

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	9892	9837	9864	9881	9908	9925	Buy	Buy	Buy
Sensex	32037	31808	31923	32007	32122	32206	Buy	Buy	Buy
Nifty Futures	9888	9844	9866	9879	9901	9915	Buy	Buy	Buy
Bank Nifty	23889	23752	23820	23879	23947	24006	Buy	Buy	Sell
CNX IT	10441	10343	10392	10444	10492	10544	Sell	Buy	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	32037.4	232.5	0.73
NIFTY	9891.7	75.60	0.77
MIDCAP	15153.5	69.2	0.46
SMLCAP	15963.6	66.56	0.42
BSEFMC	10829.7	168.4	1.58
AUTO	24282.2	61.49	0.25
POWER	2279.4	9.81	0.43
REALTY	21512	6.11	0.28
BSE IT	10148.3	23.34	0.23
BANKEX	27046.6	244.5	0.91
OILGAS	13816.0	-40.03	-0.29
METAL	12005.4	92.96	0.78

Currency Futures	Close	Pre. Pts	% Chg
27-July-17 EUR-INR	73.59	74.15	-0.80
27-July-17 USD-INR	64.55	64.67	-0.22
27-July-17 GBP-INR	83.44	83.28	0.18
27-July-17 JPY-INR	57.13	57.04	0.11

Advance/ Decline	Adv	Dec	Un Ch.
NSE	840	843	81
BSE	1278	1455	152

FII/DII Capital Mkt*	Buy	Sell	Net
FII	5331	5390	(59)
DII	3269	2990	279

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Bulls tightened their grip on Dalal Street, with frontline gauges extending their record hitting streak for fourth straight session with Sensex conquering 32,000 mark, while Nifty settled just shy of 9,900 mark. Sentiments remained up-beat throughout the session and markets traded with traction, as tepid data of industrial output coupled with record low inflation figures have rekindled hopes of a rate cut when the RBI reviews its monetary policy on August 2. Industrial output growth of India slowed down to 1.7% in the month of May 2017, as compared to 8% in the same month last year and 3.1% in April 2017, mainly due to poor performance of mining and manufacturing, while India's retail inflation hit a record low of 1.54% in June 2017, down from 2.18% in May and 5.77% in June last year. June's retail inflation was lowest since the government began issuing data based on the consumer price index (CPI) in 2012.

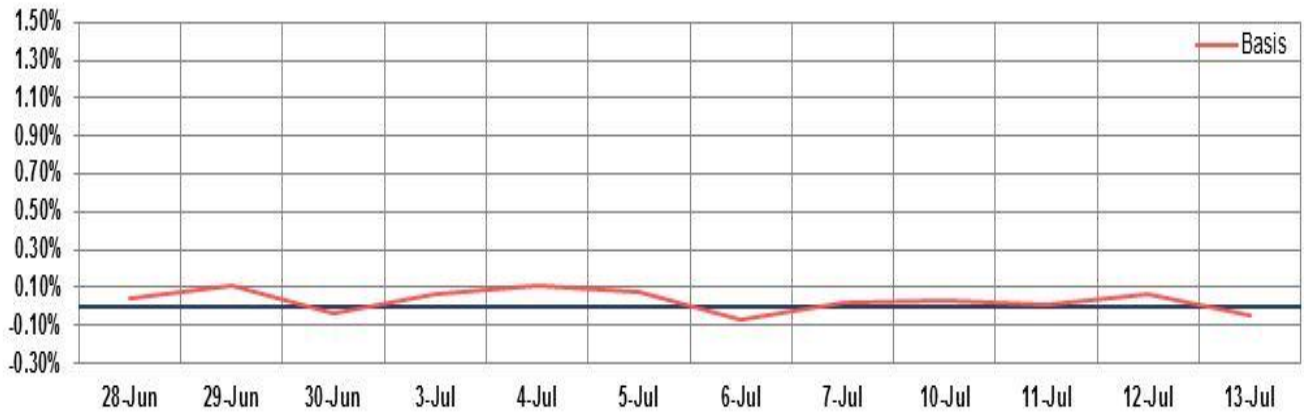
Some support to the markets also came with rating agency Fitch's report that the global sovereign credit cycle is likely to turn less negative in 2017 as the global GDP growth forecast for 2017 and 2018 had improved. Traders also took some encouragement with report that India's overseas shipments to top 10 destinations worldwide which include the countries like US, Japan, Hong Kong and UAE have gained strength in the passing financial year.

Market Turnover & FII Derivative Data

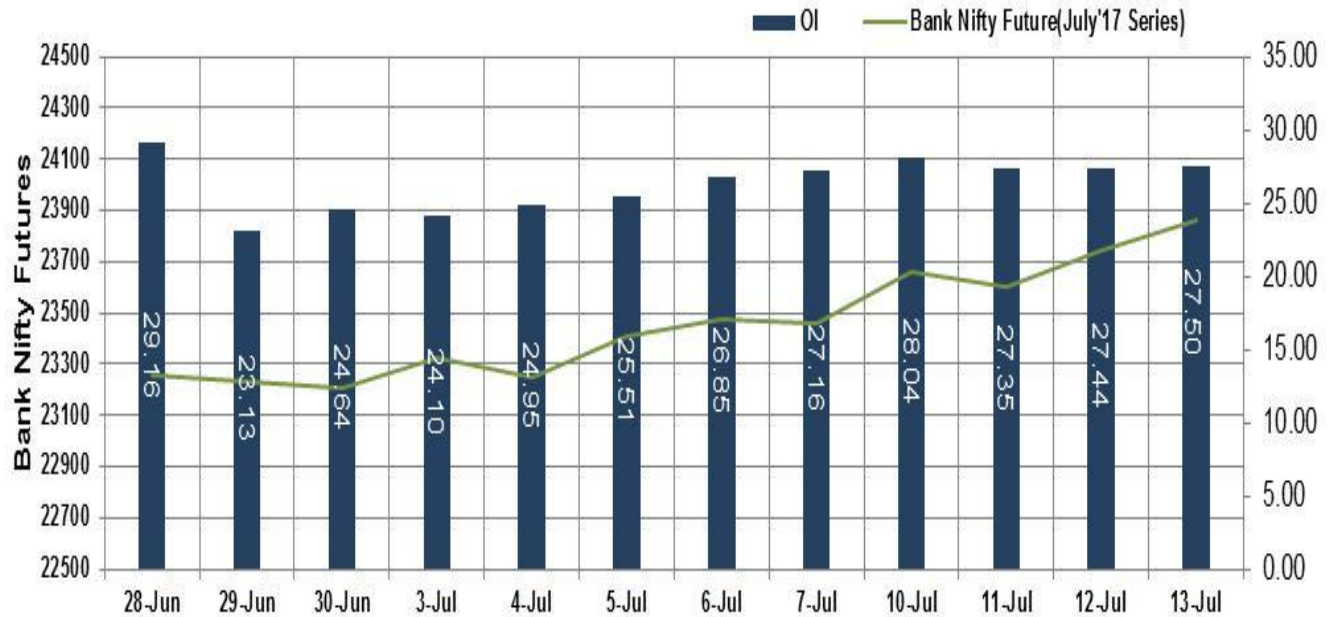
Market TO	Current	Previous	Net%
BSE CASH	4341	3748	16
NSE CASH	28367	25077	13
NSE FO	1004539	554923	81

FII Derivatives	Buy	Sell	Net
Ind. Futures	1693	2314	(620)
Ind. Options	60536	58172	2364
Stk. Futures	7946	6755	1192
Stk. Options	5501	5481	21

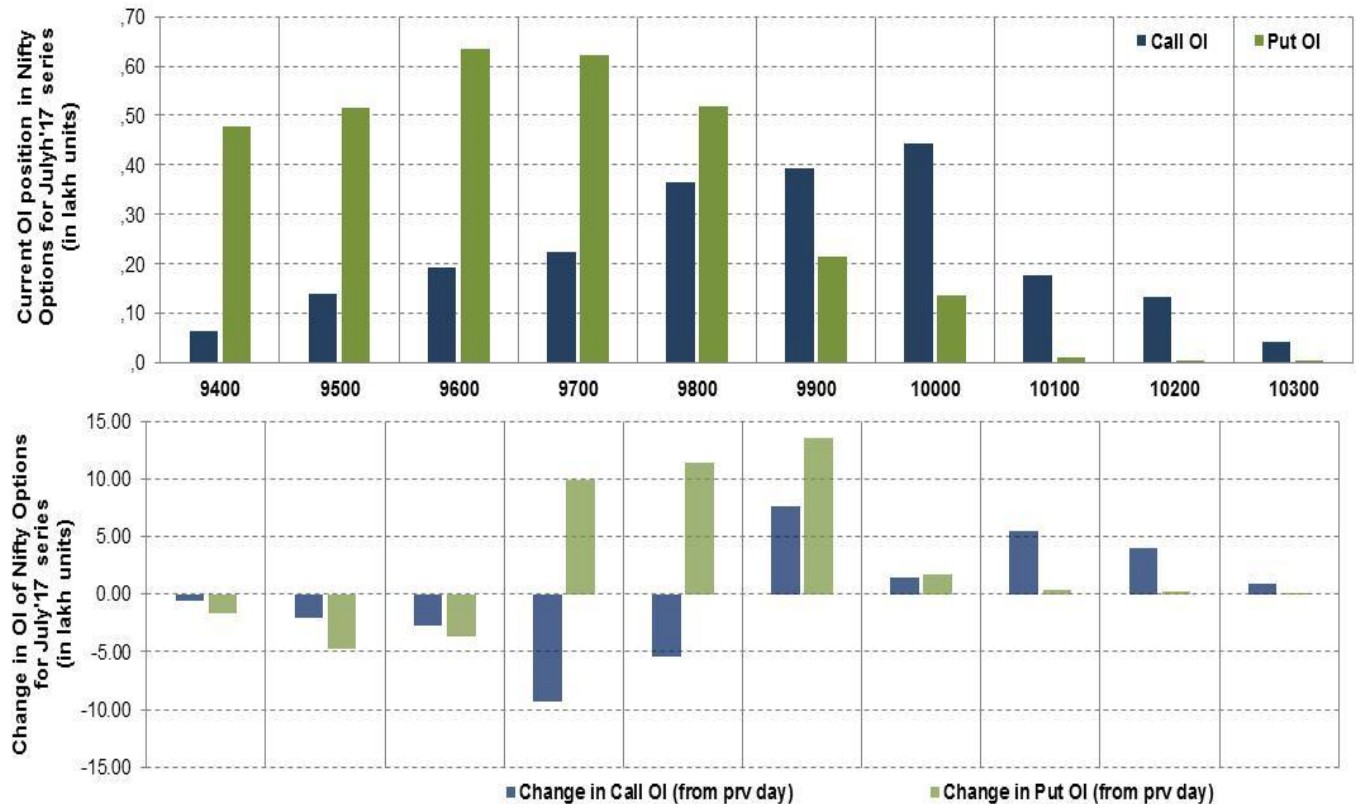
Nifty Futures



Bank Nifty Futures



Nifty Options

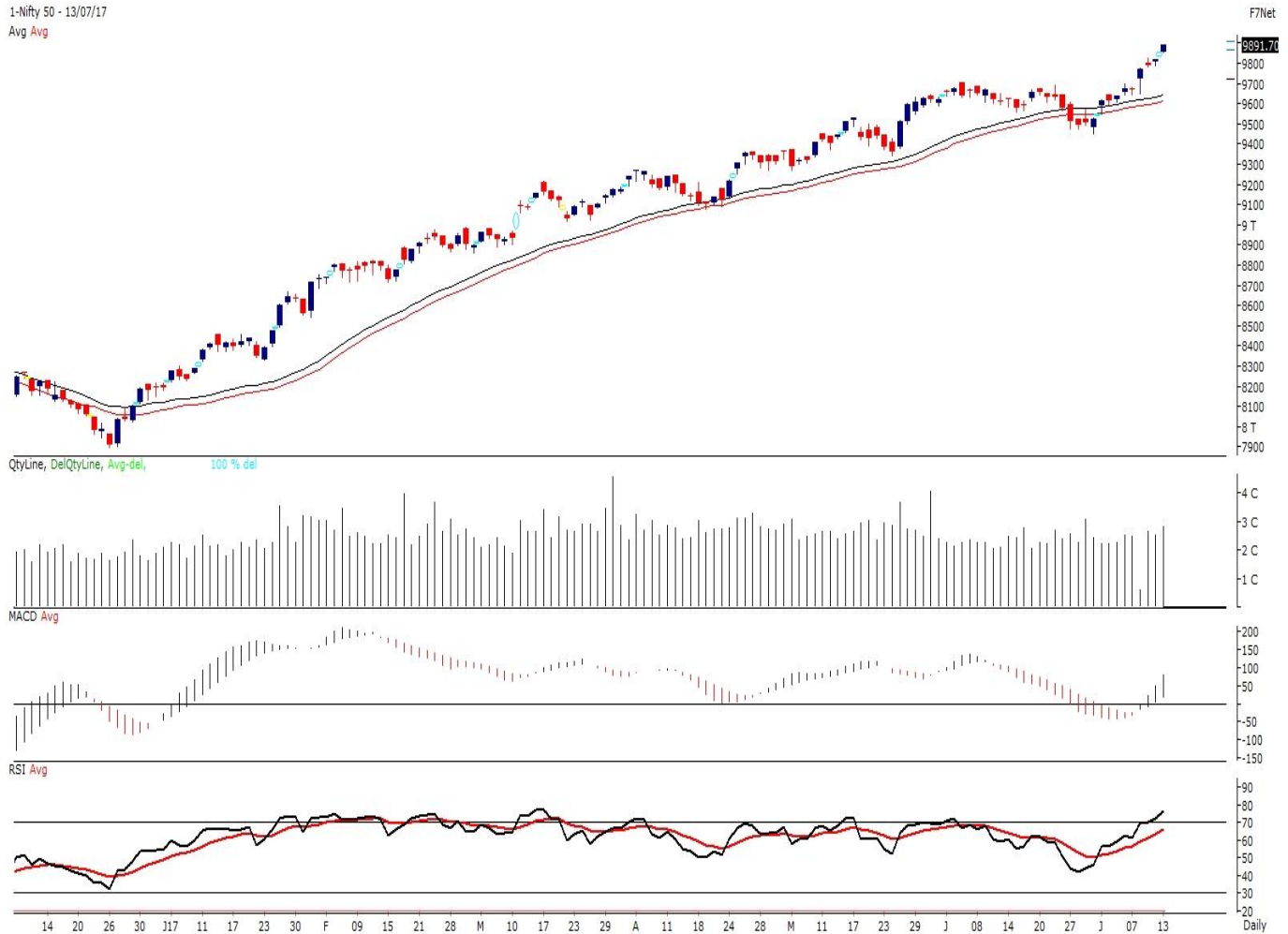


Note – Change in OI of Nifty Options refers to change from previous trading day
 Source-NSE, SIHL Derivatives Research (Institutional Equities)

- Among Nifty calls 10,000 SP from the July month expiry was the most active call with an addition of 0.14 million in open interest.
- Among Nifty puts, 9,600 SP from the July month expiry was the most active put with a reduction of 0.37 million open interests.
- The maximum OI outstanding for Calls was at 10,000 SP (4.45mn) and that for Puts was at 9,600 SP (6.34mn).

Nifty Technical & Indices Levels

1-Nifty 50 - 13/07/17
 Avg Avg



Nifty Cash prices have settled at 9891.7 up by 0.77% from its previous close. On the upper side it has resistance of 9950 and 10000 levels, while lower side it has support of 9850 and 9800 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
CHOLAFIN	456,500	629,500	37.90	1170.50	4.93
UJJIVAN	6,184,800	8,208,000	32.71	351.55	5.07
GODFRYPHLP	698,000	839,500	20.27	1279.65	1.58
NATIONALUM	6,568,000	7,872,000	19.85	72.95	6.96
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
IDEA	64,449,000	60,648,000	-5.90	87.85	2.27
BAJFINANCE	3,356,000	3,147,500	-6.21	1485.75	2.79
PAGEIND	47,000	43,350	-7.77	16843.30	0.84
EQUITAS	10,006,400	8,758,400	-12.47	170.45	0.89
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
BPCL	11,910,000	17,951,400	50.73	459.55	-32.96
LT	8,663,000	12,984,000	49.88	1175.95	-32.53
NESTLEIND	89,200	98,400	10.31	6809.80	-0.40
RDEL	12,816,000	14,067,000	9.76	61.40	-2.46
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
BERGEPAIN	1,067,000	1,012,000	-5.15	254.20	-0.61
BIOCON	13,087,800	12,357,000	-5.58	367.10	-0.10
TORNTPHARM	281,600	259,600	-7.81	1285.10	-1.98
HEXAWARE	2,409,000	2,184,000	-9.34	247.20	-2.37

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