

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	9908	9847	9877	9924	9954	10000	Sell	Sell	Sell
Sensex	31798	31597	31697	31832	31933	32068	Sell	Sell	Sell
Nifty Futures	9927	9866	9896	9943	9973	10019	Sell	Sell	Sell
Bank Nifty	24375	24207	24291	24412	24495	24616	Sell	Sell	Sell
CNX IT	10614	10560	10587	10621	10648	10682	Sell	Sell	Buy

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	31797.8	-216.3	-0.68
NIFTY	9908.05	-70.50	-0.71
MIDCAP	15156.7	-256.5	-1.66
SMLCAP	15605.4	-298.6	-1.88
BSEFMC	9834.8	-105.1	-1.06
AUTO	24323.0	-416.8	-1.68
POWER	2287.6	-10.01	-0.44
REALTY	2094.1	-10.22	-0.49
BSE IT	10220.1	-2.42	-0.02
BANKEKX	27540.6	-245.8	-0.88
OILGAS	14654.3	-76.88	-0.52
METAL	12926.2	-30.43	-0.23

Currency Futures	Close	Pre. Pts	% Chg
29-Aug-17 EUR-INR	75.17	75.43	-0.34
29-Aug-17 USD-INR	63.99	63.79	0.30
29-Aug-17 GBP-INR	83.18	83.19	-0.01
29-Aug-17 JPY-INR	58.34	57.85	0.85

Advance/ Decline	Adv	Dec	Un Ch.
NSE	323	1359	62
BSE	597	1979	121

FII/DII Capital Mkt*	Buy	Sell	Net
FII	3238	4080	(841)
DII	2886	2333	553

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Bears continued to rule the roost at Dalal Street for third straight session, with frontline gauges breaching their crucial 31,800 (Sensex) and 9,950 (Nifty) levels, as geopolitical worries mainly weighed on the sentiments with remarks by President Donald Trump adding to concerns about rising tensions between the US and North Korea. Indian markets started on pessimistic note and traded under pressure, as investors continued to remain concerned after capital market regulator SEBI directed exchanges to initiate action against 331 suspected shell companies. SEBI's restrictions on trading in 331 stocks have impacted about 36 lakh investors. These include some big names, such as Rakesh Jhunjhunwala, DSP Blackrock, HDFC Mutual, Reliance Mutual and UTI among domestic investors. Foreign institutions like Goldman Sachs, Fidelity, Blackrock and Smallcap World too are holders of some of these stocks.

Weak opening in European counters too dampened sentiments as geopolitical concerns restrained investor sentiments. Asian markets closed mostly in red, as heightened tensions on the Korean peninsula sent caution through markets. China's annual producer price inflation held steady in July, with prices for key raw materials up slightly on expectations of deeper capacity cuts going into the winter months of heavy pollution, while consumer inflation slowed slightly.

Market Turnover & FII Derivative Data

Market TO	Current	Previous	Net%
BSE CASH	3608	7319	(51)
NSE CASH	25685	28333	(9)
NSE FO	733230	725970	1

FII Derivatives	Buy	Sell	Net
Ind. Futures	1970	1550	420
Ind. Options	67161	65661	1500
Stk. Futures	7968	7817	151
Stk. Options	7615	7732	(117)

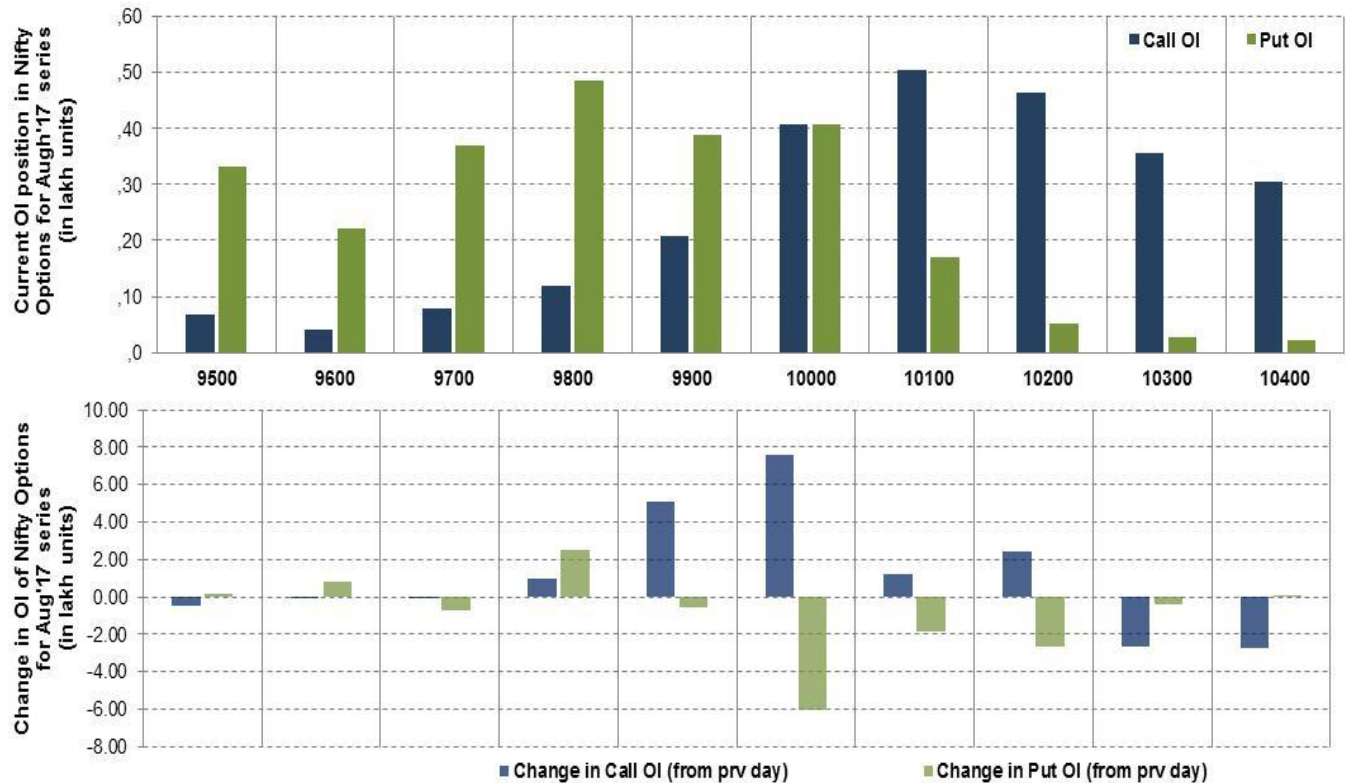
Nifty Futures



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 0.12 million in open interest.
- Among Nifty puts, 9,800 SP from the Aug month expiry was the most active put with an addition of 0.25 million open interests.
- The maximum OI outstanding for Calls was at 10,100 SP (5.02mn) and that for Puts was at 9,800 SP (4.84).

Nifty Technical & Indices Levels

1-Nifty 50 - 09/08/17
 Avg Avg



Nifty Cash prices have settled at 9908.55 down by 0.71% from its previous close. On the upper side it has resistance of 9850 and 9800 levels, while lower side it has support of 9950 and 10000 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
PAGEIND	33,150	39,700	19.76	16680.00	1.95
HAVELLS	2,766,000	3,278,000	18.51	496.15	1.94
BANKINDIA	18,396,000	21,420,000	16.44	156.70	2.28
UBL	1,129,100	1,276,100	13.02	838.65	1.51
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
INDIGO	2,020,200	2,019,600	-0.03	1267.55	0.20
KOTAKBANK	9,348,000	9,304,000	-0.47	996.00	0.42
NTPC	19,792,000	19,672,000	-0.61	173.55	0.81
SHREECEM	33,800	32,550	-3.70	17929.95	0.23
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
CADILAHC	2,187,200	3,068,800	40.31	481.70	-9.45
SRF	734,500	947,500	29.00	1423.50	-7.75
AJANTPHARM	634,000	811,600	28.01	1204.00	-7.35
ADANI PORTS	5,940,000	7,357,500	23.86	397.25	-4.45
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
BEML	2,169,600	2,073,600	-4.42	1593.70	-6.51
MRPL	10,512,000	10,017,000	-4.71	127.30	-5.00
SINTEX	22,992,380	21,831,000	-5.05	29.70	-6.90
JINDALSTEL	45,612,000	42,786,000	-6.20	135.45	-3.49

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