

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10066	9956	10011	10043	10098	10130	Buy	Buy	Buy
Sensex	32325	32018	32172	32262	32416	32506	Buy	Buy	Buy
Nifty Futures	10109	9978	10043	10084	10149	10189	Buy	Buy	Buy
Bank Nifty	24827	24478	24653	24766	24941	25054	Buy	Buy	Buy
CNX IT	10758	10647	10702	10737	10793	10827	Buy	Buy	Buy

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	32325.4	87.53	0.27
NIFTY	10064.4	52.75	0.53
MIDCAP	15436.9	101.8	0.66
SMLCAP	15926.6	15.29	0.10
BSEFMC	10031.5	23.1	00.23
AUTO	24799.6	179.1	0.73
POWER	2336.2	17.88	0.77
REALTY	2173.8	6.94	0.32
BSE IT	10371.2	61.61	0.60
BANSEX	28074.5	188.7	0.68
OILGAS	14818.6	379.4	2.63
METAL	12603.4	306.9	2.50

Currency Futures	Close	Pre. Pts	% Chg
29-Aug-17 EUR-INR	75.78	75.72	0.11
29-Aug-17 USD-INR	63.77	63.87	-0.17
29-Aug-17 GBP-INR	83.88	84.13	-0.45
29-Aug-17 JPY-INR	57.99	57.88	0.27

Advance/ Decline	Adv	Dec	Un Ch.
NSE	828	848	81
BSE	1175	1420	163

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4266	5120	(854)
DII	3949	2932	1017

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Bulls which woke up in last leg of trade mainly helped the benchmarks to end near intraday high levels on Friday, as investors took to hefty across the board buying. Markets started the day on pessimistic note and extended their downside, as the Street remained disappointed with Reserve Bank of India's 25 bps rate cut. Traders also remained concerned with Finance Minister Arun Jaitley's statement that lending rate of 14-15 percent will make India uncompetitive in the global market and industry cannot invest at such higher interest rates. He said at a time when inflation was running high at 10 percent bank deposit rates were high at 9 percent. But loans were extended by banks at 14-15 percent interest rate and with such high interest rates global industrial investments will not come in.

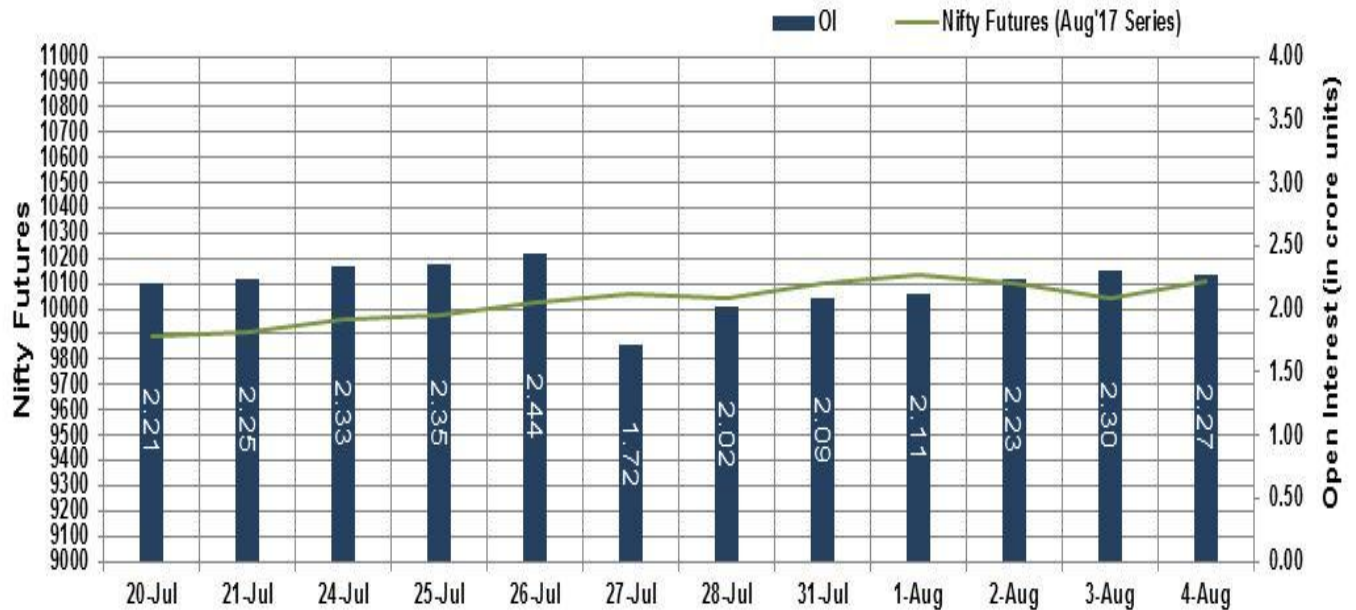
However, 32,100 (Sensex) and 10,000 (Nifty) proved to be the strong support levels, as markets started recovering from thereon and entered into green terrain in last leg of trade. Traders took some solace with the private report expecting a pick-up in the note ban affected rural demand from October this year. The report further said that the second consecutive bumper crop on good monsoons, farm loan waivers, and lower agriculture input costs will help revive the rural demand. Meanwhile, the government may impose anti-dumping duty on castings for wind operated power generators from China to guard domestic players from below-cost imports.

Market Turnover & FII Derivative Data

Market TO	Current	Previous	Net%
BSE CASH	3836	3950	(3)
NSE CASH	27522	27705	(1)
NSE FO	447879	1107707	(60)

FII Derivatives	Buy	Sell	Net
Ind. Futures	704	990	(286)
Ind. Options	45493	44614	879
Stk. Futures	7532	7482	50
Stk. Options	6285	6255	30

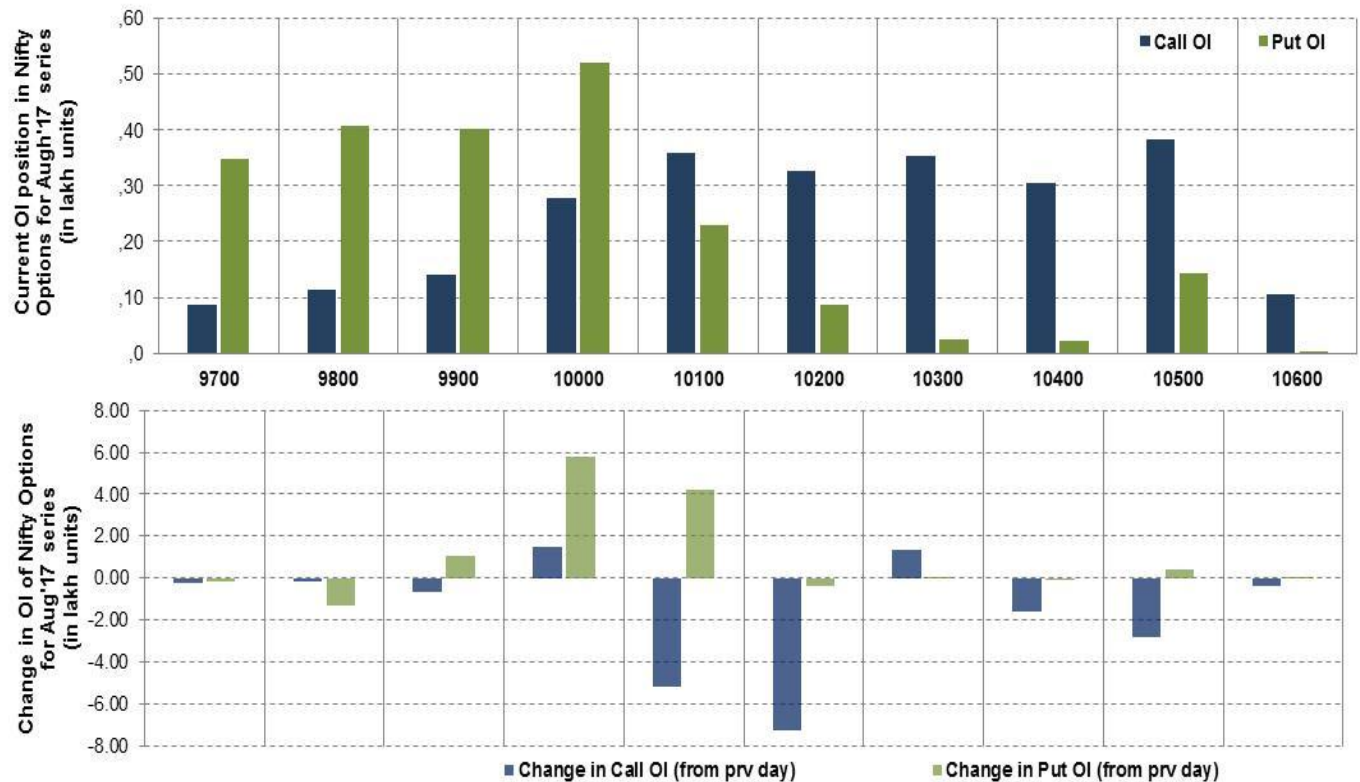
Nifty Futures



Bank Nifty Futures



Nifty Options

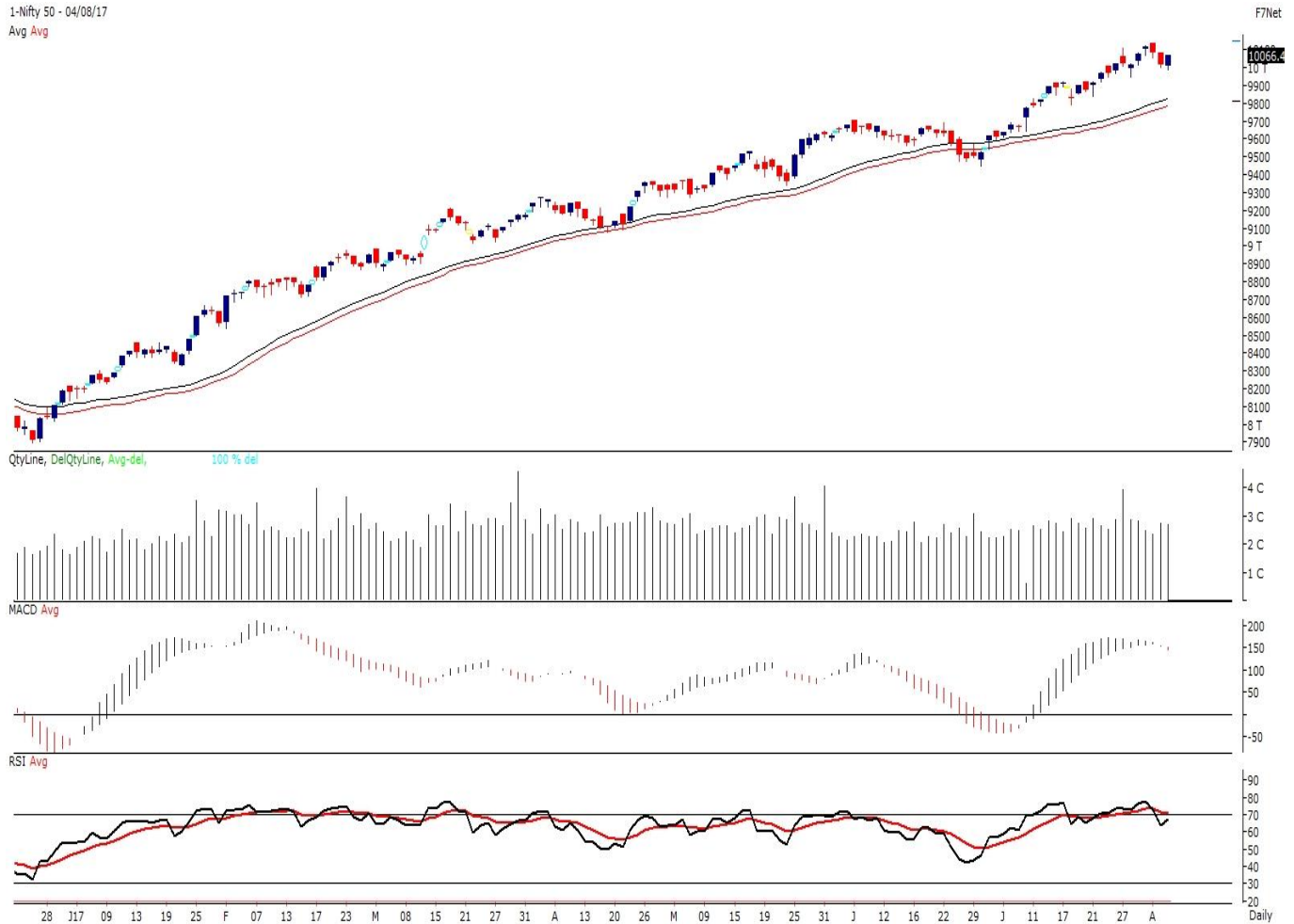


Note – Change in OI of Nifty Options refers to change from previous trading day
 Source-NSE, SIHL Derivatives Research (Institutional Equities)

- Among Nifty calls 10,500 SP from the Aug month expiry was the most active call with a reduction of 0.36 million in open interest.
- Among Nifty puts, 10,000 SP from the Aug month expiry was the most active put with an addition of 0.58 million open interests.
- The maximum OI outstanding for Calls was at 10,500 SP (3.82mn) and that for Puts was at 10,000 SP (5.21mn).

Nifty Technical & Indices Levels

1-Nifty 50 - 04/08/17
 Avg Avg



Nifty Cash prices have settled at 10064.4 up by 0.53% 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
TITAN	4,197,000	5,425,500	29.27	613.25	9.63
IBREALEST	39,270,000	45,840,000	16.73	249.40	2.91
UJJIVAN	7,716,000	8,736,000	13.22	322.65	3.93
TORNTPOWER	6,786,000	7,302,000	7.60	189.35	2.38
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
MOTHERSUMI	6,813,750	6,315,000	-7.32	335.00	1.45
HEROMOTOCO	935,400	866,400	-7.38	3959.75	2.98
VOLTAS	4,092,000	3,782,000	-7.58	540.45	0.97
INDIACEM	32,389,000	29,708,000	-8.28	198.15	2.85
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
BERGEPAIN	1,102,200	1,326,600	20.36	242.80	-2.16
CHENNPETRO	2,106,000	2,508,000	19.09	387.20	-1.26
BIOCON	8,965,800	9,790,200	9.19	359.40	-4.78
HDIL	34,920,000	38,064,000	9.00	76.15	-9.29
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
MARICO	4,672,200	4,508,400	-3.51	326.30	-0.76
NESTLEIND	87,500	84,100	-3.89	6715.10	-0.65
NBCC	4,218,000	4,020,000	-4.69	217.30	-0.14
MRF	55,050	51,810	-5.89	66498.90	-4.27

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