

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	9711	9637	9674	9723	9760	9809	Sell	Sell	Sell
Sensex	31214	30989	31101	31240	31353	31491	Sell	Sell	Sell
Nifty Futures	9741	9660	9701	9750	9791	9840	Sell	Sell	Sell
Bank Nifty	23986	23692	23839	24015	24162	24338	Sell	Sell	Sell
CNX IT	10647	10521	10584	10651	10714	10781	Sell	Sell	Sell

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	31213.5	-317.7	-1.01
NIFTY	9710.8	-109.4	-1.11
MIDCAP	14726.3	-29.58	-0.20
SMLCAP	15064.9	-6.18	-0.04
BSEFMC	9706.1	-76.55	-0.78
AUTO	23287.5	-356.3	-1.51
POWER	2210.7	-13.31	-0.60
REALTY	1960.7	-26.22	-1.32
BSE IT	10256.3	-22.04	-0.21
BANSEX	27098.0	-241.6	-0.88
OILGAS	14371.9	-12.47	-0.09
METAL	12279.9	-462.5	-3.63

Currency Futures	Close	Pre. Pts	% Chg
29-Aug-17 EUR-INR	75.65	75.29	0.54
29-Aug-17 USD-INR	64.25	64.21	0.14
29-Aug-17 GBP-INR	83.47	83.55	-0.02
29-Aug-17 JPY-INR	58.91	58.48	0.76

Advance/ Decline	Adv	Dec	Un Ch.
NSE	628	1084	48
BSE	911	1635	121

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4120	6063	(1944)
DII	5086	3069	2017

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

## Market Commentary

Indian equity benchmarks extended their southward journey for fourth straight session, breaching their crucial 9,850 (Nifty) and 31,600 (Sensex) levels on escalating tensions between the US and North Korea. Markets started the session on pessimistic note and traded sluggish throughout the day, as Geopolitical worries continue to weigh on the sentiments. In the latest escalation of tensions between Washington and Pyongyang, the isolated Asian country threatened a missile strike at US territory Guam. That saber-rattling came a day after US President Donald Trump said he would respond with fire and fury like the world has never seen if the country doesn't halt its threats. Back on regional turf, traders remained concerned with the report that India's retail inflation is expected to have picked up slightly in July after cooling in the previous three months, but likely remained well below the central bank's 4 percent medium-term target. Sentiments also remained downbeat on report that that India's agricultural exports have declined to \$33.87 billion in 2016-17 from \$43.23 billion in 2013-14.

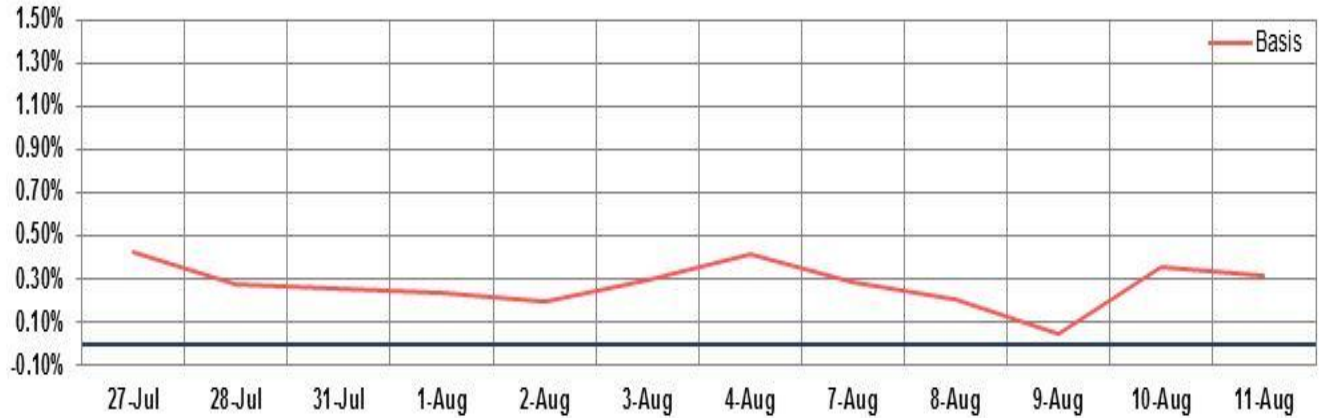
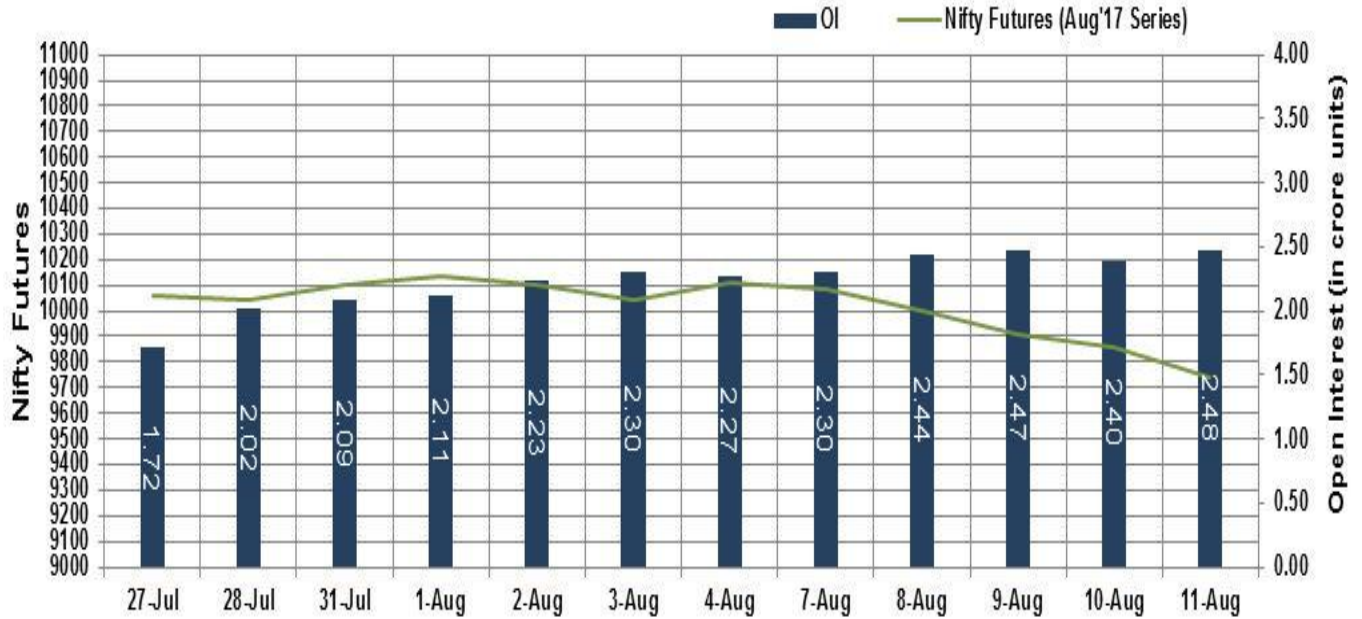
Meanwhile, traders failed to get any sense of relief with report that a contraction in refund outgo, rich dividends from 'Operation Clean Money' and more assessee coming under the income tax net post demonetisation, net direct tax collections surged 19.1 percent to Rs1.90 lakh crore during April-July.

## Market Turnover & FII Derivative Data

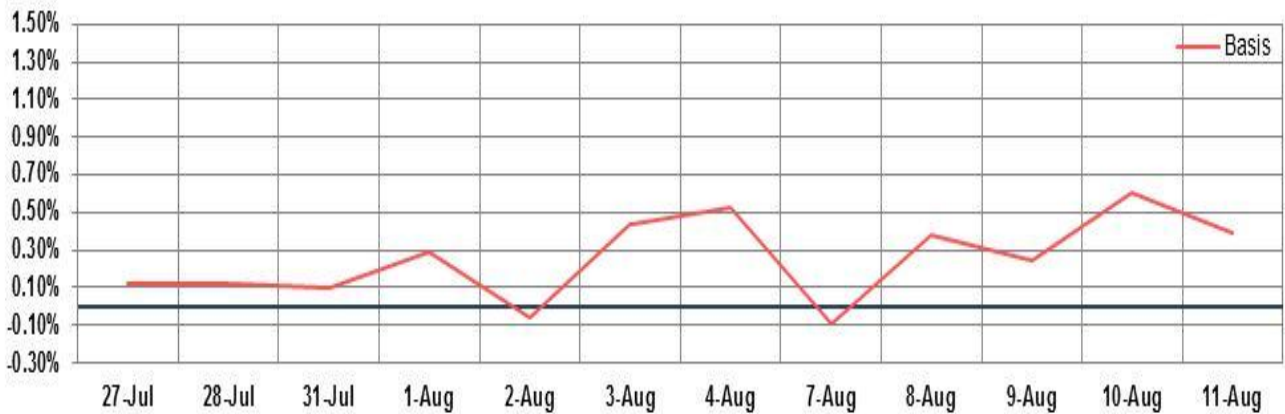
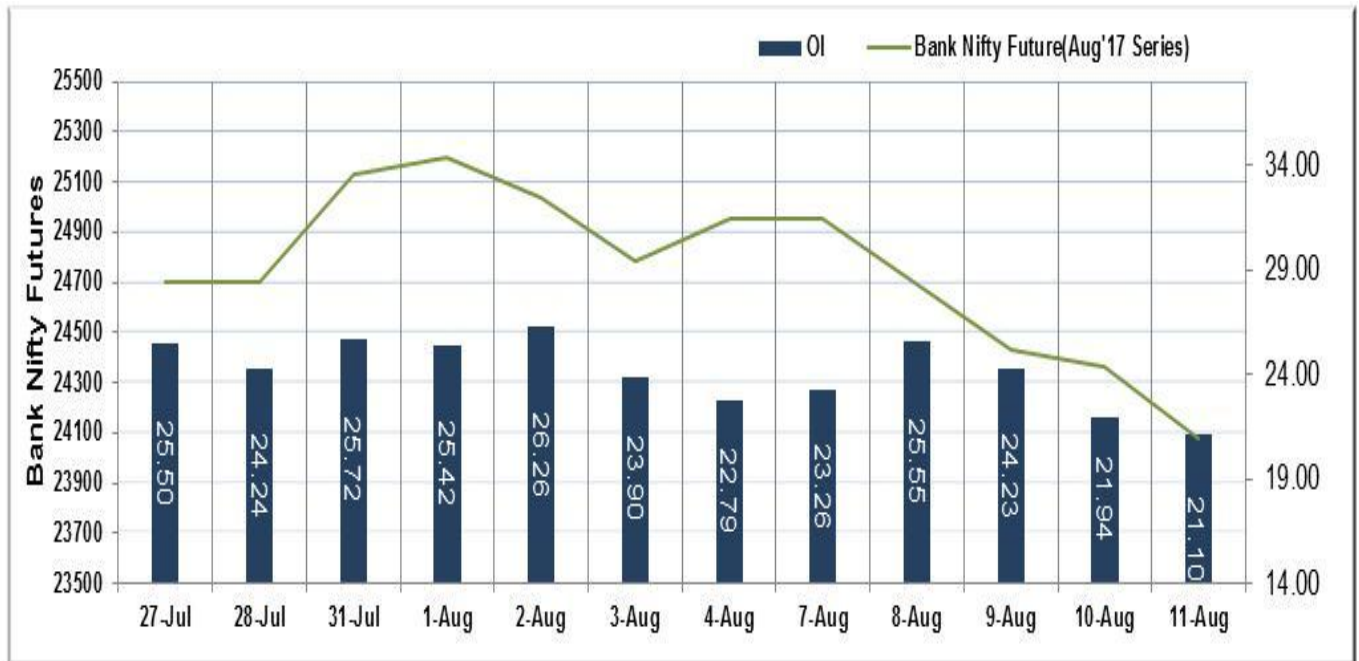
Market TO	Current	Previous	Net%
BSE CASH	4366	4589	(5)
NSE CASH	32925	31702	4
NSE FO	571219	1157386	(51)

FII Derivatives	Buy	Sell	Net
Ind. Futures	2347	3755	(1408)
Ind. Options	68353	67824	529
Stk. Futures	12193	12281	(88)
Stk. Options	11550	11690	(140)

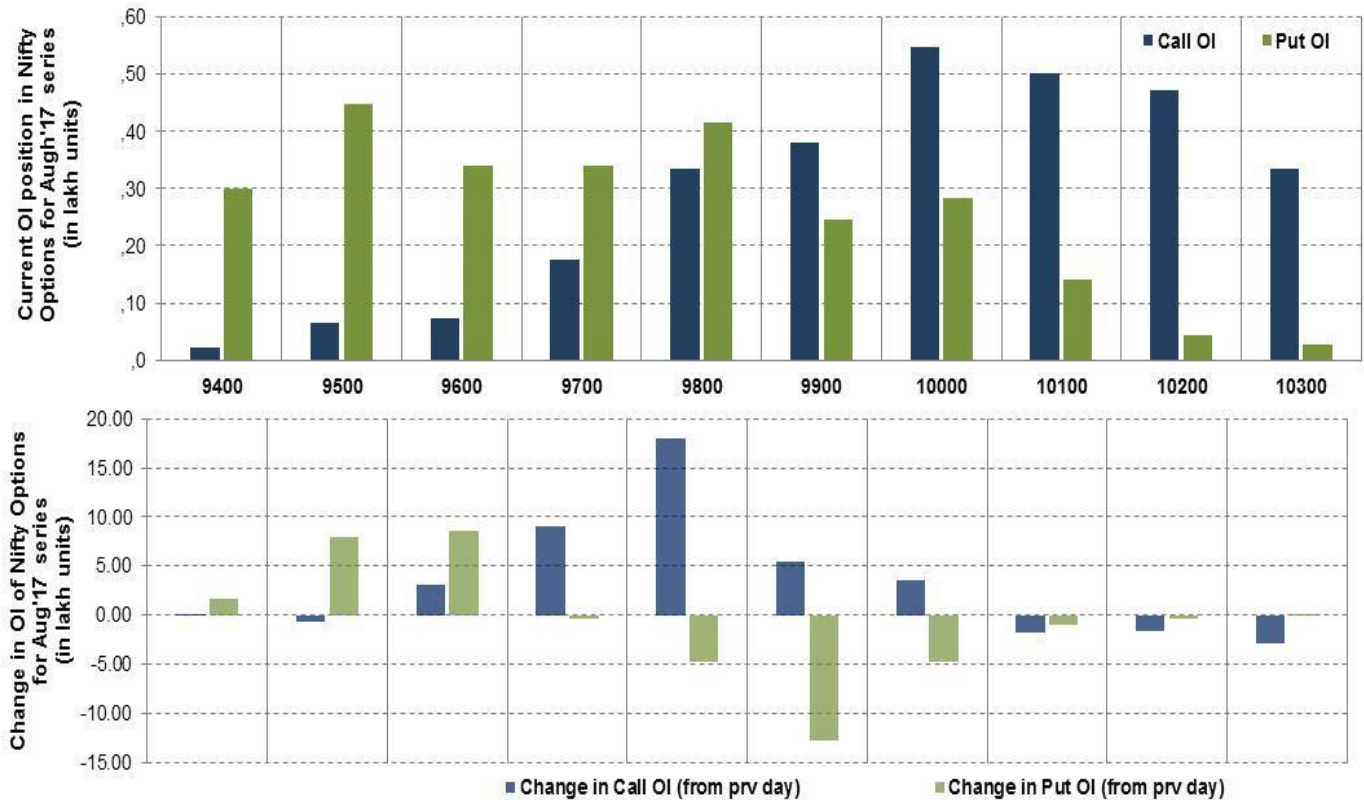
# Nifty Futures



## 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 an addition of 0.36 million in open interest.
- Among Nifty puts, 9,500 SP from the Aug month expiry was the most active put with a reduction of 0.79 million open interests.
- The maximum OI outstanding for Calls was at 10,000 SP (5.48mn) and that for Puts was at 9,500 SP (4.48).

## Nifty Technical & Indices Levels

1-Nifty 50 - 11/08/17  
 Avg Avg



Nifty Cash prices have settled at 9710.8 down by 1.11% from its previous close. On the upper side it has resistance of 9650 and 9600 levels, while lower side it has support of 9800 and 9850 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
IGL	870,650	1,011,450	16.17	1221.70	1.09
CGPOWER	17,460,000	19,704,000	12.85	77.40	7.28
CADILAHC	2,350,400	2,649,600	12.73	483.30	3.45
HDIL	26,984,000	29,584,000	9.64	58.70	3.89
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
DCBBANK	7,798,500	7,002,000	-10.21	173.90	0.14
SINTEX	19,472,620	17,377,880	-10.76	28.45	4.79
CHENNPETRO	2,521,500	2,248,500	-10.83	367.80	1.62
SRF	733,000	653,000	-10.91	1480.75	1.41
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
TVSMOTOR	4,648,000	5,468,000	17.64	530.35	-8.17
BERGEPAIN	921,800	1,075,800	16.71	239.35	-3.51
SBIN	64,155,000	73,161,000	14.04	281.25	-5.53
PVR	578,000	637,600	10.31	1291.20	-3.50
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
TORNTPHARM	236,800	219,600	-7.26	1221.15	-0.41
UBL	1,341,900	1,239,000	-7.67	788.20	-4.84
NMDC	24,774,000	22,812,000	-7.92	117.65	-3.49
DLF	43,505,000	40,020,000	-8.01	155.30	-5.68

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