

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	9904	9848	9876	9912	9940	9976	Buy	Buy	Sell
Sensex	31795	31592	31694	31816	31917	32039	Buy	Buy	Sell
Nifty Futures	9909	9852	9881	9910	9939	9969	Buy	Buy	Sell
Bank Nifty	24237	23910	24074	24285	24448	24660	Buy	Buy	Sell
CNX IT	10798	10624	10711	10776	10862	10927	Buy	Buy	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	31795.5	24.57	0.08
NIFTY	9897.3	103.1	1.05
MIDCAP	15228.5	-53.82	-0.35
SMLCAP	15694.5	82.85	0.53
BSEFMC	10000.4	-29.41	-0.29
AUTO	23814.2	-172.9	-0.72
POWER	2294.6	19.45	0.85
REALTY	2109.5	14.75	0.70
BSE IT	10451.1	188.7	1.84
BANKEX	27377.7	-195.1	-0.71
OILGAS	14659.9	44.46	0.30
METAL	13036.4	104.4	0.81

Currency Futures	Close	Pre. Pts	% Chg
29-Aug-17 EUR-INR	-	75.23	-
29-Aug-17 USD-INR	-	64.23	-
29-Aug-17 GBP-INR	-	82.69	-
29-Aug-17 JPY-INR	-	58.02	-

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1387	1182	131
BSE	919	724	96

FII/DII Capital Mkt*	Buy	Sell	Net
FII	3453	4434	(981)
DII	2765	1936	829

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity benchmarks managed to keep their head above water in a choppy day of trade and settled with modest gains. Markets swung in both directions as investors remained cautious with private report stating that retail and wholesale inflation accelerated in July and the uptrend is likely to continue in the coming months, limiting the space for further monetary easing. Though markets traded mostly in green during the session, as traders took some encouragement with the government raising estimate on food grain output for the crop year ended June on an increase in the estimated yields of paddy and wheat. The government has revised upward the country's overall food grain production by 2.3 million tonnes (MT) to a record 275.68 MT in 2016-17 crop year that ended in June. Adding to the optimism, American think-tank Council on Foreign Relations' Senior Fellow for India Alyssa Ayers said that the country has emerged as a strong world power but still has 'a long way to go'. Reports that Mutual funds managers pumped more than Rs 30,000 crore in the stock markets during April-July of the current financial year because of strong participation from retail investors, too contributed to the gains.

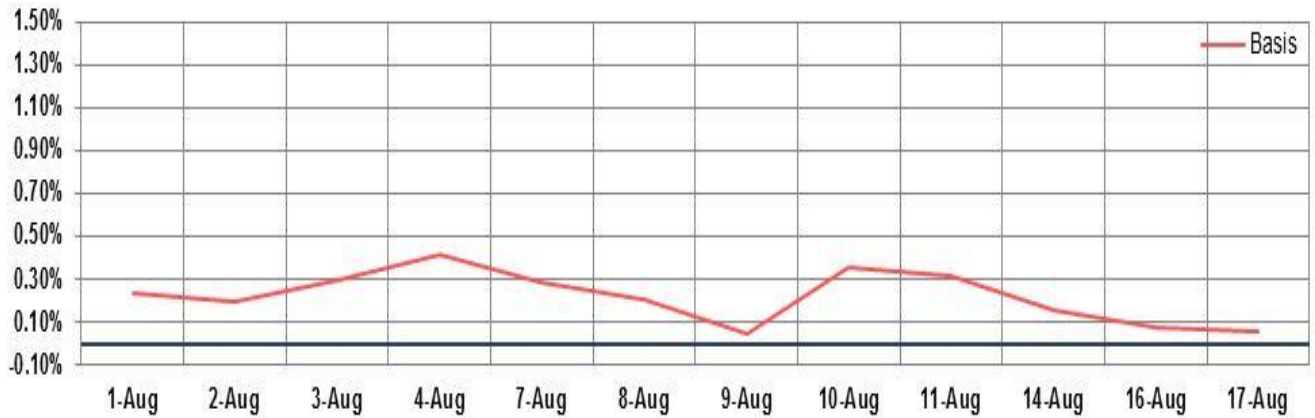
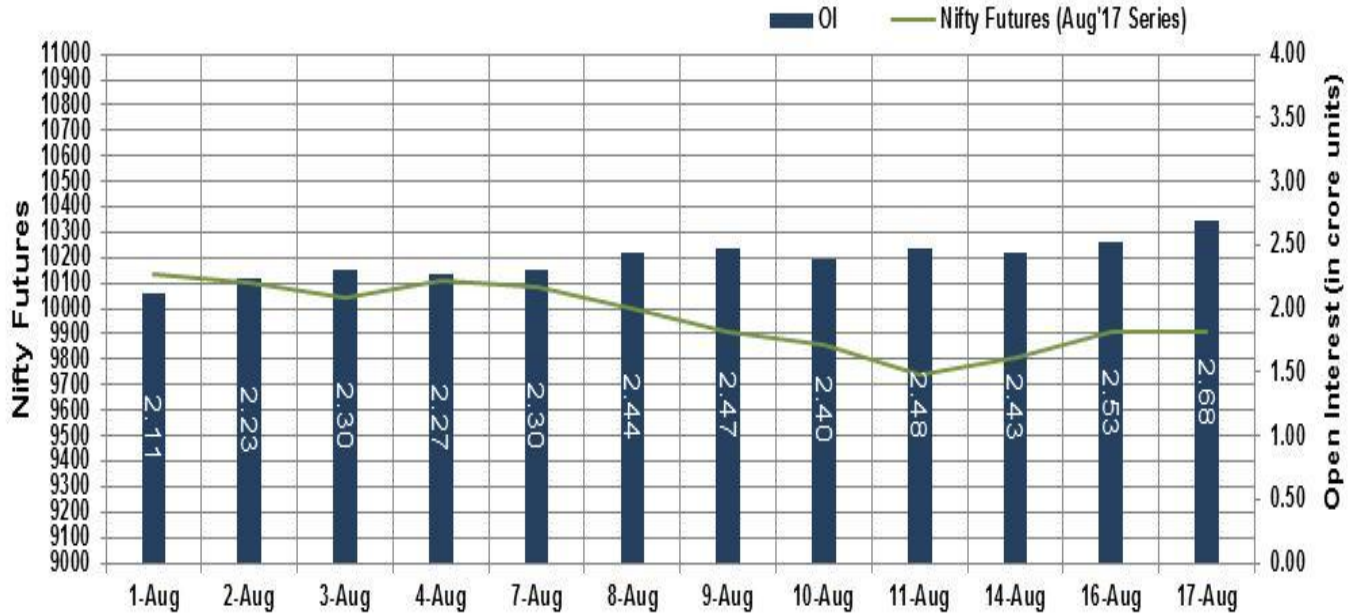
Weak opening in European counters too dampened sentiments, as uncertainty surrounding internal US policy continued to put pressure on investor sentiment despite the reduction of the tensions from North Korea. Asian stocks edged higher on Thursday, as tensions between the United States and North Korea came off the boil.

Market Turnover & FII Derivative Data

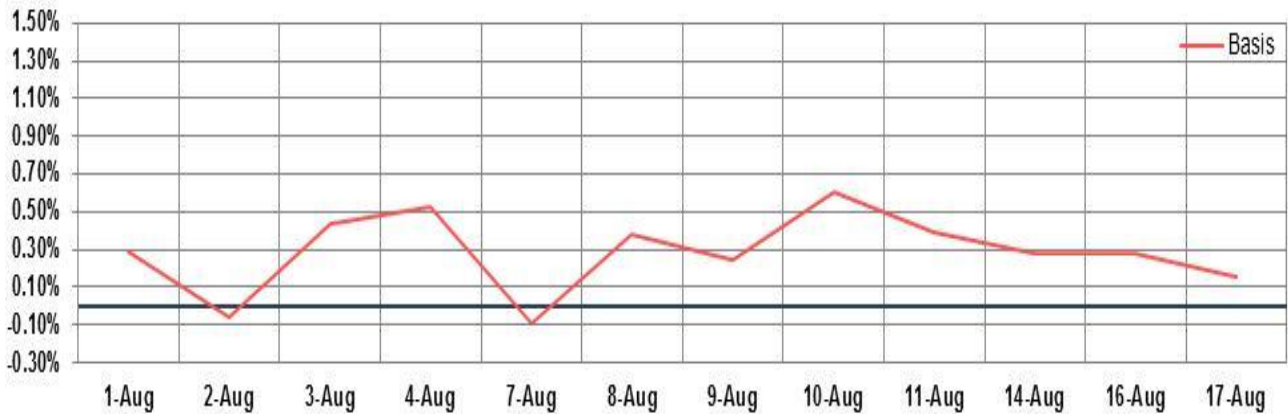
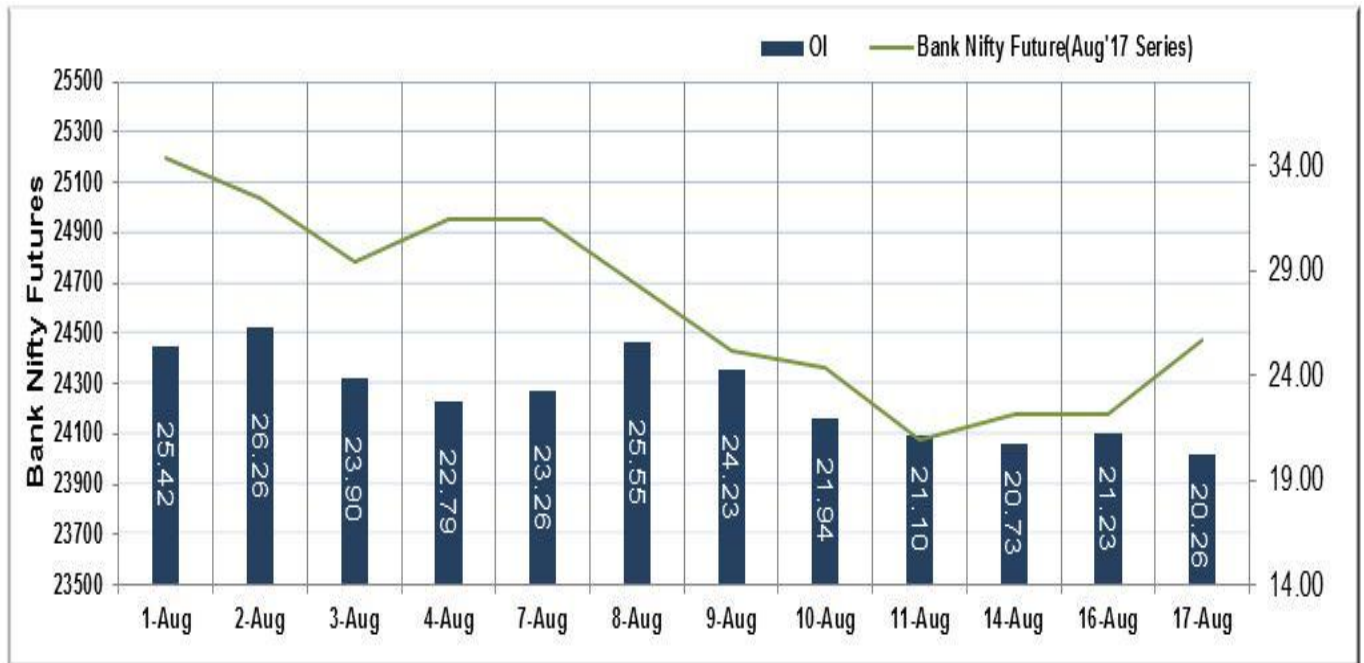
Market TO	Current	Previous	Net%
BSE CASH	3235	3131	3
NSE CASH	24336	26122	(7)
NSE FO	1147207	849969	35

FII Derivatives	Buy	Sell	Net
Ind. Futures	1686	1939	(253)
Ind. Options	79588	79770	(182)
Stk. Futures	9374	8648	726
Stk. Options	7185	7212	(28)

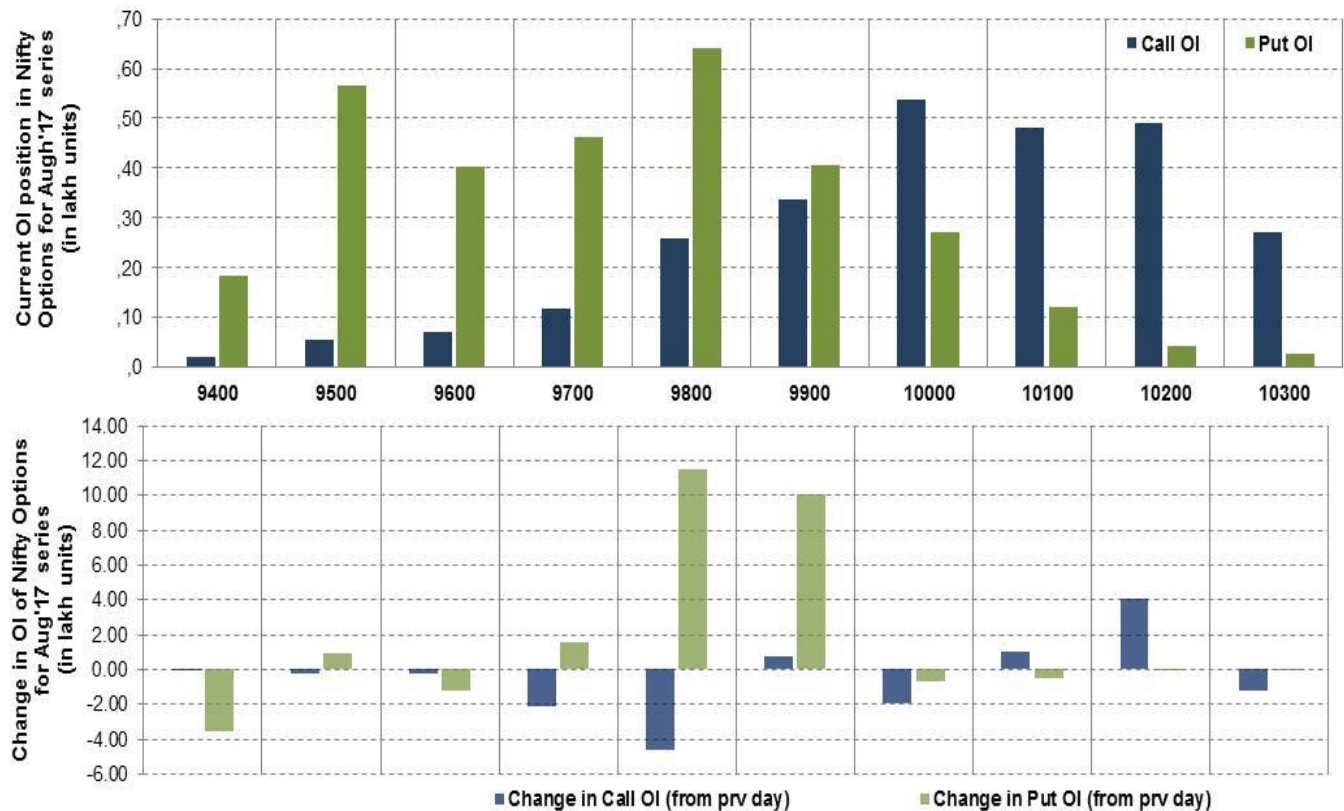
Nifty Futures



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 0.19 million in open interest.
- Among Nifty puts, 9,800 SP from the Aug month expiry was the most active put with an addition of 1.15 million open interests.
- The maximum OI outstanding for Calls was at 10,000 SP (5.37mn) and that for Puts was at 9,800 SP (6.42).

Nifty Technical & Indices Levels

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



Nifty Cash prices have settled at 9904.15 up by 0.07% 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
HEXAWARE	2,166,000	2,694,000	24.38	278.45	5.04
BEML	1,804,800	2,199,600	21.88	1865.70	8.16
HDFC	9,655,500	10,771,000	11.55	1759.75	0.99
COALINDIA	25,008,700	27,596,100	10.35	246.95	3.28
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
NIITTECH	1,269,000	1,186,500	-6.50	499.40	1.34
MCDOWELL-N	1,917,500	1,785,500	-6.88	2602.65	1.76
EXIDEIND	13,504,000	12,528,000	-7.23	213.70	3.04
NATIONALUM	10,992,000	10,184,000	-7.35	70.40	1.44
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
APOLLOHOSP	1,255,500	1,414,500	12.66	1103.75	-5.21
MOTHERSUMI	7,151,250	7,987,500	11.69	325.00	-2.40
BERGEPAIN	924,000	1,029,600	11.43	242.90	-1.72
ADANI PORTS	6,657,500	7,310,000	9.80	390.80	-1.91
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
TATAGLOBAL	29,916,000	28,998,000	-3.07	190.80	-1.70
HDIL	31,328,000	30,320,000	-3.22	61.50	-1.84
VOLTAS	3,220,000	3,110,000	-3.42	544.40	-0.05
SRTRANSFIN	5,352,600	5,163,000	-3.54	975.05	-0.47

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