

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	9897	9728	9813	9858	9943	9988	Buy	Buy	Sell
Sensex	31771	31252	31512	31659	31918	32065	Buy	Buy	Sell
Nifty Futures	9905	9733	9819	9864	9951	9996	Buy	Buy	Sell
Bank Nifty	24438	23768	24103	24282	24617	24796	Buy	Buy	Sell
CNX IT	10660	10531	10595	10640	10704	10748	Sell	Sell	Sell

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	31770.8	321.8	1.02
NIFTY	9897.3	103.1	1.05
MIDCAP	15282.3	189.7	1.26
SMLCAP	15610.8	197.3	1.28
BSEFMC	10029.7	243.8	2.49
AUTO	23987.1	382.0	1.62
POWER	2275.1	9.1	0.40
REALTY	2094.8	17.3	0.83
BSE IT	10262.4	51.1	0.50
BANSEX	27572.8	343.9	1.26
OILGAS	14615.4	51.2	0.35
METAL	12931.9	218.5	1.72

Currency Futures	Close	Pre. Pts	% Chg
29-Aug-17 EUR-INR	75.23	75.77	-0.71
29-Aug-17 USD-INR	64.23	64.22	0.01
29-Aug-17 GBP-INR	82.69	83.35	-0.80
29-Aug-17 JPY-INR	58.02	58.54	-0.89

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1027	445	60
BSE	1647	941	116

FII/DII Capital Mkt*	Buy	Sell	Net
FII	5400	6490	(1090)
DII	3570	2233	1337

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

## Market Commentary

Coming out from the initial choppiness, Indian equity benchmarks staged splendid performance on Wednesday, extending their northward journey for second straight session to end near their crucial 9,900 (Nifty) and 31,800 (Sensex) levels. Markets traded drierly in early deals, as traders remained concerned with wholesale inflation rising to 1.88 percent in July as prices of some commodities increased in the first month of Goods and Services Tax (GST) rollout. Higher Retail inflation too dampened traders' mood as it rose to 2.36% in the month of July. However, key gauges gathered momentum in afternoon session and started moving northward, as traders took some encouragement with statements by the Prime Minister Narendra Modi who on 70th Independence Day promising to lead the country on a new track of economic progress, said his government would intensify the fight against black money and corruption. Adding to the optimism, India's trade deficit narrowed to \$11.45 billion in July from a month ago, following a slowdown in merchandise imports. Also, recording a growth of over 3.9 percent on the back of a healthy rise in shipments of engineering goods, petroleum products and chemicals, Indian exports in July grew at \$22.5 billion.

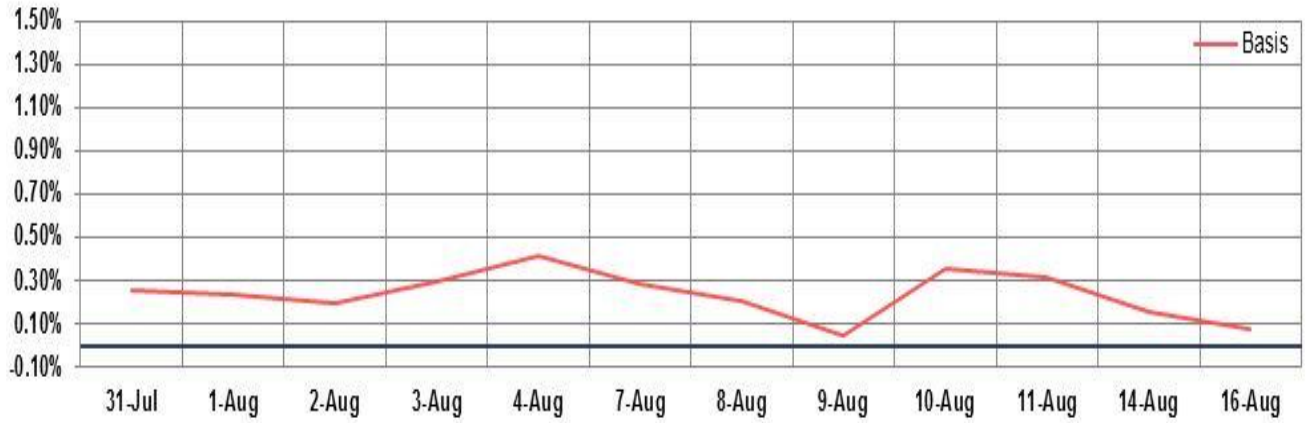
Market extended their rally and ended near intraday high levels on report that Markets regulator SEBI notified relaxed norms for stake purchase in distressed listed companies by lenders, exempting them from making open offers for shareholders.

## Market Turnover & FII Derivative Data

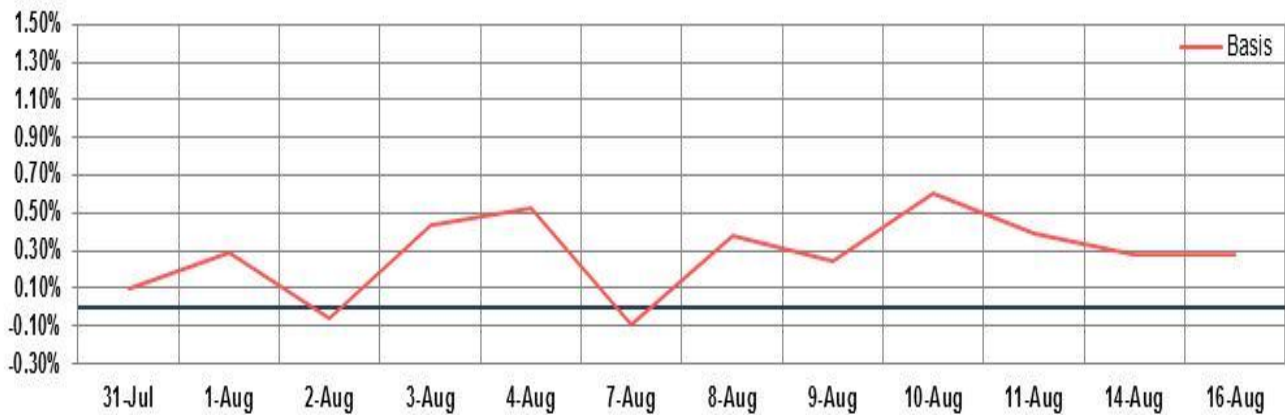
Market TO	Current	Previous	Net%
BSE CASH	3131	4365	(28)
NSE CASH	26122	23896	9
NSE FO	849969	368606	131

FII Derivatives	Buy	Sell	Net
Ind. Futures	1747	3430	(1683)
Ind. Options	70550	70774	(224)
Stk. Futures	9367	9165	201
Stk. Options	6985	6993	(8)

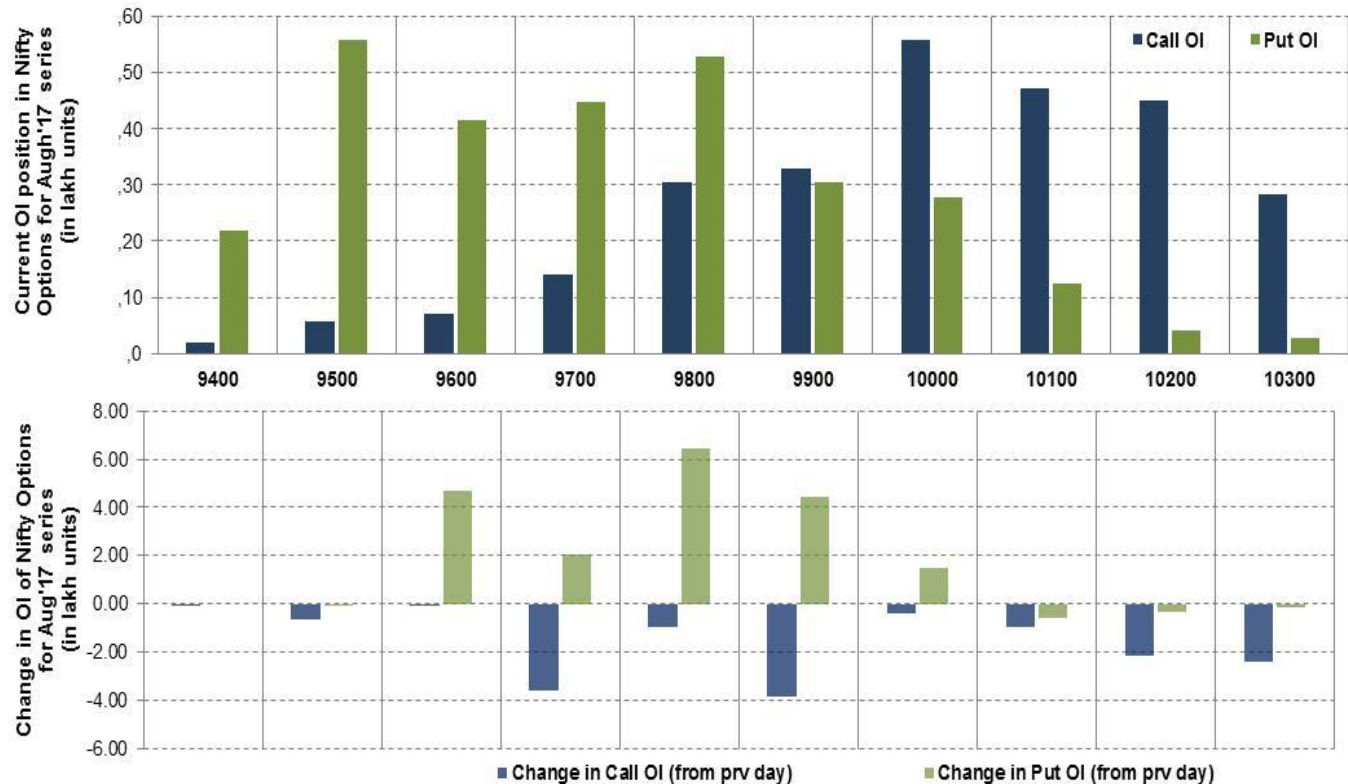
# Nifty Futures



## Bank Nifty Futures



## Nifty Options

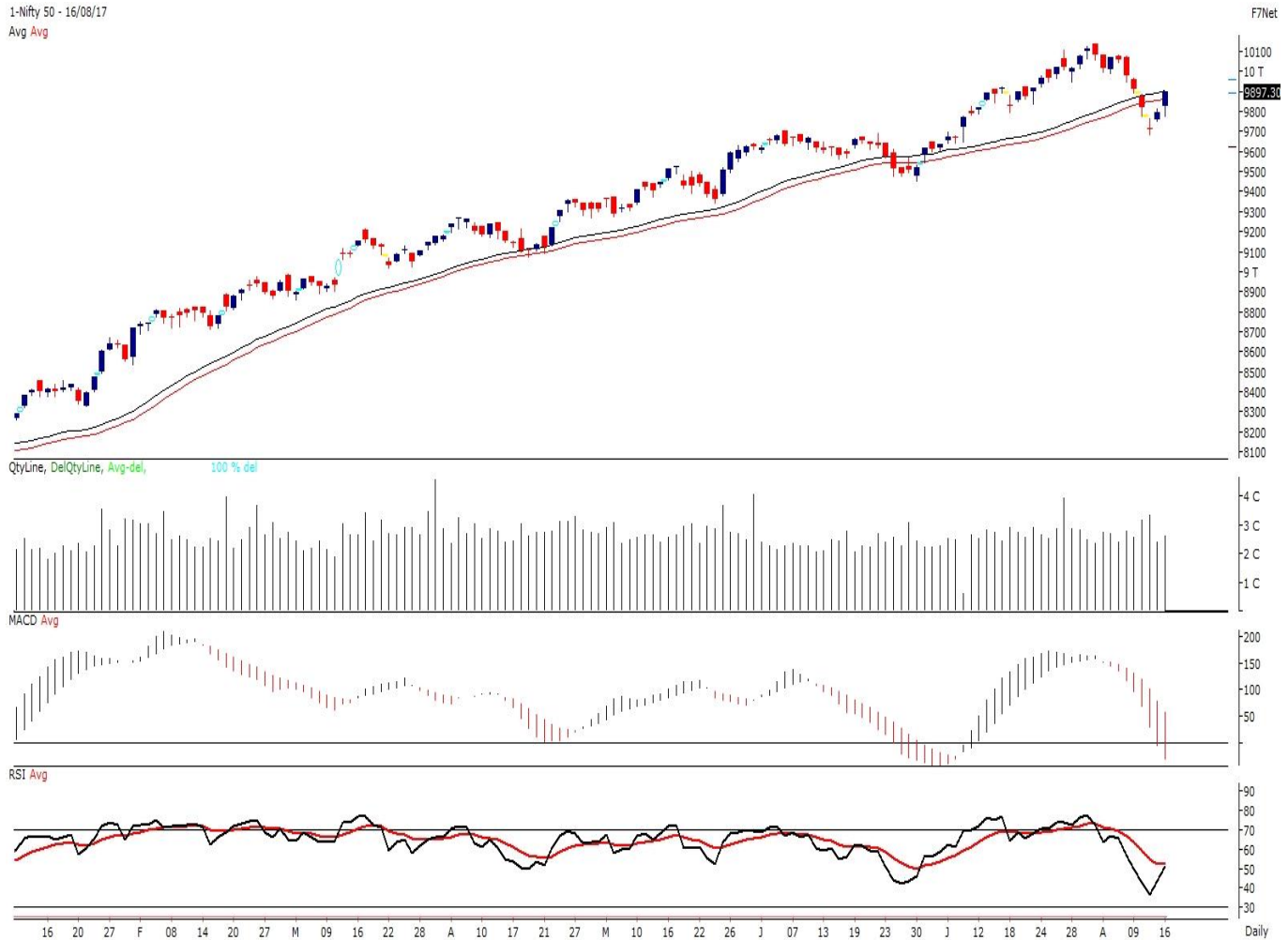


Note – Change in OI of Nifty Options refers to change from previous trading day  
 Source-NSE, SIHL Derivatives Research (Institutional Equities)

- Among Nifty calls 10,000 SP from the Aug month expiry was the most active call with a reduction of 0.04 million in open interest.
- Among Nifty puts, 9,500 SP from the Aug month expiry was the most active put with a reduction of 0.01 million open interests.
- The maximum OI outstanding for Calls was at 10,000 SP (5.56mn) and that for Puts was at 9,500 SP (5.57).

## Nifty Technical & Indices Levels

1-Nifty 50 - 16/08/17  
 Avg Avg



Nifty Cash prices have settled at 9897.3 up by 1.05% 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
MFSL	3,500,000	5,035,000	43.86	609.05	1.37
HEROMOTOCO	855,600	995,200	16.32	4017.40	1.53
JSWENERGY	64,676,500	74,315,500	14.90	64.60	0.08
PCJEWELLER	4,368,000	4,935,000	12.98	348.95	5.52
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
SRF	676,500	661,500	-2.22	1493.00	1.89
UBL	1,142,400	1,114,400	-2.45	811.00	1.66
AJANTPHARM	538,800	525,600	-2.45	1251.35	0.73
UJJIVAN	7,449,600	7,191,600	-3.46	323.65	2.24
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
HAVELLS	2,988,000	3,482,000	16.53	466.05	-2.60
MARICO	4,290,000	4,984,200	16.18	318.80	-0.37
BIOCON	9,522,000	10,762,200	13.02	328.45	-6.16
POWERGRID	10,188,000	11,156,000	9.50	220.95	-0.87
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
HINDPETRO	25,965,450	25,899,300	-0.25	437.75	-0.36
CGPOWER	19,584,000	19,500,000	-0.43	81.30	-0.31
IGL	1,024,650	972,950	-5.05	1282.00	-0.50
HDIL	33,680,000	31,360,000	-6.89	62.25	-2.05

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