

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	9979	9866	9922	10003	10059	10140	Sell	Sell	Buy
Sensex	32014	31655	31835	32095	32274	32534	Sell	Sell	Buy
Nifty Futures	9999	9875	9937	10021	10083	10167	Sell	Sell	Buy
Bank Nifty	24600	24268	24434	24700	24866	25132	Sell	Sell	Buy
CNX IT	10624	10512	10568	10638	10694	10764	Sell	Sell	Buy

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	32014.2	-259.5	-0.80
NIFTY	9978.55	-78.85	-0.78
MIDCAP	15413.2	-187.1	-1.20
SMLCAP	15900.1	-209.1	-1.30
BSEFMC	9925.5	-151.1	-1.50
AUTO	24739.8	-97.83	-0.39
POWER	2297.6	-43.91	-1.88
REALTY	2104.3	-99.93	-4.53
BSE IT	10212.2	-61.51	-0.60
BANKEX	27786.4	-375.9	-1.34
OILGAS	14731.2	-324.7	-2.16
METAL	12956.6	207.8	1.63

Currency Futures	Close	Pre. Pts	% Chg
29-Aug-17 EUR-INR	75.57	75.57	-0.27
29-Aug-17 USD-INR	63.98	63.98	0.31
29-Aug-17 GBP-INR	83.55	83.55	-0.43
29-Aug-17 JPY-INR	57.79	57.79	-0.35

Advance/ Decline	Adv	Dec	Un Ch.
NSE	342	1351	39
BSE	566	2020	121

FII/DII Capital Mkt*	Buy	Sell	Net
FII	6246	4706	1540
DII	3152	2353	799

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Tuesday turned out to be a disappointing day of trade for Indian equity benchmarks, with Nifty and Sensex breaching their crucial 10,000 and 32,100 levels, respectively, after Securities and Exchange Board of India (SEBI) directed bourses to initiate action against 331 suspected shell companies that are listed and these scrips will not be available for trading this month. The regulators directive came after the Corporate Affairs ministry shared a list of 331 listed companies that are suspected to be shell entities and could even face compulsory delisting. Markets started the session with optimism but it soon fizzled out and both the domestic indices entered into red terrain, as traders turned cautious with the private report stating that it 'suspects' that there has been a change in the stance by the authorities to let the rupee appreciate more, but warned that it can hurt manufacturing and exports. Some concerns also came with Engineering exporters' body EEPC stating that shipping companies are facing difficulties post GST as their drawback refunds will not be released till September-end or October. Meanwhile, the securitisation market has hit a record high of \$1.02 trillion in fiscal 2017, helped by a surge in volume of pass-through certificates (PTCs).

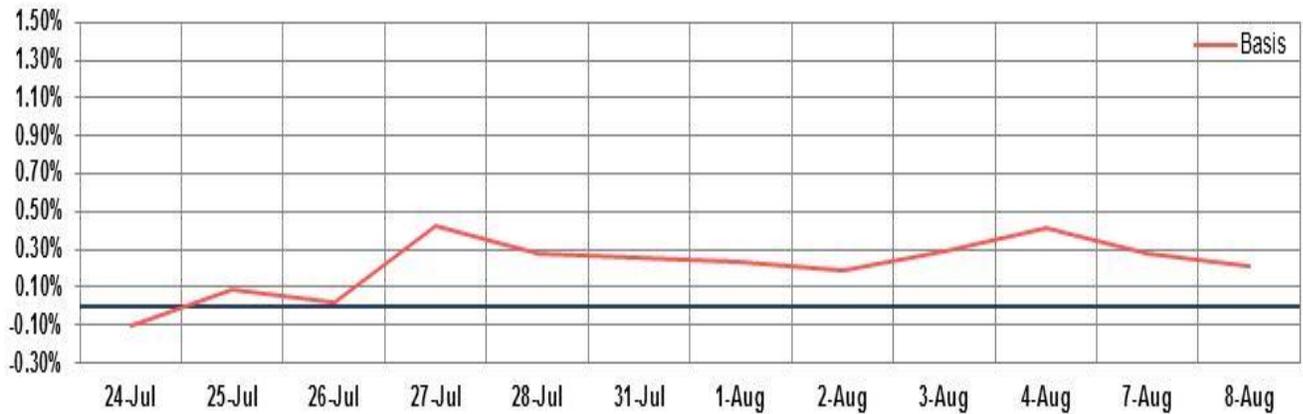
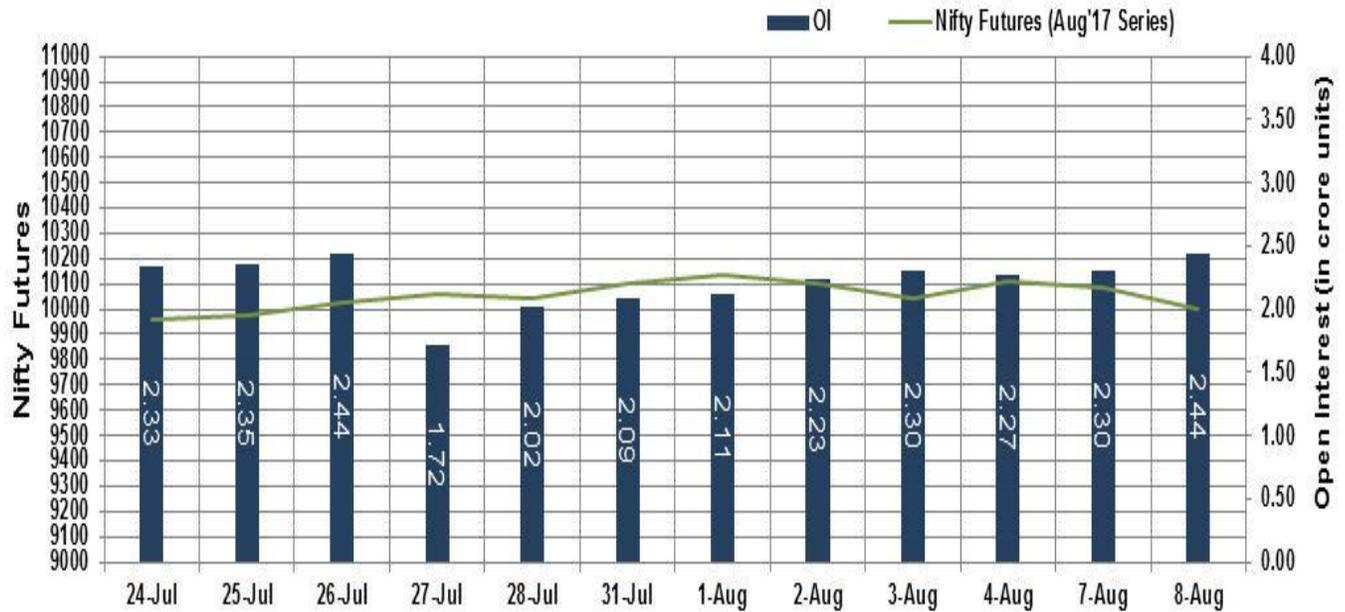
Traders failed to get any sense of relief with Central Board of Direct Taxes' (CBDT) report of a 25 percent increase in the number of Income Tax Returns (ITRs) filed in the current fiscal, on the backdrop of economic reform, including demonetisation and the Income Tax Department's (ITD) Operation Clean Money.

Market Turnover & FII Derivative Data

Market TO	Current	Previous	Net%
BSE CASH	7319	3835	91
NSE CASH	28333	24375	16
NSE FO	725970	298101	144

FII Derivatives	Buy	Sell	Net
Ind. Futures	1557	1974	(417)
Ind. Options	85446	84160	1286
Stk. Futures	8081	8054	26
Stk. Options	8726	8656	69

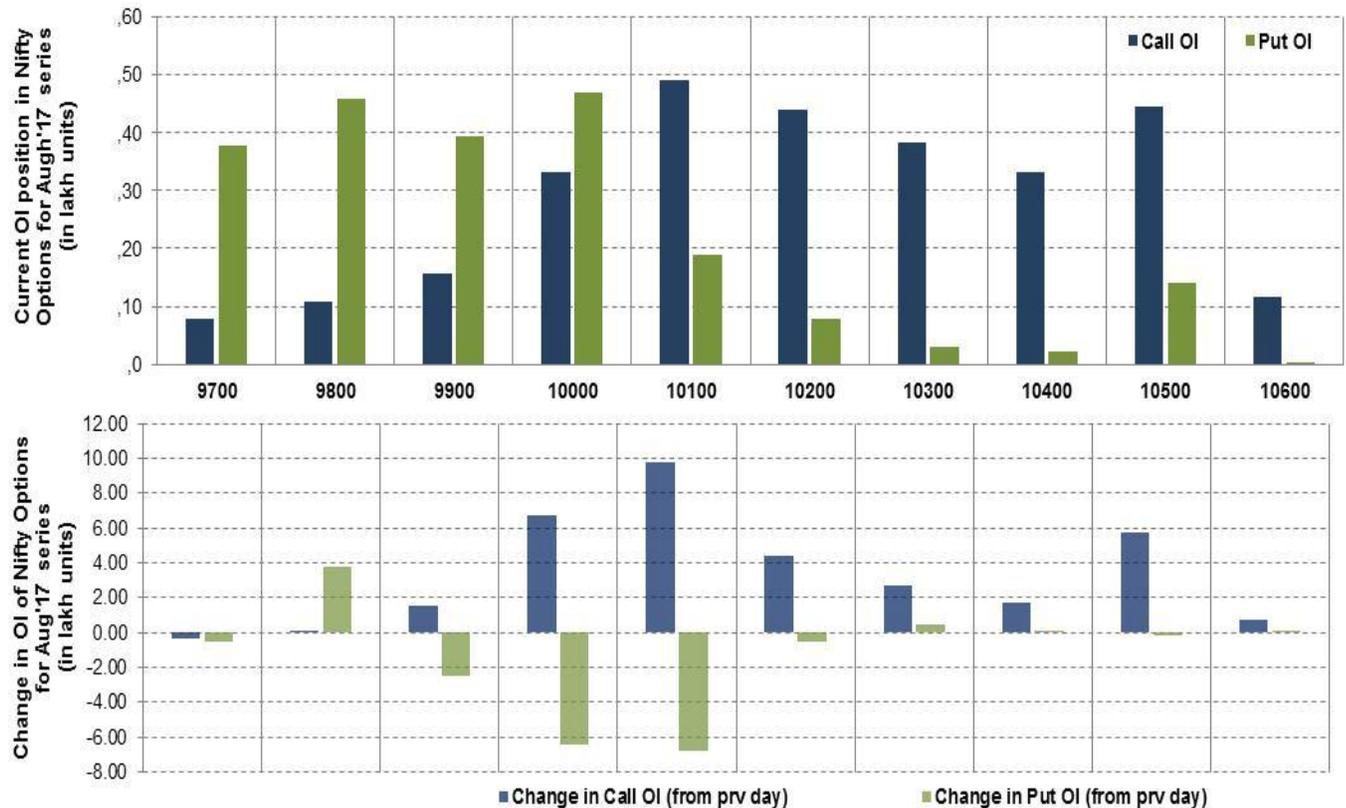
Nifty Futures



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 10,100 SP from the Aug month expiry was the most active call with an addition of 0.98 million in open interest.
- Among Nifty puts, 10,000 SP from the Aug month expiry was the most active put with a reduction of 0.64 million open interests.
- The maximum OI outstanding for Calls was at 10,100 SP (4.90mn) and that for Puts was at 10,000 SP (4.68).

Nifty Technical & Indices Levels

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



Nifty Cash prices have settled at 9978.55 down by 0.78% from its previous close. On the upper side it has resistance of 9910 and 9850 levels, while lower side it has support of 10000 and 10050 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
MRPL	8,824,500	10,512,000	19.12	134.00	5.51
MGL	1,197,000	1,363,800	13.93	1069.35	2.38
HINDALCO	34,254,500	38,538,500	12.51	236.35	3.28
CIPLA	6,712,000	7,532,000	12.22	580.80	2.23
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
RELCAPITAL	11,340,000	10,569,000	-6.80	786.15	0.49
VOLTAS	3,758,000	3,492,000	-7.08	540.25	0.11
HEXAWARE	2,511,000	2,250,000	-10.39	260.70	2.60
BERGEPAIN	1,280,400	1,126,400	-12.03	253.95	1.62
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
JINDALSTEL	41,391,000	45,612,000	10.20	140.35	-2.80
DCBBANK	7,744,500	8,473,500	9.41	186.05	-5.63
DLF	48,025,000	50,995,000	6.18	179.15	-7.01
UBL	1,066,800	1,129,100	5.84	826.20	-0.17
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
BALKRISIND	611,200	571,600	-6.48	1623.10	-2.33
PIDILITIND	1,098,000	985,000	-10.29	803.75	-0.72
KSCL	4,927,500	4,357,500	-11.57	658.35	-5.57
HDIL	35,200,000	31,096,000	-11.66	56.60	-19.26

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