

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	9827	9742	9784	9835	9878	9928	Sell	Buy	Buy
Sensex	31711	31465	31588	31750	31873	32035	Sell	Buy	Buy
Nifty Futures	9846	9788	9817	9861	9890	9934	Sell	Buy	Buy
Bank Nifty	24022	23832	23927	24037	24132	24243	Sell	Buy	Buy
CNX IT	10493	10365	10429	10519	10583	10673	Sell	Buy	Buy

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	31710.9	-363.7	-1.13
NIFTY	9827.2	-88.8	-0.90
MIDCAP	15106.8	-90.6	-0.60
SMLCAP	15817.6	-92.48	-0.58
BSEFMC	9993.9	-651.9	-6.12
AUTO	24350.1	47.97	0.20
POWER	2280.1	-13.7	-0.60
REALTY	2142.0	-23.76	-1.10
BSE IT	10171.4	24.24	0.24
BANSEX	27203.4	-12.42	-0.05
OILGAS	13838.8	-109.8	-0.79
METAL	12064.5	-14.43	-0.12

Currency Futures	Close	Pre. Pts	% Chg
27-July-17 EUR-INR	74.40	73.70	0.66
27-July-17 USD-INR	64.41	64.53	-0.06
27-July-17 GBP-INR	83.85	83.76	-0.42
27-July-17 JPY-INR	57.44	57.09	0.18

Advance/ Decline	Adv	Dec	Un Ch.
NSE	594	1102	77
BSE	998	1691	146

FII/DII Capital Mkt*	Buy	Sell	Net
FII	6676	6359	317
DII	3017	3992	(975)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Tuesday turned out to be a daunting session of trade for Indian equity benchmarks where frontline gauges ended with a cut of around a percent, breaching their crucial 31,800 (Sensex) and 9,850 (Nifty) levels, as market participants opted to book profit at record levels. Markets started the session on pessimistic note, as traders remained concern with the industry body Associated Chambers of Commerce & Industry of India's (ASSOCHAM) latest report stating that the inflation outlook is expected to remain quite muted at least till festival season of Durga Puja and Diwali. Adding to the pessimism, a private report showed that India's Current Account Deficit (CAD) is likely to widen to 1.3% of GDP in 2017 from 0.6% in 2016, largely owing to stronger domestic growth in the second half of this year. The report highlighted that the import demand is expected to resume once GST disruptions settle down after July. The report said lower commodity prices and adverse base effects will continue to cap the year-on-year growth rates in second half of 2017, partly offsetting the continued recovery in advanced economies.

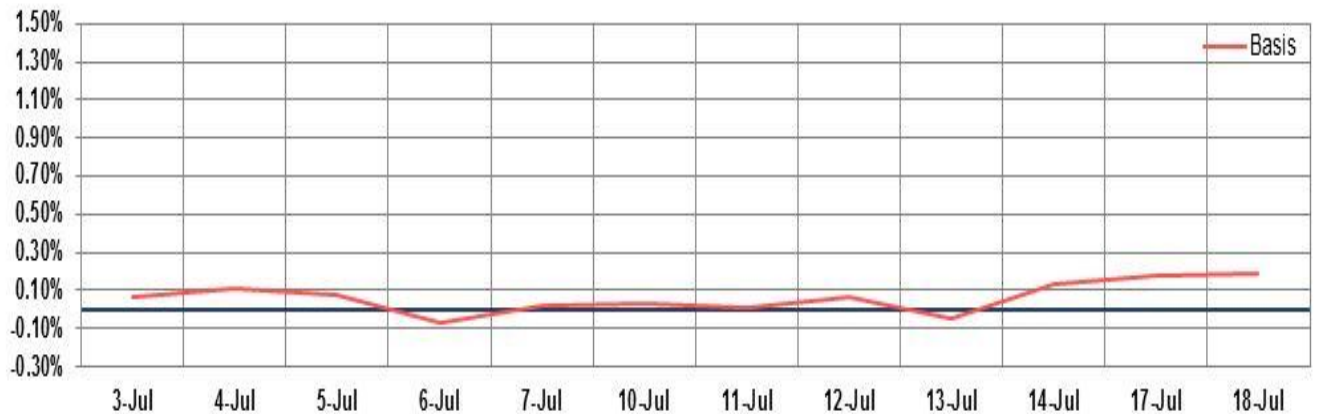
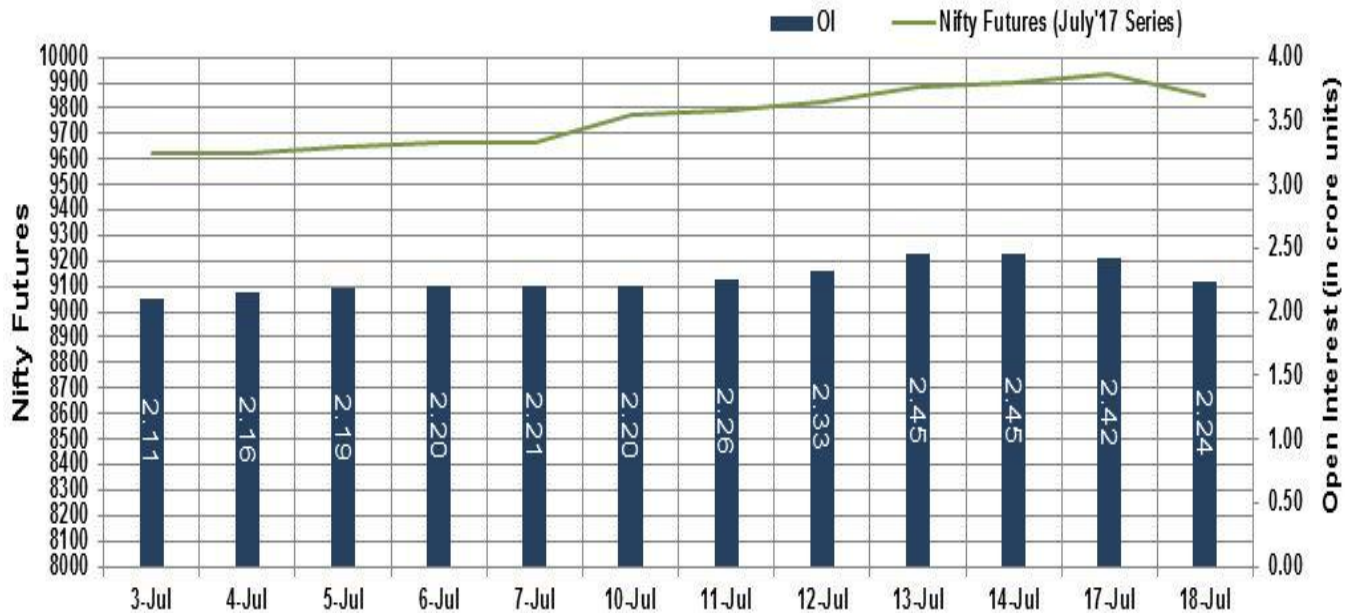
Besides, some concerns also spread among the investors with Fitch Ratings' latest report that new indirect tax regime GST will have a negative impact on oil and gas, and SME sectors. Investors shrugged off private survey stating that Indian CEOs are confident about the growth prospects of the country over the next three years, compared to that of global economy.

Market Turnover & FII Derivative Data

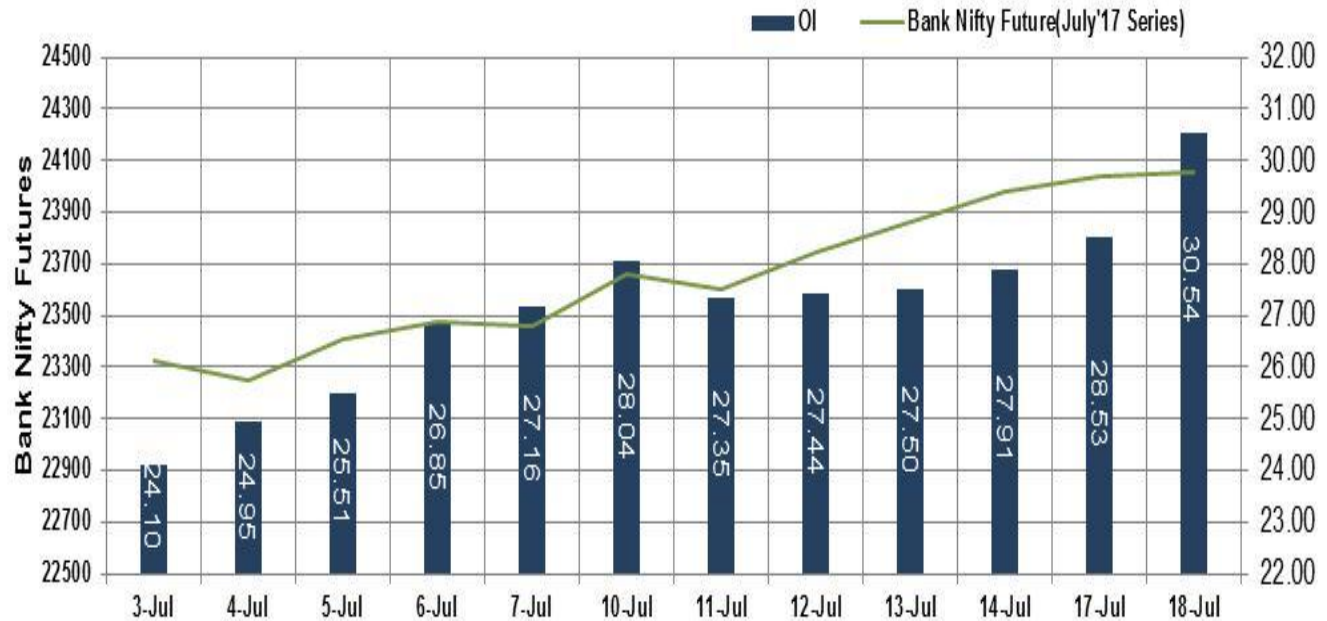
Market TO	Current	Previous	Net%
BSE CASH	3854	3550	9
NSE CASH	28777	24498	17
NSE FO	575904	373908	54

FII Derivatives	Buy	Sell	Net
Ind. Futures	1934	1608	325
Ind. Options	53482	52886	597
Stk. Futures	8250	9621	(1372)
Stk. Options	7014	7211	(196)

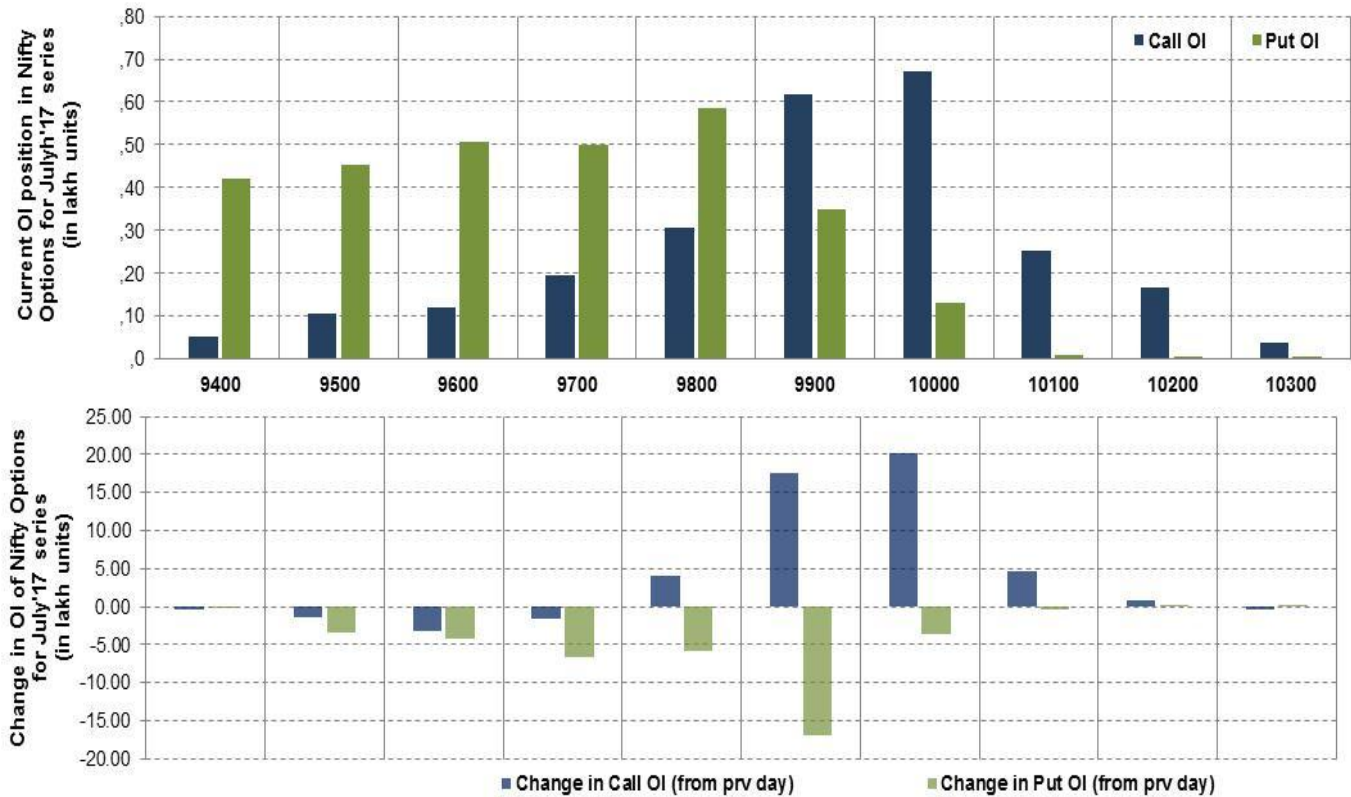
Nifty Futures



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 2.02 million in open interest.
- Among Nifty puts, 9,800 SP from the July month expiry was the most active put with a reduction of 0.59 million open interests.
- The maximum OI outstanding for Calls was at 10,000 SP (6.72mn) and that for Puts was at 9,800 SP (5.86mn).

Nifty Technical & Indices Levels

1-Nifty 50 - 18/07/17
Avg Avg



Nifty Cash prices have settled at 9827.15 down by 0.90% from its previous close. On the upper side it has resistance of 9900 and 9950 levels, while lower side it has support of 9800 and 9750 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
PCJEWELLER	4,872,000	5,487,000	12.62	251.70	0.52
INDIANB	3,212,000	3,566,000	11.02	319.85	0.50
SINTEX	24,994,500	27,709,120	10.86	33.45	4.21
ICICIPRULI	1,454,700	1,586,000	9.03	478.00	0.59
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
HEROMOTOCO	1,210,000	1,107,000	-8.51	3792.45	0.39
LT	12,417,000	11,340,750	-8.67	1182.25	0.55
OIL	2,907,278	2,578,708	-11.30	277.55	0.95
ACC	1,848,800	1,636,000	-11.51	1752.25	0.47
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
HAVELLS	4,730,000	5,334,000	12.77	459.30	-1.31
MINDTREE	3,739,200	4,071,600	8.89	508.90	-1.41
CHENNPETRO	1,158,000	1,249,500	7.90	384.25	-2.92
GODFRYPHLP	824,500	886,000	7.46	1159.25	-5.56
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
ORIENTBANK	14,940,000	13,380,000	-10.44	150.00	-0.17
RELIANCE	12,679,500	11,344,000	-10.53	1525.45	-1.63
HINDALCO	41,916,000	37,471,000	-10.60	207.45	-0.81
GRASIM	2,930,250	2,546,250	-13.10	1305.35	-0.13

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