

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	9965	9913	9939	9975	10001	10037	Sell	Buy	Buy
Sensex	32228	32089	32159	32266	32336	32444	Sell	Buy	Buy
Nifty Futures	9974	9929	9951	9973	9995	10017	Buy	Buy	Buy
Bank Nifty	24521	24357	24439	24532	24614	24706	Buy	Buy	Buy
CNX IT	10810	10703	10757	10792	10846	10881	Buy	Buy	Buy

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	32228.3	-17.6	-0.05
NIFTY	9964.55	-1.85	-0.02
MIDCAP	15312.6	86.19	0.57
SMLCAP	16054.3	18.49	0.12
BSEFMC	10165.4	-33.43	-0.33
AUTO	24332.7	-99.62	-0.41
POWER	2288.7	-4.76	-0.21
REALTY	2170.5	14.05	0.65
BSE IT	10457.8	27.75	0.27
BANKEK	27757.0	122.4	0.44
OILGAS	14049.0	-15.13	-0.11
METAL	12290.5	173.3	1.43

Currency Futures	Close	Pre. Pts	% Chg
27-July-17 EUR-INR	75.09	74.95	0.15
27-July-17 USD-INR	64.41	64.37	0.07
27-July-17 GBP-INR	84.01	83.91	0.12
27-July-17 JPY-INR	57.79	58.10	-0.55

Advance/ Decline	Adv	Dec	Un Ch.
NSE	743	949	80
BSE	1200	1492	150

FII/DII Capital Mkt*	Buy	Sell	Net
FII	5604	5333	271
DII	3501	3711	(210)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity benchmarks ended the volatile day of trade with modest cut on Tuesday, as traders opted to remain on sidelines ahead of Fed's two-day meeting starting later in the day to discuss its monetary stance. It turned out to be a historic day of trade for Nifty where it breached the 10,000 mark for the first time in opening trade but soon slipped below the landmark, making the affair a touch-and-go one, as traders opted to book profit at higher level. Sensex too hit another record high of 32,374.30 in initial trade before closing lower by 18 points. However, losses remained capped with commerce and industry minister Nirmala Sitharaman's statement that Foreign Direct Investment (FDI) inflows into the country increased 23 percent in the first two months of the current fiscal from a year ago. The minister said the government has put in place an investor-friendly policy for FDI and except for a small negative list most sectors are open for 100 percent FDI.

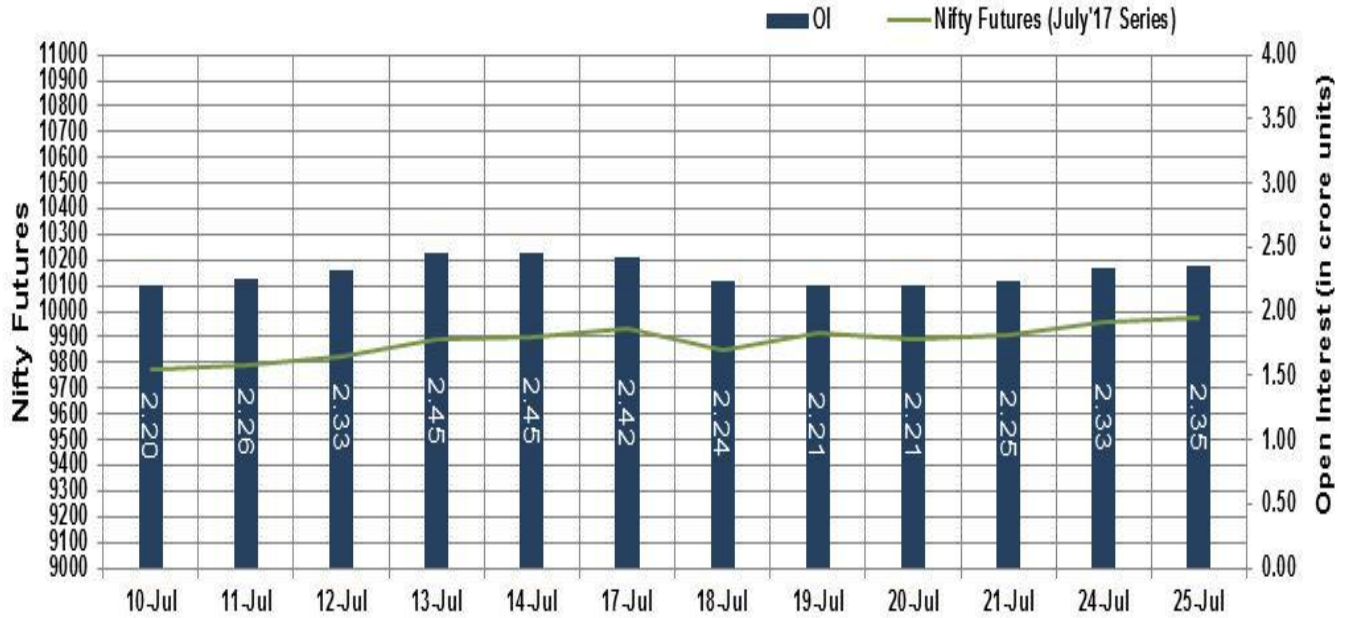
On the global front, European markets were trading in green in early deals, as investors monitored earnings and awaited the start of a two-day policy meeting of the Federal Reserve. Asian markets closed mixed. China's economy is likely to grow at an annual rate of around 6.7 percent in the second half of 2017, slowing slightly from the first half of the year, the State Information Center (SIC) said.

Market Turnover & FII Derivative Data

Market TO	Current	Previous	Net%
BSE CASH	4090	3737	9
NSE CASH	25651	26875	(5)
NSE FO	527501	548766	(4)

FII Derivatives	Buy	Sell	Net
Ind. Futures	3314	4312	(998)
Ind. Options	37552	37032	520
Stk. Futures	18701	18419	282
Stk. Options	6447	6534	(86)

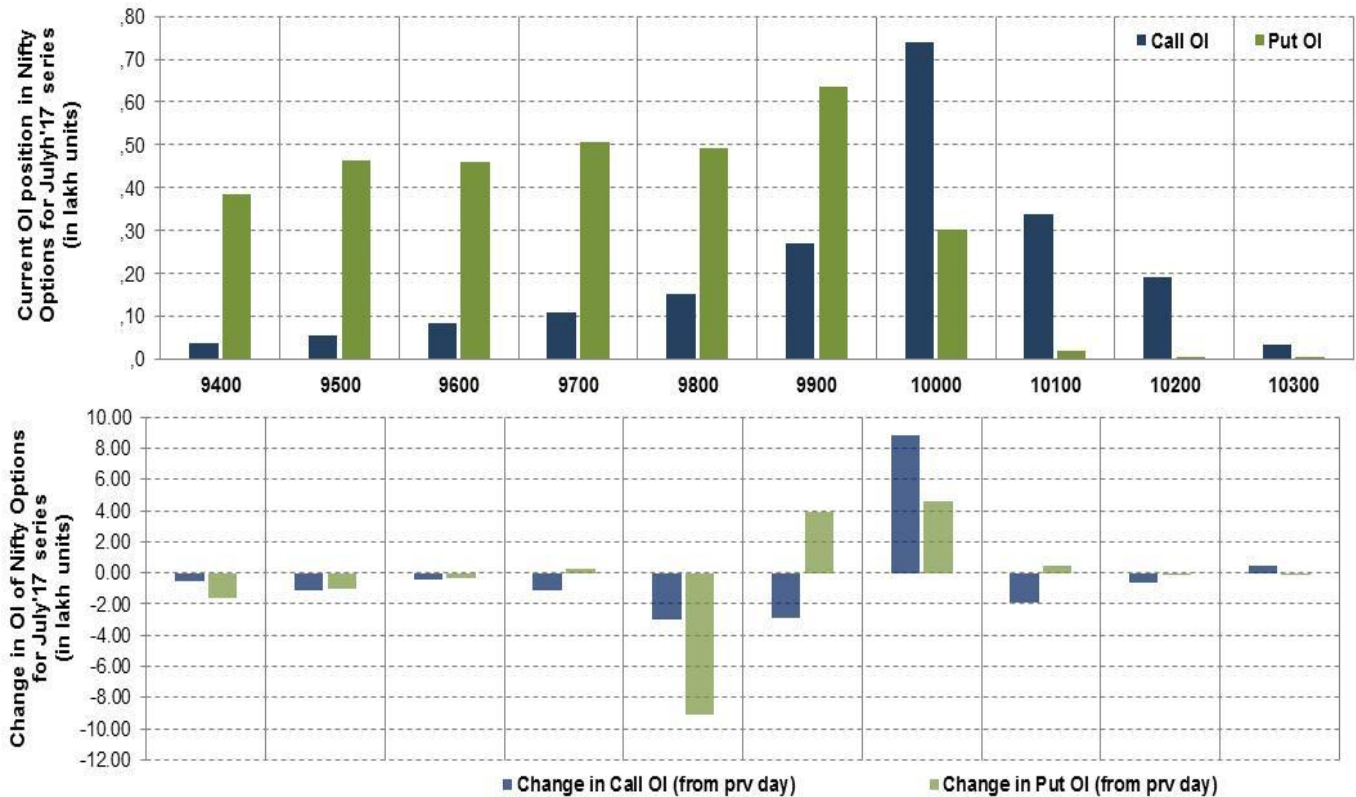
Nifty Futures



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 0.89 million in open interest.
- Among Nifty puts, 9,800 SP from the July month expiry was the most active put with an addition of 0.39 million open interests.
- The maximum OI outstanding for Calls was at 10,000 SP (7.38mn) and that for Puts was at 9,800 SP (6.37mn).

Nifty Technical & Indices Levels

1-Nifty 50 - 25/07/17

Avg Avg



Nifty Cash prices have settled at 9964.55 up by 0.02% from its previous close. On the upper side it has resistance of 10000 and 10050 levels, while lower side it has support of 9900 and 9850 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
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
KAJARIACER	442,400	286,400	-35.26	655.40	0.30
HINDPETRO	21,410,550	13,587,530	-36.54	373.40	0.97
KSCL	3696000	2323500	-37.13	657.45	0.84
TCS	4539000	2848500	-37.24	2578.05	1.70
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
HCLTECH	5,576,200	3,836,700	-31.20	896.45	-0.77
IOC	20,221,500	13,734,000	-32.08	375.20	-0.69
SUNPHARMA	24,584,000	16,678,400	-32.16	566.70	-0.86
NESTLEIND	79,100	52,700	-33.38	6836.50	-0.31

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