

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	9915	9806	9861	9893	9947	9979	Buy	Buy	Buy
Sensex	32029	31713	31871	31967	32124	32220	Buy	Buy	Buy
Nifty Futures	9911	9801	9856	9888	9942	9974	Buy	Buy	Buy
Bank Nifty	24257	23982	24120	24204	24342	24427	Buy	Buy	Buy
CNX IT	10712	10502	10607	10667	10771	10831	Buy	Buy	Buy

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	32028.9	124.5	0.39
NIFTY	9915.25	41.95	0.42
MIDCAP	15185.5	6.26	0.04
SMLCAP	15992.6	-7.25	-0.05
BSEFMC	10102.5	2.06	0.02
AUTO	24373.3	-12.56	-0.05
POWER	2289.7	-9.62	-0.42
REALTY	2160.5	-23.93	-1.10
BSE IT	10322.2	168.2	1.66
BANKEX	27496.1	69.03	0.25
OILGAS	14054.1	138.5	0.99
METAL	12187.5	6.36	0.05

Currency Futures	Close	Pre. Pts	% Chg
27-July-17 EUR-INR	74.96	74.16	1.00
27-July-17 USD-INR	64.35	64.48	-0.19
27-July-17 GBP-INR	83.73	83.49	0.28
27-July-17 JPY-INR	57.67	57.48	0.36

Advance/ Decline	Adv	Dec	Un Ch.
NSE	746	918	85
BSE	1250	1434	134

FII/DII Capital Mkt*	Buy	Sell	Net
FII	5313	5300	13
DII	2720	2572	148

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Buying in final hour of trade helped markets to end the session with gain of around half a percent, with frontline gauges recapturing their crucial 32,000 (Sensex) and 9,900 (Nifty) bastions. Markets started the day on optimistic note with traders taking some encouragement with an Asian Development Bank's (ADB) supplement report stating that India is expected to achieve the projected growth rate of 7.4% in 2017 and further up 7.6% next year on strong consumption demand, with South Asia leading the growth chart in Asia and the Pacific. Upbeat earnings from market heavyweight Reliance Industries too aided sentiments with company reporting a consolidated quarterly net profit increase of 28%, helped by higher-than-expected refining and petrochemicals margins and a one-time gain. Net profit rose to Rs 9,079 crore in the quarter ended June from Rs 7,077 crore a year earlier. Revenue rose to Rs 92,661 crore, an increase of 25.5% from Rs 73,829 crore a year ago.

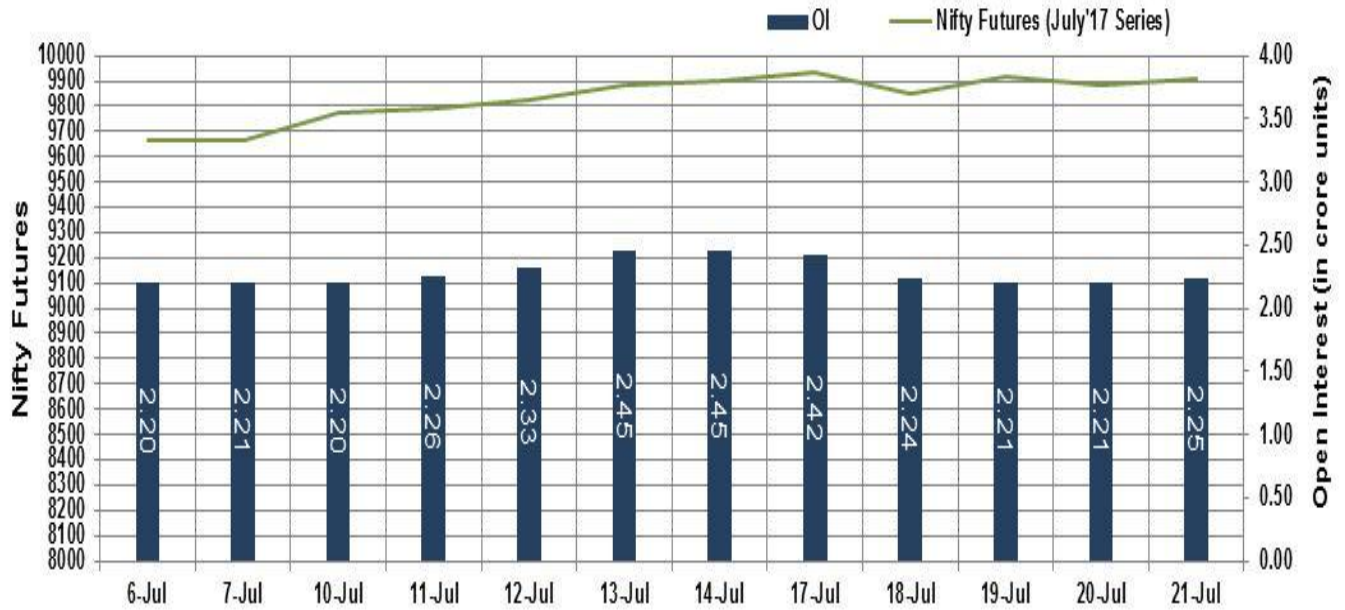
On the global front, European markets were trading mostly in red in early deals, as a fresh flow of corporate earnings failed to change the mood of the previous session, dragged down by the European Central Bank's policy meeting, which pushed the euro close to a two-year high. Asian markets ended mostly in negative terrain on Friday, with Hong Kong's Hang Seng Index closing in red.

Market Turnover & FII Derivative Data

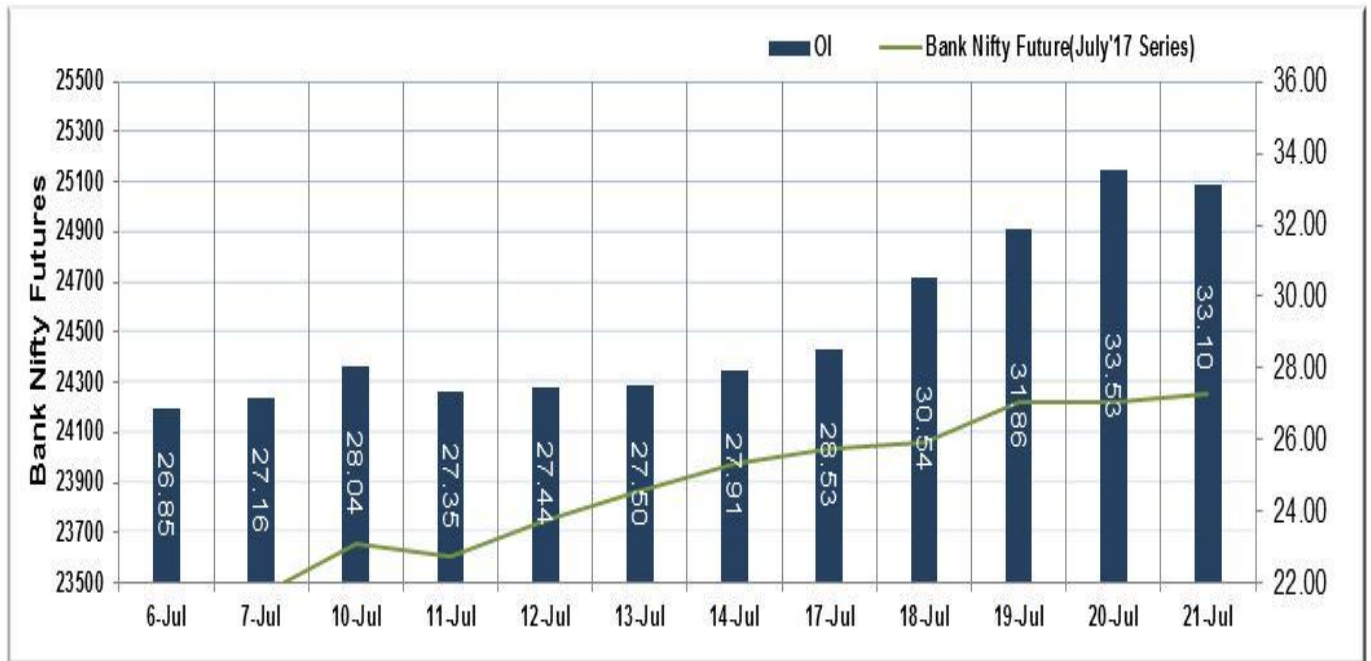
Market TO	Current	Previous	Net%
BSE CASH	4838	3894	24
NSE CASH	29347	25832	14
NSE FO	573583	990733	(42)

FII Derivatives	Buy	Sell	Net
Ind. Futures	1920	1705	215
Ind. Options	49194	52490	(3296)
Stk. Futures	11687	10654	1033
Stk. Options	10926	10976	(50)

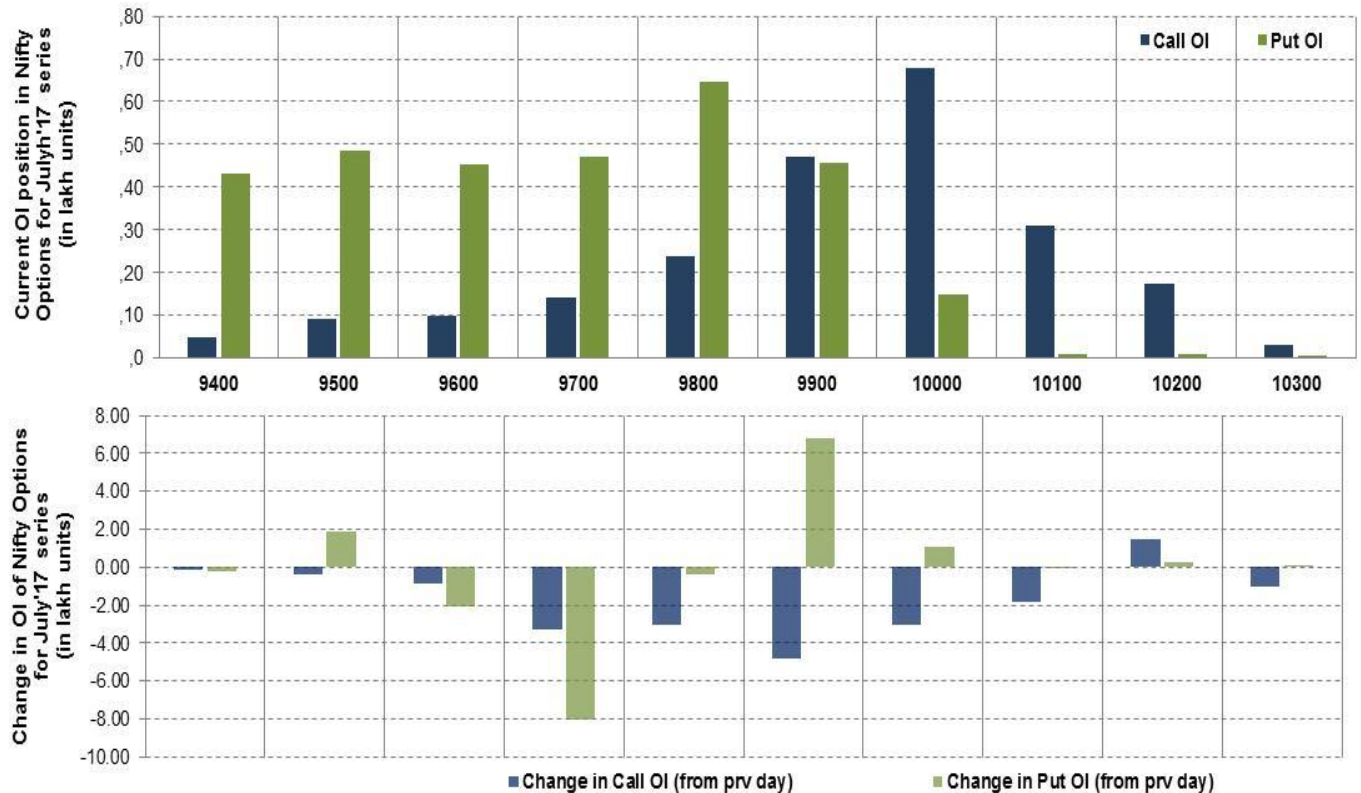
Nifty Futures



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 a reduction of 0.30 million in open interest.
- Among Nifty puts, 9,800 SP from the July month expiry was the most active put with a reduction of 0.03 million open interests.
- The maximum OI outstanding for Calls was at 10,000 SP (6.78mn) and that for Puts was at 9,800 SP (6.46mn).

Nifty Technical & Indices Levels

1-Nifty 50 - 21/07/17
 Avg Avg



Nifty Cash prices have settled at 9915.25 up by 0.42% 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
MANAPPURAM	18,336,000	20,796,000	13.42	105.15	2.99
ICICIPRULI	1,920,100	2,057,900	7.18	465.75	0.71
SREINFRA	5,915,000	6,335,000	7.10	137.30	3.82
MRPL	10,818,000	11,506,500	6.36	121.00	0.92
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
IGL	1,371,150	1,222,650	-10.83	1144.35	1.41
JPASSOCIAT	176,936,000	156,196,000	-11.72	26.50	14.72
CEATLTD	1,568,000	1,362,200	-13.13	1853.55	1.09
CUMMINSIND	489,600	408,000	-16.67	997.50	3.54
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
ASIANPAINT	2,463,600	3,061,800	24.28	1153.70	-0.13
HDIL	31,528,000	34,520,000	9.49	86.60	-2.48
HEXAWARE	2,466,000	2,622,000	6.33	243.60	-0.94
ARVIND	5,134,000	5,404,000	5.26	367.95	-2.81
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
INDIANB	4,014,000	3,502,000	-12.76	329.10	-0.83
DLF	44,365,000	37,945,000	-14.47	196.15	-3.68
CENTURYTEX	7,036,150	5,940,000	-15.58	1149.60	-0.74
SINTEX	26,896,880	22,636,120	-15.84	37.55	-0.92

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