

Daily Derivatives & Market Report

CONTENTS

Page No.	Particulars
2	Market Summary
3	Nifty Futures – Derivatives Snap
4	Bank Nifty Futures – Derivatives Snap
5	Activity in Nifty Options
6	What do Nifty Technical suggest
7	Derivative Analysis
8	Disclaimer

Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10014	9948	9981	10031	10064	10114	Sell	Buy	Buy
Sensex	32238	32004	32121	32312	32429	32620	Sell	Buy	Buy
Nifty Futures	10043	9988	10015	10052	10079	10116	Sell	Buy	Buy
Bank Nifty	24675	24381	24528	24767	24914	25152	Sell	Buy	Buy
CNX IT	10683	10616	10649	10706	10739	10796	Sell	Buy	Buy

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	32237.8	-238.8	-0.74
NIFTY	10013.6	-67.85	-0.67
MIDCAP	15335.1	-76.84	-0.50
SMLCAP	15911.3	-152.1	-0.95
BSEFMC	10008.5	-16.16	-0.16
AUTO	24620.5	-163.6	-0.66
POWER	2318.3	-6.11	-0.26
REALTY	2166.93	-15.87	-0.73
BSE IT	10309.5	-39.33	-0.38
BANDEX	27885.8	-470.4	-1.66
OILGAS	14439.2	192.4	1.35
METAL	12296.5	-209.7	-1.68

Currency Futures	Close	Pre. Pts	% Chg
29-Aug-17 EUR-INR	75.72	75.62	0.12
29-Aug-17 USD-INR	63.87	64.20	0.04
29-Aug-17 GBP-INR	84.13	84.90	-0.49
29-Aug-17 JPY-INR	57.88	57.72	0.27

Advance/ Decline	Adv	Dec	Un Ch.
NSE	434	1243	79
BSE	788	1840	145

FII/DII Capital Mkt*	Buy	Sell	Net
FII	5534	5510	24
DII	3069	3458	(389)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Extending southward journey for second straight session, Indian equity benchmarks ended the session with a cut of around three fourth of a percent, breaching their crucial 32,300 (Sensex) and 10,050 (Nifty) levels. Markets showed solemnity since beginning and never looked confident of recovering till end to close near intraday lows, as investors opted to remain on sidelines pondering rate outlook, a day after the RBI maintained its neutral stance, citing record low inflation. Most of the market participants are not expecting any further rate cut this year, saying the present low inflation print is not sustainable. Sentiments also remained dampened with report showing that the services sector contracted in July and fell to its lowest level in nearly four years following implementation of the Goods and Services Tax (GST). Nikkei India Services Purchasing Managers' Index fell to 45.9 in July. Some concern also came with the Reserve Bank's third bi-monthly monetary policy statement that farm loan waivers by state governments could result in possible fiscal slippages and undermine the quality of public spending.

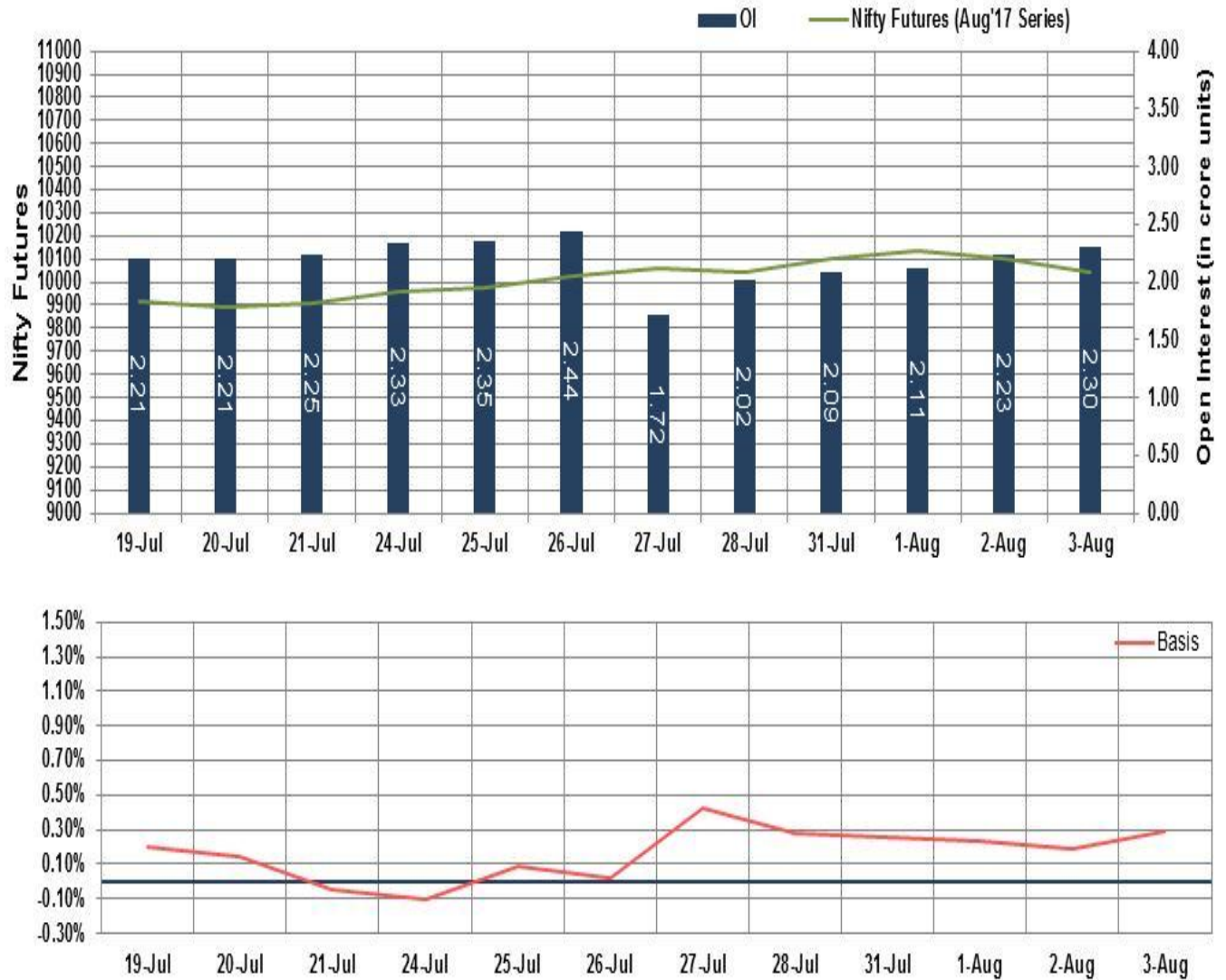
Weak trend in Asian counters too dampened sentiments with most of the regional peers ended in red on Thursday on weak regional data. China's services sector expanded at a slightly slower pace in July as new business growth eased, pointing to potential softening in a key part of the world's second-largest economy.

Market Turnover & FII Derivative Data

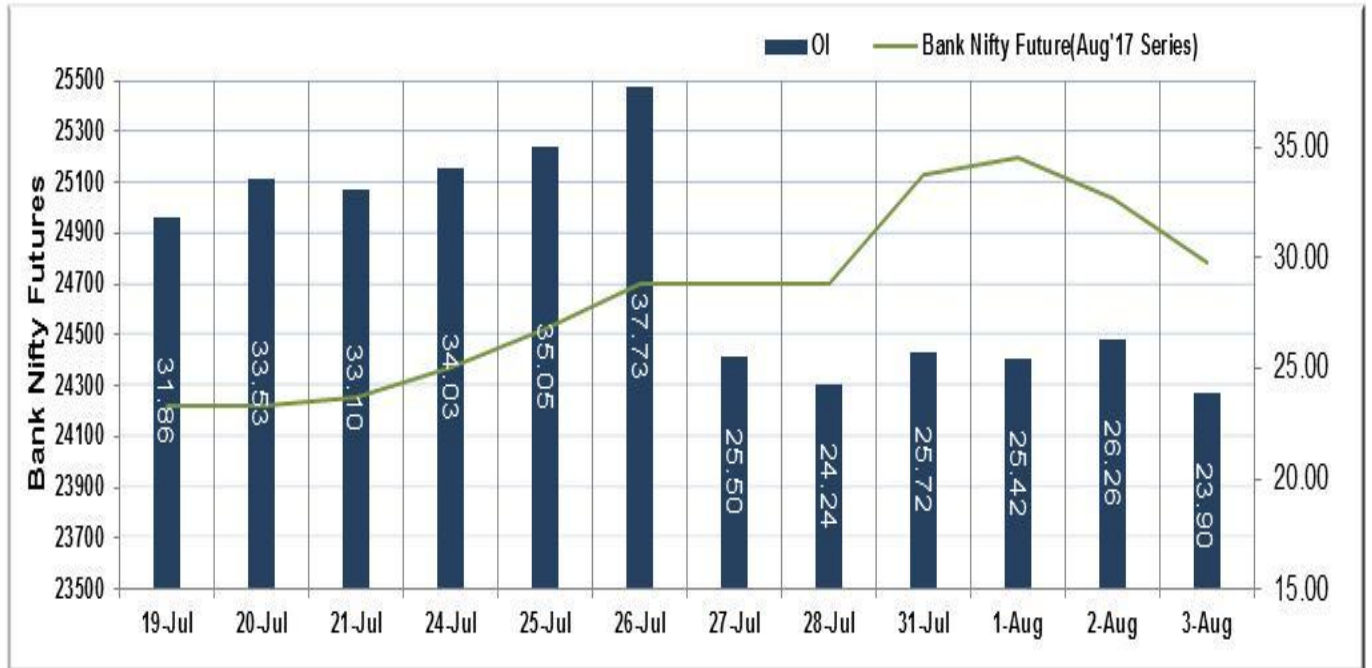
Market TO	Current	Previous	Net%
BSE CASH	3950	3037	30
NSE CASH	27705	24104	15
NSE FO	1107707	551232	101

FII Derivatives	Buy	Sell	Net
Ind. Futures	1146	1516	(369)
Ind. Options	60647	60448	199
Stk. Futures	7131	6940	191
Stk. Options	6534	6393	142

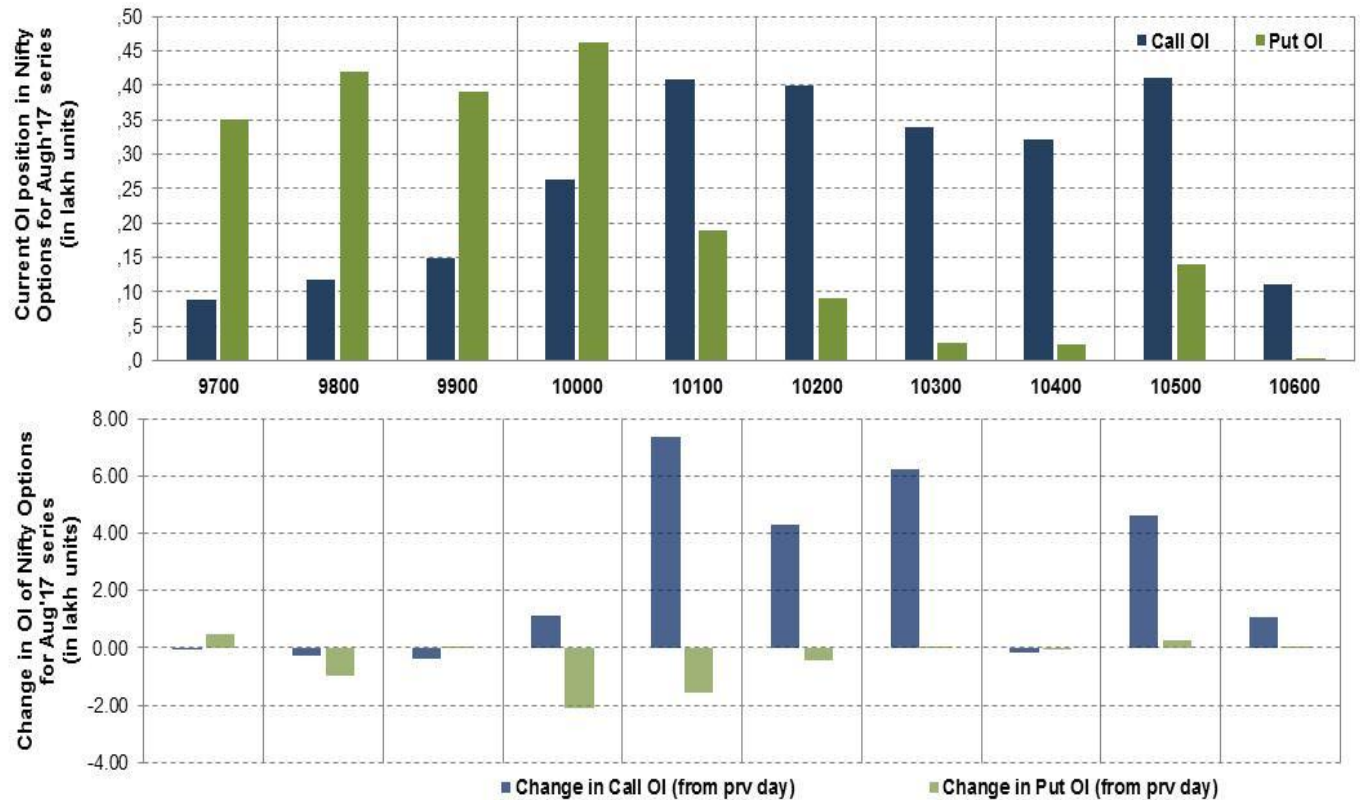
Nifty Futures



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 0.46 million in open interest.
- Among Nifty puts, 10,000 SP from the Aug month expiry was the most active put with a reduction of 0.21 million open interests.
- The maximum OI outstanding for Calls was at 10,500 SP (4.10mn) and that for Puts was at 10,000 SP (4.63mn).

Nifty Technical & Indices Levels

1-Nifty 50 - 03/08/17

Avg Avg



Nifty Cash prices have settled at 10013.6 down by 0.67% from its previous close. On the upper side it has resistance of 10150 and 10200 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
INFIBEAM	2,868,400	3,766,000	31.29	1412.05	1.45
INFRATEL	7,238,600	8,902,900	22.99	403.35	1.17
FORTIS	36,949,500	44,676,900	20.91	164.40	6.44
ACC	1,057,200	1,217,200	15.13	1812.80	2.12
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
HEROMOTOCO	991,000	935,400	-5.61	3845.00	0.80
MFSL	3,818,000	3,580,000	-6.23	614.80	0.42
AUOPHARMA	11,789,600	10,871,200	-7.79	743.45	1.08
WOCKPHARMA	3,718,400	3,427,200	-7.83	599.10	2.01
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
CUMMINSIND	553,800	624,600	12.78	956.70	-4.32
LUPIN	8,114,000	9,045,600	11.48	998.90	-3.77
JINDALSTEL	33,538,500	37,354,500	11.38	143.10	-9.97
CIPLA	5,801,000	6,327,000	9.07	559.45	-1.78
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
CHOLAFIN	428,500	404,500	-5.60	1167.15	-0.87
MOTHERSUMI	7,260,000	6,813,750	-6.15	330.20	-0.89
ADANIPTS	6,025,000	5,587,500	-7.26	408.35	-1.04
PVR	595,600	548,400	-7.92	1377.75	-0.40

Disclaimer:

The Information provided by SMS or in newsletter or in any document has been prepared by Shah Investor's Home Ltd (SIHL). The Information provided by SMS or in newsletter does not constitute an offer or solicitation for the purchase or sale of any financial instrument or as an official confirmation of any transaction. The information contained herein is from publicly available data or other sources believed to be reliable, but we do not represent that it is accurate or complete and it should not be relied on as such. SIHL or any of its affiliates/ group companies shall not be in any way responsible for any loss or damage that may arise to any person from any inadvertent error in the information contained in this report or SMS. This Information provided by SMS, reports or in newsletter is provided for assistance only and is not intended to be and must not alone be taken as the basis for an investment decision. The user assumes the entire risk of any use made of this information. Each recipient of this Information provided by SMS, report or in newsletter should make such investigation as it deems necessary to arrive at an independent evaluation of an investment in the securities of companies referred to in this information provided by SMS, report or in newsletter (including the merits and risks involved), and should consult his own advisors to determine the merits and risks of such investment. The investment discussed or views expressed may not be suitable for all investors. This information is strictly confidential and is being furnished to you solely for your information.

The information should not be reproduced or redistributed or passed on directly or indirectly in any form to any other person or published, copied, in whole or in part, for any purpose. The information provided by report or SMS is not directed or intended for distribution to, or use by, any person or entity who is a citizen or resident of or located in any locality, state, country or other jurisdiction, where such distribution, publication, availability or use would be contrary to law, regulation or which would subject SIHL and affiliates/ group companies to any registration or licensing requirements within such jurisdiction. The distribution of this Information provided by SMS or in newsletter in certain jurisdictions may be restricted by law, and persons in whose possession this Information provided by SMS or in newsletter comes, should inform themselves about and observe, any such restrictions. The information given or Information provided by SMS, report or in newsletter is as of the date of the issue date of report or the date on which SMS provided and there can be no assurance that future results or events will be consistent with this information. This information is subject to change without any prior notice. SIHL reserves the right to make modifications and alterations to this statement as may be required from time to time. However, SIHL is under no obligation to update or keep the information current.

Nevertheless, SIHL is committed to providing independent and transparent recommendation to its client and would be happy to provide any information in response to specific client queries. Neither SIHL nor any of its affiliates, group companies, directors, employees, agents or representatives shall be liable for any damages whether direct, indirect, special or consequential including lost revenue or lost profits that may arise from or in connection with the use of the information. Past performance is not necessarily a guide to future performance. The disclosures of interest statements incorporated in the Information provided by SMS, report or in newsletter are provided solely to enhance the transparency and should not be treated as endorsement of the views expressed in the report. The analyst for this report certifies that all of the views expressed in this report accurately reflect his or her personal views about the subject company or companies and its or their securities, and no part of his or her compensation was, is or will be, directly or indirectly related to specific recommendations or views expressed in this report.

About Us:

Shah Investor's Home Ltd (SIHL) is an ISO 9001:2008 Certified financial Services Company established in 1994 at Ahmadabad, Gujarat. Customer satisfaction is guaranteed through our diversified product portfolio, professional management and customer first attitude. SIHL was the first broking house in Gujarat with membership in National Securities Depository Ltd (NSDL) and was the first broking name providing services in NSE F&O in Ahmedabad. Today, SIHL ranks among the top most players in Gujarat in retail stock broking area with 45 branches, 350 franchisee across India and providing service to more than 1,25,000 clients.