

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10077	9991	10034	10060	10103	10129	Buy	Buy	Buy
Sensex	32515	32240	32377	32462	32599	32684	Buy	Buy	Buy
Nifty Futures	10103	10009	10056	10085	10132	10161	Buy	Buy	Buy
Bank Nifty	25104	24694	24899	25033	25238	25373	Buy	Buy	Buy
CNX IT	10756	10567	10662	10732	10826	10897	Buy	Buy	Buy

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	32514.9	205.1	0.63
NIFTY	10077.1	62.60	0.63
MIDCAP	15389.5	60.01	0.39
SMLCAP	16093.5	22.34	0.14
BSEFMC	10093.8	-101.3	-0.99
AUTO	24463.2	120.3	0.49
POWER	2323.6	27.82	1.21
REALTY	2186.3	17.08	0.79
BSE IT	10437.7	76.73	0.74
BANDEX	28386.5	365.1	1.30
OILGAS	14189.9	121.5	0.86
METAL	12425.9	206.2	1.69

Currency Futures	Close	Pre. Pts	% Chg
27-July-17 EUR-INR	75.50	75.50	0.12
27-July-17 USD-INR	64.38	64.38	0.05
27-July-17 GBP-INR	84.34	84.34	-0.32
27-July-17 JPY-INR	57.91	57.91	0.07

Advance/ Decline	Adv	Dec	Un Ch.
NSE	805	889	89
BSE	1266	1429	181

FII/DII Capital Mkt*	Buy	Sell	Net
FII	5485	6682	(1197)
DII	4865	3096	1768

\*NOTE: - FII AND DII data figure is provisional

## Market Commentary

Recovery in last leg of trade helped Indian equity benchmarks to pare most of their early losses, but was not enough to pull indices into green terrain on Friday. Markets went home with modest cut, as traders opted to book profit ahead of Reserve Bank of India's two-day monetary policy meeting, which is set to begin next week on August 1. Domestic bourses made a weak start to the new F&O series with both Nifty and Sensex declining below their crucial 10,000 and 32,300 levels respectively. Traders remained concerned with banking major ICICI reporting an eight percent fall in first quarter profit from a year earlier to Rs 2,049 crore, though the bank said it was optimistic about containing its bad loans after the three months to June saw the smallest rise in soured assets for seven quarters. Markets extended sell-off in afternoon trade and even went to test crucial 9,950 (Nifty) and 32,100 (Sensex) levels, as some anxiety spread among the investors with Niti Aayog chief Amitabh Kant's statement that the government needs to adopt the model of build, operate and transfer (BOT) for infrastructure projects.

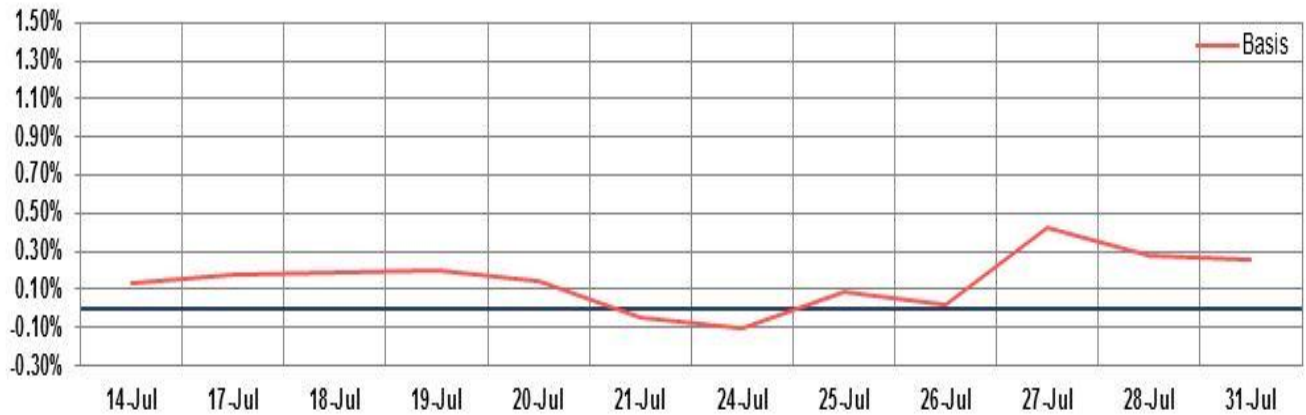
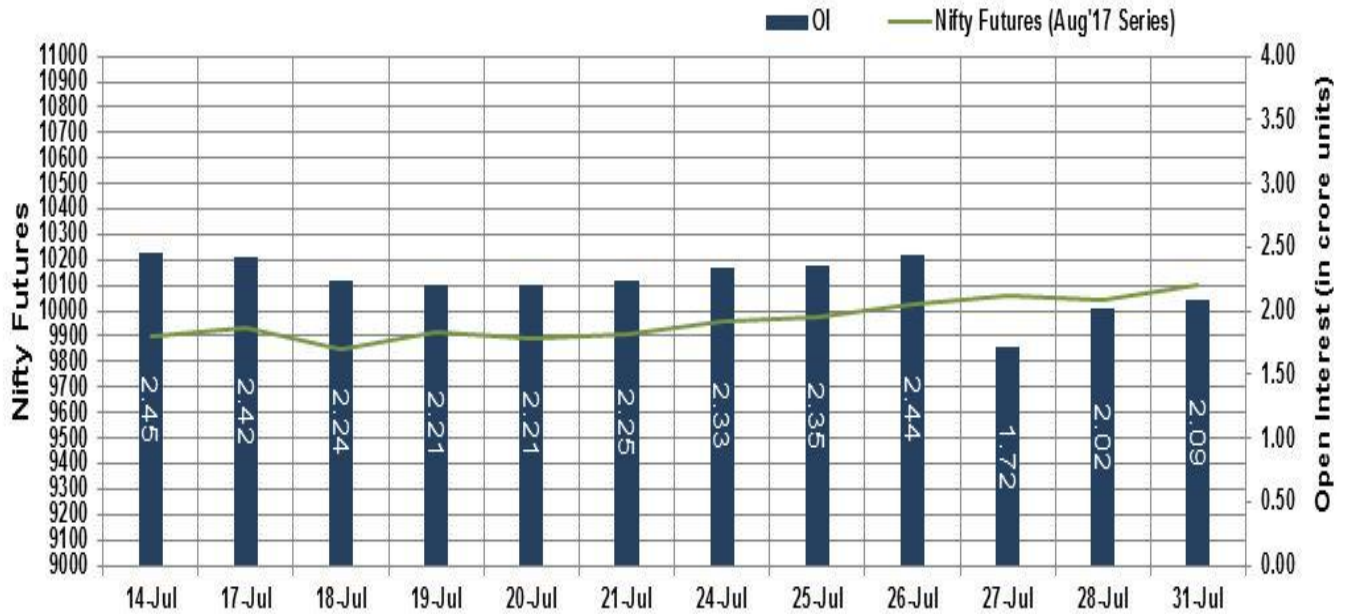
On the global front, European markets were trading in red in early deals, as fresh political tensions in Washington dampened market sentiment. Euro zone economic sentiments rose slightly for a third consecutive month in July to a new 10-year high, against expectations of a dip from June. Asian markets ended mostly in red, as investors looked ahead to more corporate earnings and were cautious on the dollar.

## Market Turnover & FII Derivative Data

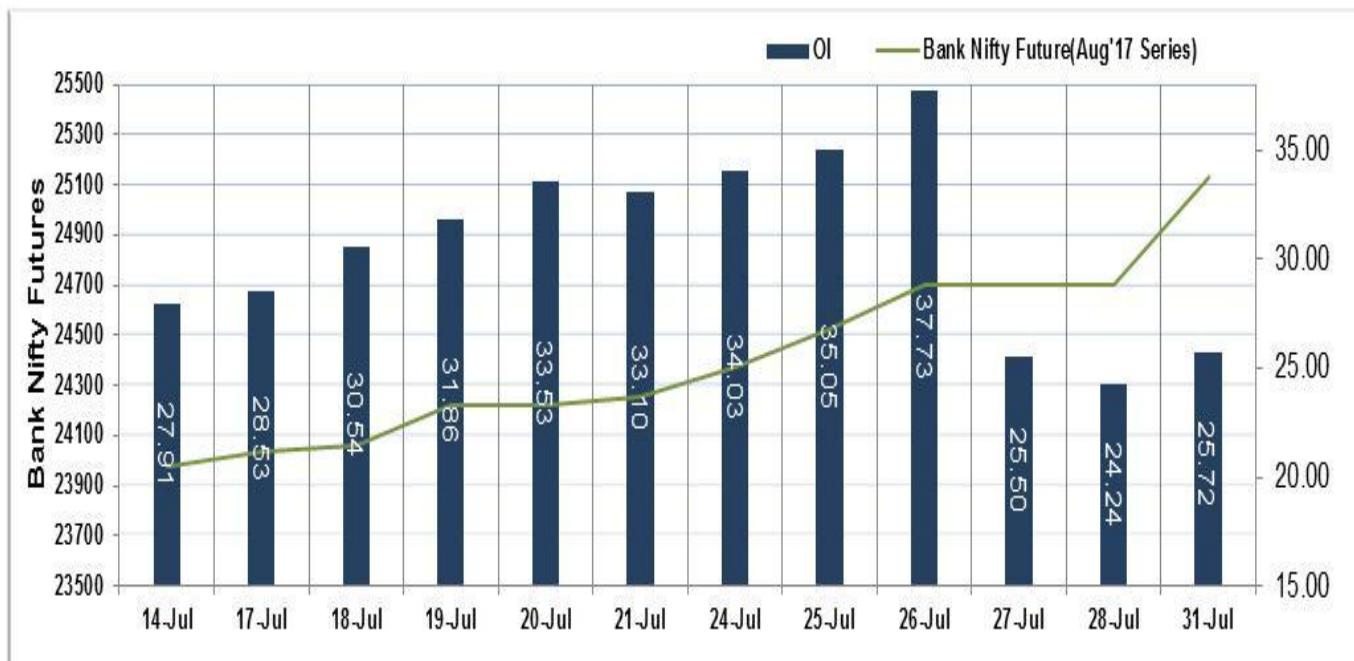
Market TO	Current	Previous	Net%
BSE CASH	3689	3890	(5)
NSE CASH	28680	29250	(2)
NSE FO	338648	375568	(10)

FII Derivatives	Buy	Sell	Net
Ind. Futures	632	1057	(426)
Ind. Options	25466	24185	1281
Stk. Futures	7004	6802	202
Stk. Options	6705	6365	340

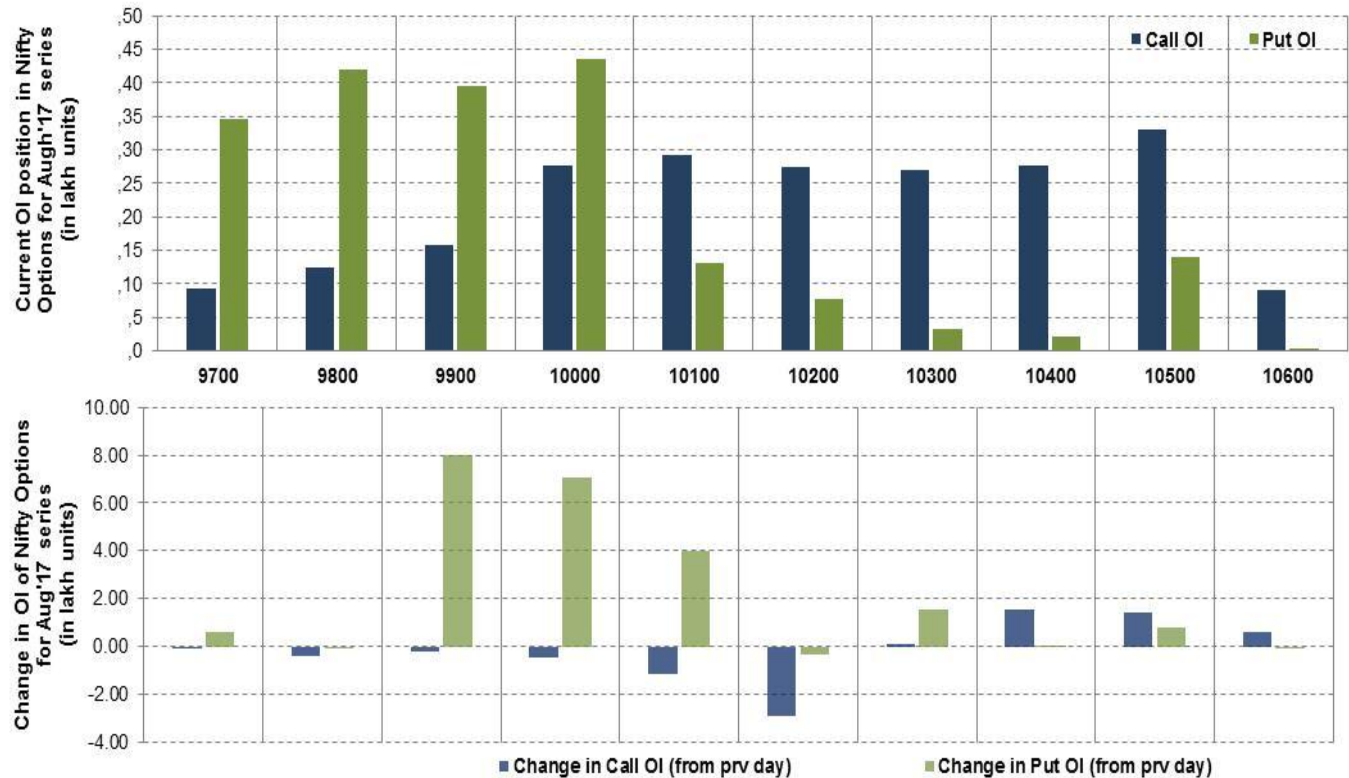
# Nifty Futures



## Bank Nifty Futures



## Nifty Options

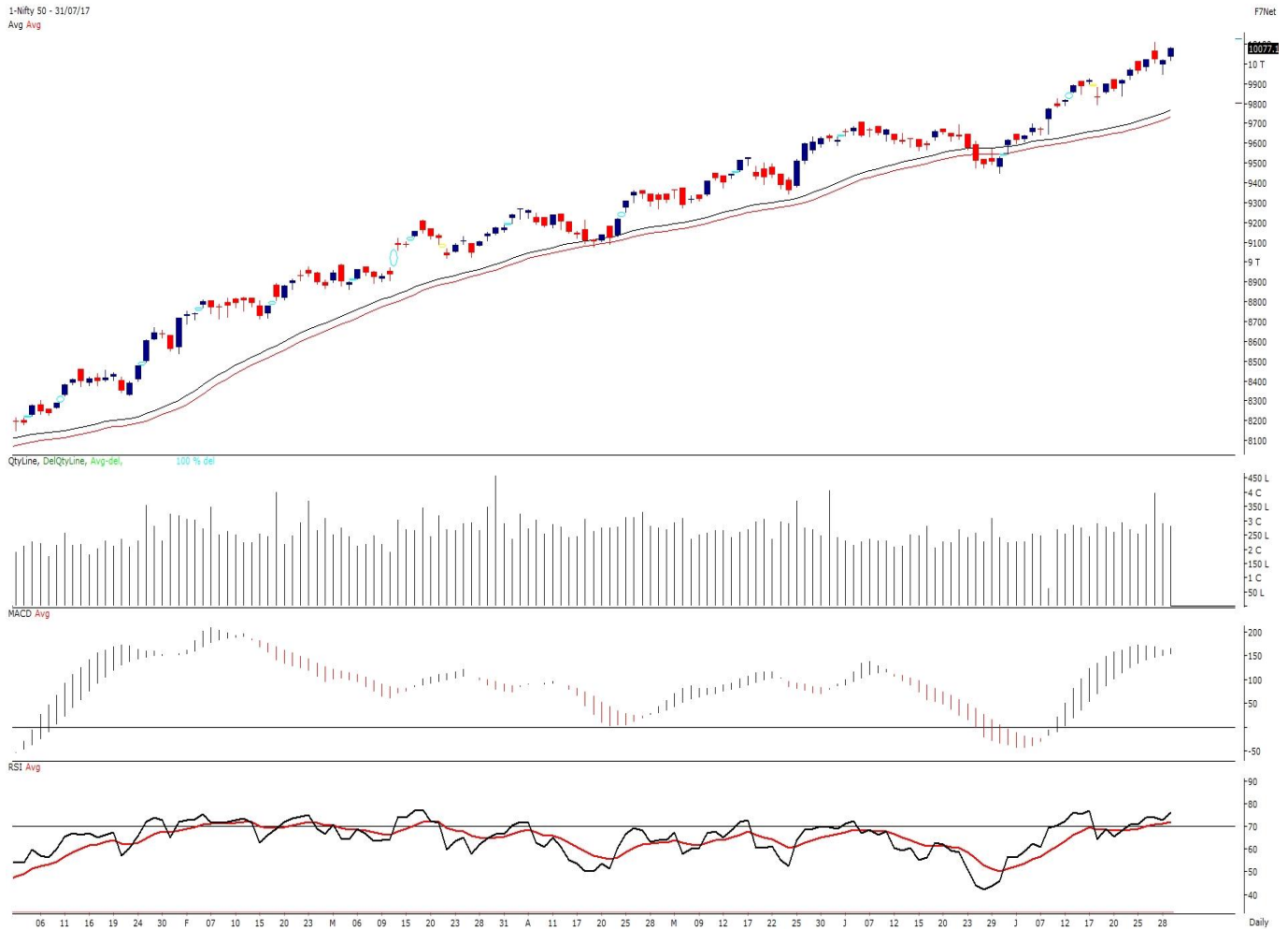


Note – Change in OI of Nifty Options refers to change from previous trading day  
 Source-NSE, SIHL Derivatives Research (Institutional Equities)

- Among Nifty calls 10,500 SP from the Aug month expiry was the most active call with an addition of 0.14 million in open interest.
- Among Nifty puts, 10,000 SP from the Aug month expiry was the most active put with an addition of 0.70 million open interests.
- The maximum OI outstanding for Calls was at 10,500 SP (3.31mn) and that for Puts was at 10,000 SP (4.36mn).

## Nifty Technical & Indices Levels

1-Nifty 50 - 31/07/17  
 Avg Avg



Nifty Cash prices have settled at 10077.10 up by 0.63% from its previous close. On the upper side it has resistance of 10100 and 10150 levels, while lower side it has support of 10000 and 9950 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
TORNTPHARM	204,800	294,400	43.75	1310.75	5.14
POWERGRID	9,360,000	11,772,000	25.77	223.85	4.26
SINTEX	20,748,000	25,350,750	22.18	37.25	2.19
INFIBEAM	1,658,400	1,990,800	20.04	1425.95	8.63
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
FEDERALBNK	84,425,000	81,389,000	-3.60	115.65	0.87
LT	9,885,000	9,340,500	-5.51	1186.10	2.93
ONGC	48,596,250	45,840,000	-5.67	169.20	2.64
BEL	19,656,000	18,063,000	-8.10	178.40	0.14
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
LICHSGFIN	5,351,500	7,345,800	37.27	689.20	-4.30
INFRATEL	5,076,200	6,220,300	22.54	402.50	-0.42
DRREDDY	3,049,400	3,533,800	15.89	2394.65	-3.43
LUPIN	6,998,800	8,090,400	15.60	1039.65	-2.68
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
BHARATFIN	12,264,000	12,131,000	-1.08	850.55	-0.13
CADILAHC	2,222,400	2,192,000	-1.37	545.80	-0.43
DIVISLAB	7,130,400	7,026,400	-1.46	671.20	-0.77
BPCL	10,258,200	10,051,200	-2.02	474.10	-0.57



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