

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	9857	9830	9843	9862	9876	9895	Buy	Buy	Sell
Sensex	31596	31475	31535	31607	31667	31739	Buy	Buy	Sell
Nifty Futures	9873	9834	9854	9872	9891	9909	Buy	Buy	Sell
Bank Nifty	24274	24117	24196	24303	24382	24490	Buy	Buy	Sell
CNX IT	10504	10438	10471	10519	10552	10600	Sell	Sell	Sell

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	31596.0	28.0	0.09
NIFTY	9857.05	4.55	0.05
MIDCAP	15252.1	120.7	0.80
SMLCAP	15633.4	57.9	0.37
BSEFMC	10018.5	-23.6	-0.24
AUTO	23548.0	34.6	0.15
POWER	2244.2	5.6	0.25
REALTY	2094.9	30.3	0.54
BSE IT	10021.6	68.4	0.69
BANDEX	27454.2	-0.88	0
OILGAS	14861.5	-17.9	-0.12
METAL	13054.5	59.8	0.46

Currency Futures	Close	Pre. Pts	% Chg
29-Aug-17 EUR-INR	75.49	75.61	-0.15
29-Aug-17 USD-INR	64.03	64.12	-0.15
29-Aug-17 GBP-INR	82.12	82.20	-0.09
29-Aug-17 JPY-INR	58.54	58.67	-0.22

Advance/ Decline	Adv	Dec	Un Ch.
NSE	958	726	70
BSE	1452	1119	136

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4244	4941	(697)
DII	3686	2642	1044

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

## Market Commentary

Indian equity benchmarks traded on a firm note throughout the day and ended the session with gains of over eight tenth of a percent. The markets climbed sharply higher in last hour of trade with two stocks advancing against every declining stock. The equity benchmarks made a gap-up opening and traded in fine fettle in early deals as traders took support with a blog on Asian Development Bank's website, stating that the goods and services tax in India will benefit the lower and lower-middle income class as it is likely to reduce the tax rate on goods. It further stated that in general, GST is likely to reduce the tax rate on goods as compared to previously, while tax rates on services are expected to increase. Some support also crept in after the Financial Stability & Development Council (FSDC) enlightened that India has macro-economic stability today on the back of improvement in its macro-economic fundamentals and structural reforms with the launch of the Goods and Services Tax (GST).

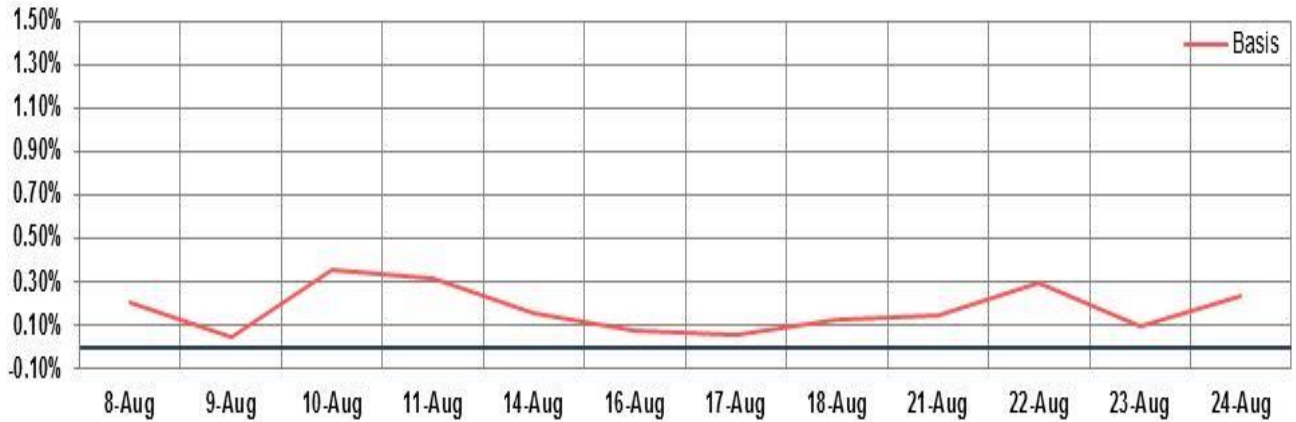
Separately, India's agricultural sector has potential to double the income of farmers and grow exports to \$100 billion by 2022. According to Crop Care Federation of India (CCFI) president Rajju Shroff, now the country ranks second-largest food producer in the world, touching \$367 billion in 2014. The upsidess was, however, capped after the RBI data showed that India Inc's overseas direct investment fell over 47 percent to \$1.77 billion during July 2017.

## Market Turnover & FII Derivative Data

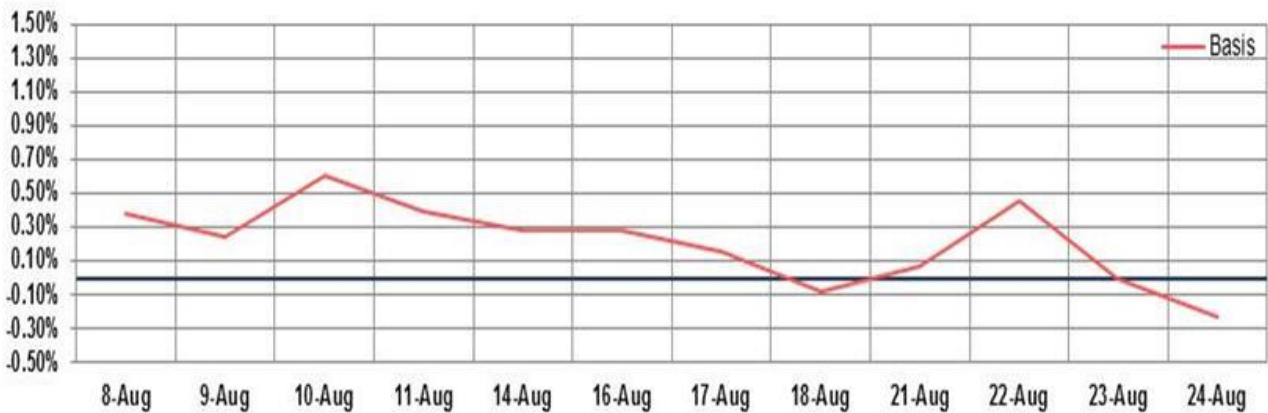
Market TO	Current	Previous	Net%
BSE CASH	3007	3106	(3)
NSE CASH	24542	23817	3
NSE FO	1013214	715861	42

FII Derivatives	Buy	Sell	Net
Ind. Futures	1430	1181	249
Ind. Options	55942	53878	2064
Stk. Futures	8437	8347	90
Stk. Options	6281	6280	1

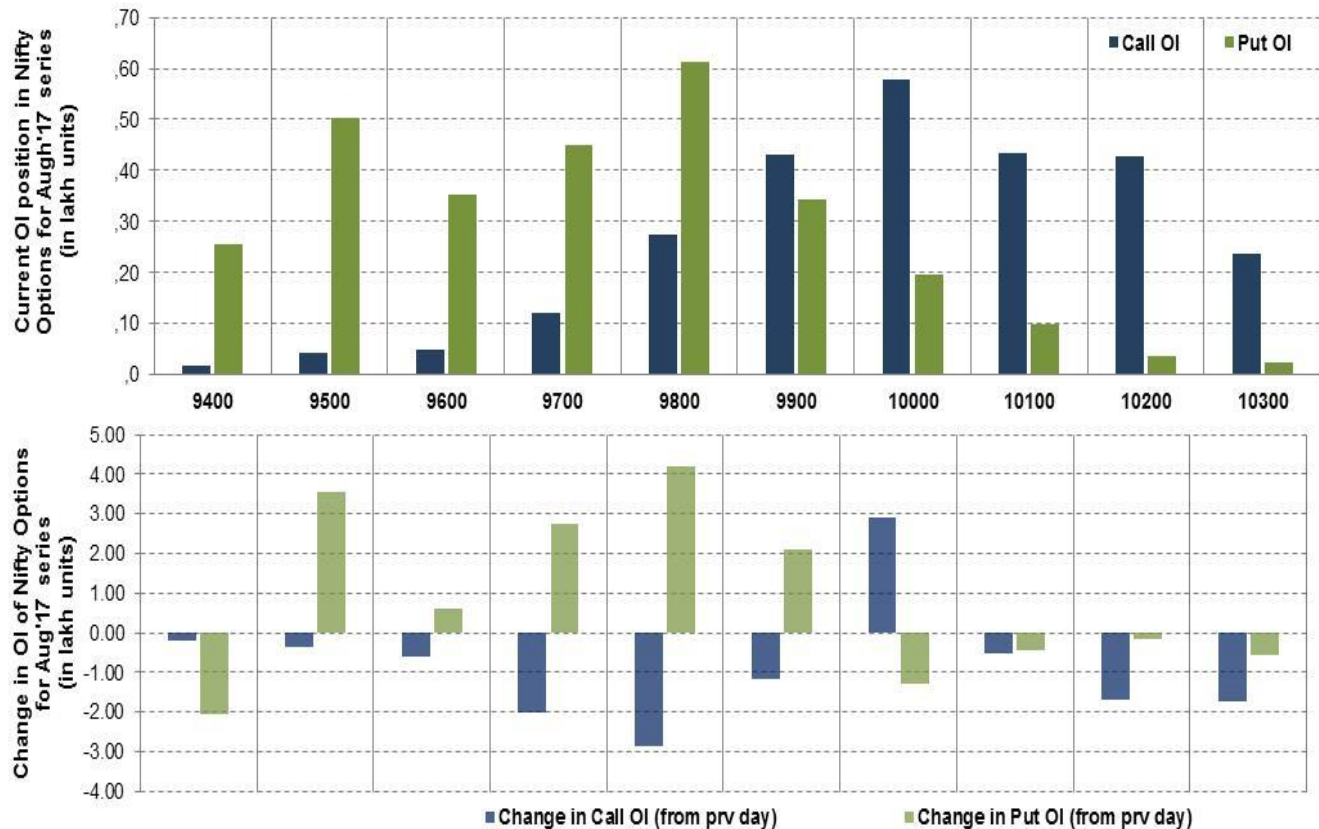
# Nifty Futures



## 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 0.29 million in open interest.
- Among Nifty puts, 9,800 SP from the Aug month expiry was the most active put with an addition of 0.42 million open interests.
- The maximum OI outstanding for Calls was at 10,000 SP (5.79mn) and that for Puts was at 9,800 SP (6.13).

## Nifty Technical & Indices Levels

1-Nifty 50 - 24/08/17

Avg Avg



Nifty Cash prices have settled at 9857.05 up by 0.05% from its previous close. On the upper side it has resistance of 9900 and 9950 levels, while lower side it has support of 9800 and 9750 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
KAJARIACER	483,200	701,600	45.20	701.55	7.73
BERGEPAIN	1,163,800	1,372,800	17.96	245.50	3.24
PIDILITIND	905,000	1,063,000	17.46	831.50	1.85
MANAPPURAM	22,794,000	24,576,000	7.82	96.10	3.06
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
INDIACEM	27,384,000	26,313,000	-3.91	177.85	0.03
GLENMARK	5,058,900	4,858,000	-3.97	616.90	2.74
GSFC	14,782,500	14,157,000	-4.23	137.10	0.62
OIL	1,649,648	1,574,870	-4.53	283.55	1.43
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
RAMCOCEM	542,400	627,200	15.63	665.65	-0.05
INDIGO	1,465,800	1,627,800	11.05	1190.00	-2.51
NTPC	20,364,000	21,400,000	5.09	170.40	-0.09
VOLTAS	2,738,000	2,872,000	4.89	522.75	-0.28
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
PCJEWELLER	4,917,000	4,791,000	-2.56	360.00	-0.83
BATAINDIA	2,531,100	2,454,100	-3.04	669.70	-1.46
PETRONET	10,290,000	9,933,000	-3.47	226.80	-1.97
M&MFIN	8,067,500	7,770,000	-3.69	409.10	-0.53

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