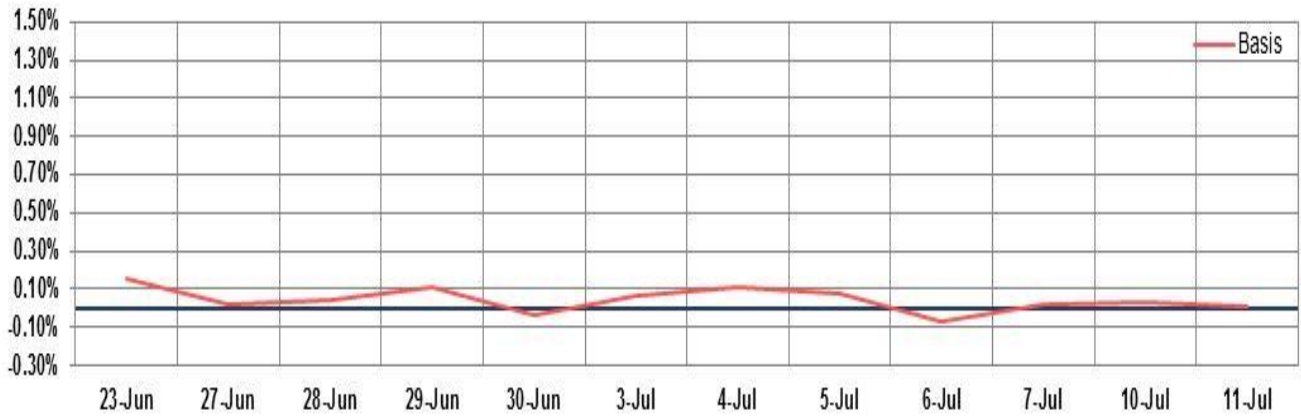
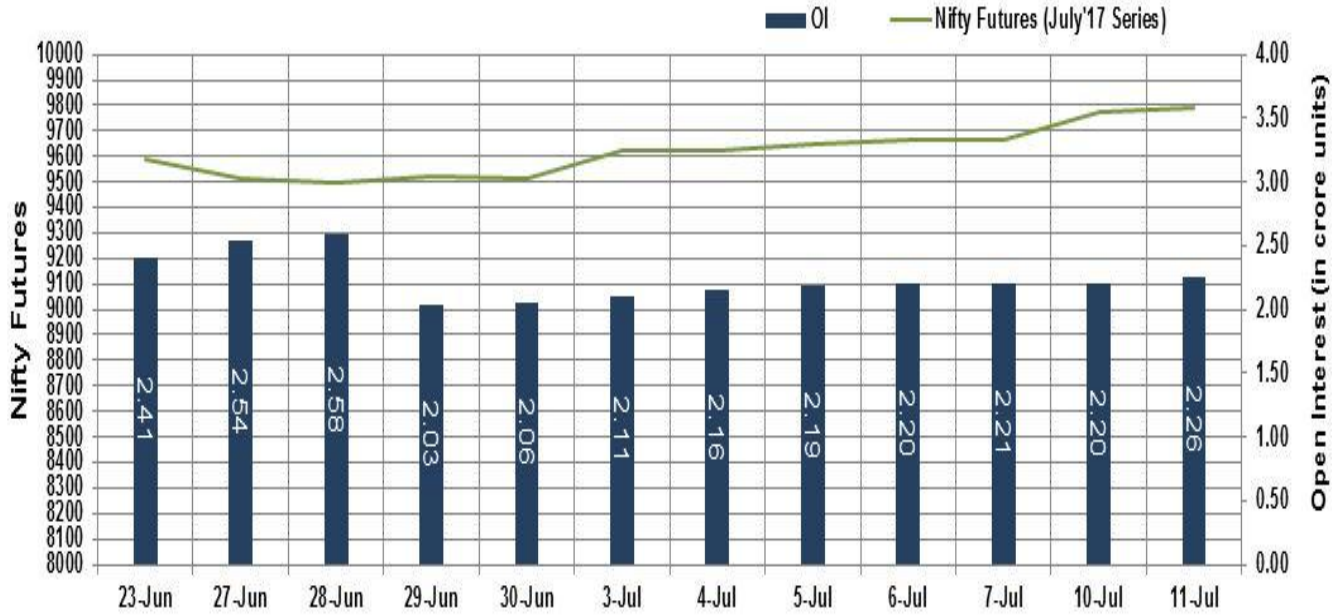
Weak opening in European counters too dampened sentiments, as markets kept an eye out for appearances from central bank members on both sides of the Atlantic. However, Asian markets ended mostly in green on Tuesday, as investors awaited testimony from Federal Reserve Chair Janet Yellen for clues on when the central bank would tighten US monetary policy.

Market Turnover & FII Derivative Data

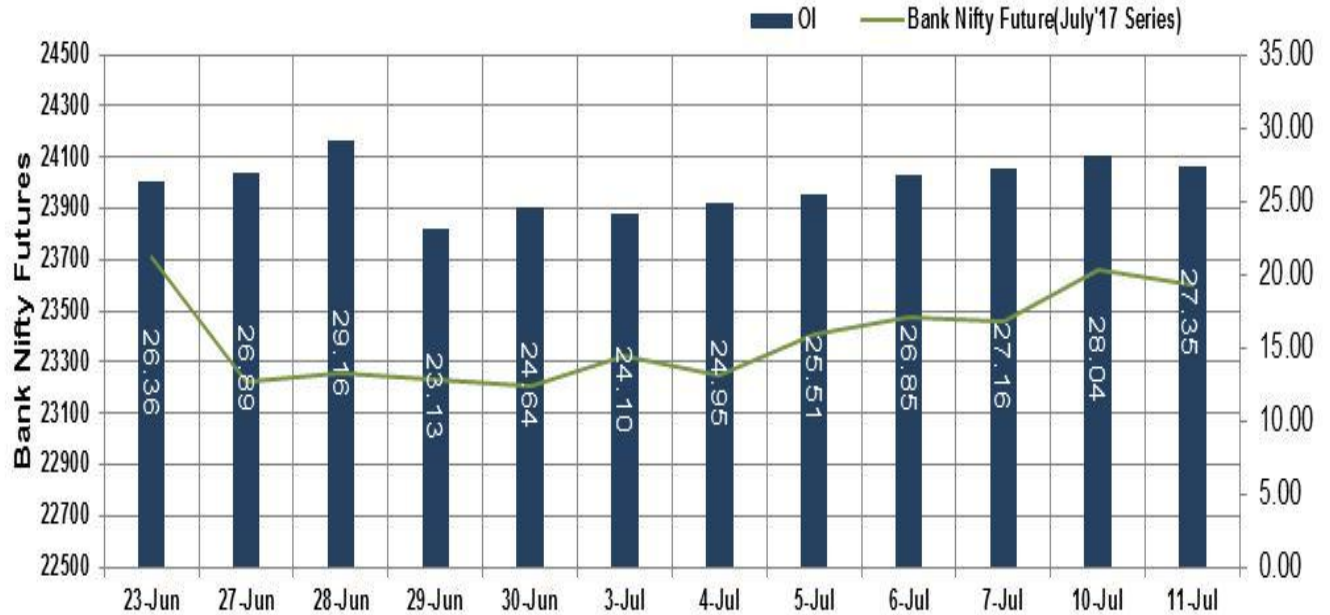
Market TO	Current	Previous	Net%
BSE CASH	4488	9919	(55)
NSE CASH	26457	6256	323
NSE FO	468724	333398	41

FII Derivatives	Buy	Sell	Net
Ind. Futures	1639	1546	94
Ind. Options	40584	39718	866
Stk. Futures	8964	7890	1073
Stk. Options	5457	5405	52

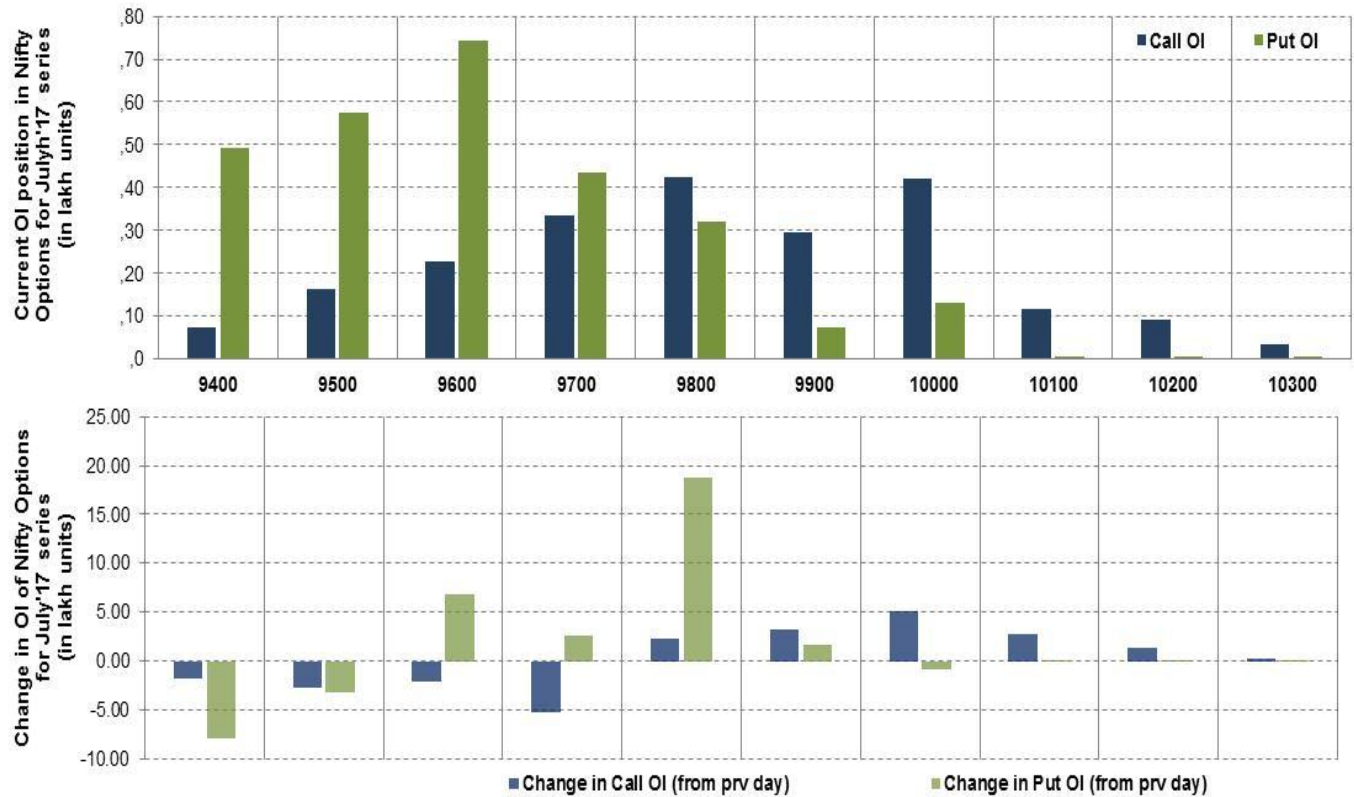
Nifty Futures



Bank Nifty Futures



Nifty Options

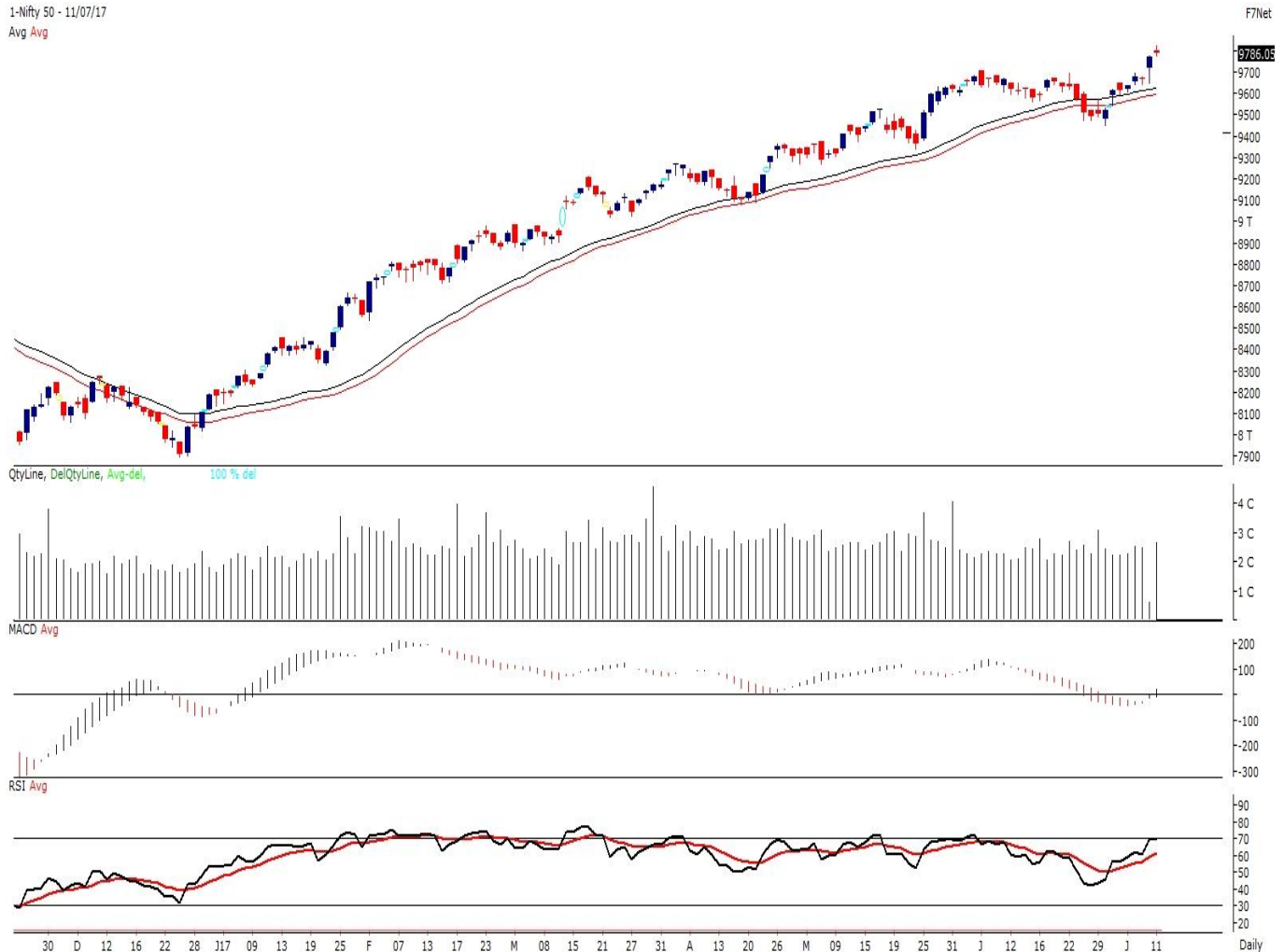


Note – Change in OI of Nifty Options refers to change from previous trading day
 Source-NSE, SIHL Derivatives Research (Institutional Equities)

- Among Nifty calls 9,800 SP from the July month expiry was the most active call with an addition of 0.23 million in open interest.
- Among Nifty puts, 9,600 SP from the July month expiry was the most active put with an addition of 0.69 million open interests.
- The maximum OI outstanding for Calls was at 9,800 SP (4.24mn) and that for Puts was at 9,600 SP (7.42mn).

Nifty Technical & Indices Levels

1-Nifty 50 - 11/07/17
 Avg Avg



Nifty Cash prices have settled at 9786.05 up by 0.15% from its previous close. On the upper side it has resistance of 9850 and 9900 levels, while lower side it has support of 9750 and 9700 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
NIITTECH	700,500	964,500	37.69	587.00	3.91
MGL	439,200	501,000	14.07	988.15	0.54
TORNTPHARM	282,000	310,800	10.21	1329.65	2.49
BPCL	11,276,400	12,064,800	6.99	677.50	1.77
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
BAJAJ-AUTO	1,607,750	1,525,250	-5.13	2796.15	1.89
BERGEPAIN	1,111,000	1,053,800	-5.15	253.65	1.30
HINDZINC	14,688,000	13,840,000	-5.77	271.50	0.91
GODREJIND	1,737,000	1,636,500	-5.79	674.25	1.19
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
AJANTPHARM	407,600	604,400	48.28	1506.05	-2.67
HINDPETRO	20,044,500	29,460,380	46.97	342.15	-33.34
AMARAJABAT	1,327,200	1,567,800	18.13	854.80	-1.89
LICHSGFIN	4,041,400	4,754,200	17.64	728.70	-2.49
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
IBREALEST	33,250,000	31,450,000	-5.41	203.00	-4.54
BHARATFIN	15,054,000	14,130,000	-6.14	752.10	-2.05
PNB	43,218,000	40,498,500	-6.29	149.70	-2.38
BHARTIARTL	32,553,300	30,261,700	-7.04	395.60	-2.75

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