

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	9837	9747	9792	9829	9874	9911	Sell	Buy	Sell
Sensex	31525	31154	31339	31535	31720	31915	Sell	Buy	Sell
Nifty Futures	9854	9764	9809	9839	9884	9914	Sell	Buy	Sell
Bank Nifty	24074	23839	23957	24044	24161	24248	Sell	Sell	Sell
CNX IT	10570	10311	10440	10604	10734	10898	Sell	Sell	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	91524.7	-270.7	-0.85
NIFTY	9837.4	-66.75	-0.67
MIDCAP	15208.5	-20.06	-0.13
SMLCAP	15619.4	-75.15	-0.48
BSEFMC	10076.1	75.75	0.76
AUTO	23785.7	-28.52	-0.12
POWER	2284.9	-9.64	-0.42
REALTY	2090.1	-19.43	-0.92
BSE IT	10081.9	-369.2	-3.53
BANDEX	27183.8	-193.9	-0.71
OILGAS	14794.5	134.5	0.92
METAL	12941.5	-94.88	-0.73

Currency Futures	Close	Pre. Pts	% Chg
29-Aug-17 EUR-INR	75.46	75.23	0.31
29-Aug-17 USD-INR	64.21	64.23	-0.04
29-Aug-17 GBP-INR	82.77	82.69	0.04
29-Aug-17 JPY-INR	58.89	58.02	1.50

Advance/ Decline	Adv	Dec	Un Ch.
NSE	587	1098	72
BSE	931	1612	115

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4785	6967	(2182)
DII	3699	3115	585

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Friday turned out to be a disappointing day of trade for Indian equity benchmarks, as key indices traded sluggish through the session and settled below their crucial 31,600 (Sensex) and 9,850 (nifty) levels. Traders opted to book profits in risky assets after three days of continuous rally amid weak global cues. Heavy selling in IT pack mainly dampened sentiments with Infosys leading the fall on the back of developments in the top management exit. IT major announced that its board of directors has accepted the resignation of Vishal Sikka as the Managing Director and CEO with immediate effect. Some pessimism also crept in with Chief Economic Adviser Arvind Subramanian's statement that overemphasis on renewable energy would create a 'double whammy' for the government by reducing the viability of thermal power plants and raising bad loans of state-owned banks.

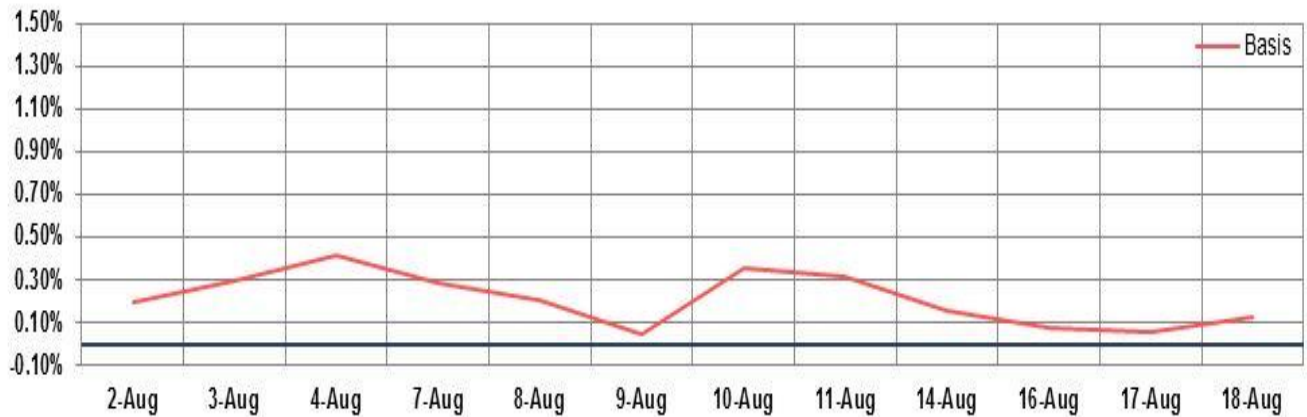
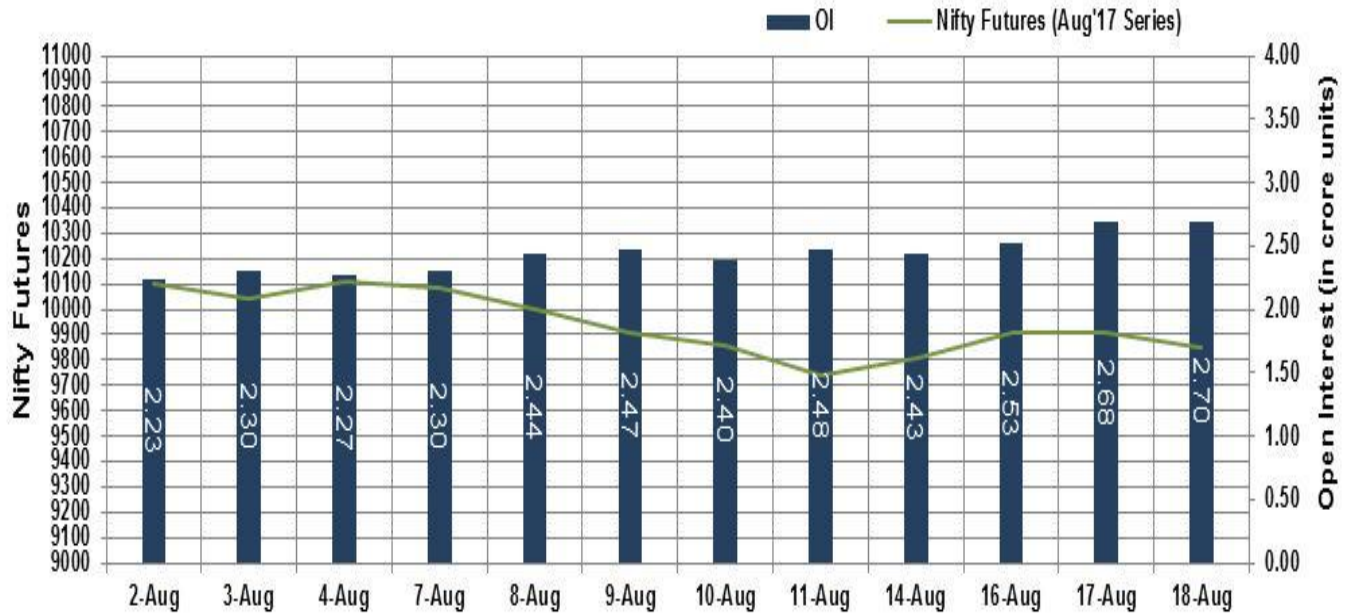
Traders shrugged off report by real estate consulting firm CBRE South Asia that India has surpassed China in the global Retail Development Index in 2017, indicating growing prominence of the country as a preferred retail destination for global brands. Traders failed to get any sense of relief with report that the government gave some relief to taxpayers availing of transitional input tax credit under the Goods and Services Tax (GST) regime by giving them an extra week till 28 August 28 to file tax returns.

Market Turnover & FII Derivative Data

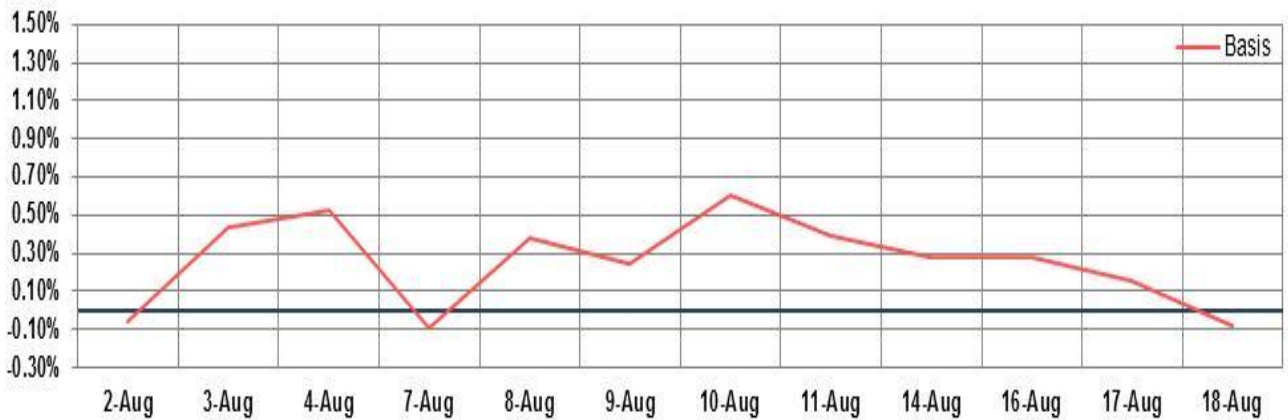
Market TO	Current	Previous	Net%
BSE CASH	3864	3235	19
NSE CASH	28953	24336	19
NSE FO	461058	1147207	(60)

FII Derivatives	Buy	Sell	Net
Ind. Futures	1986	2371	(385)
Ind. Options	54305	55747	(1442)
Stk. Futures	8913	9578	(664)
Stk. Options	8387	8499	(112)

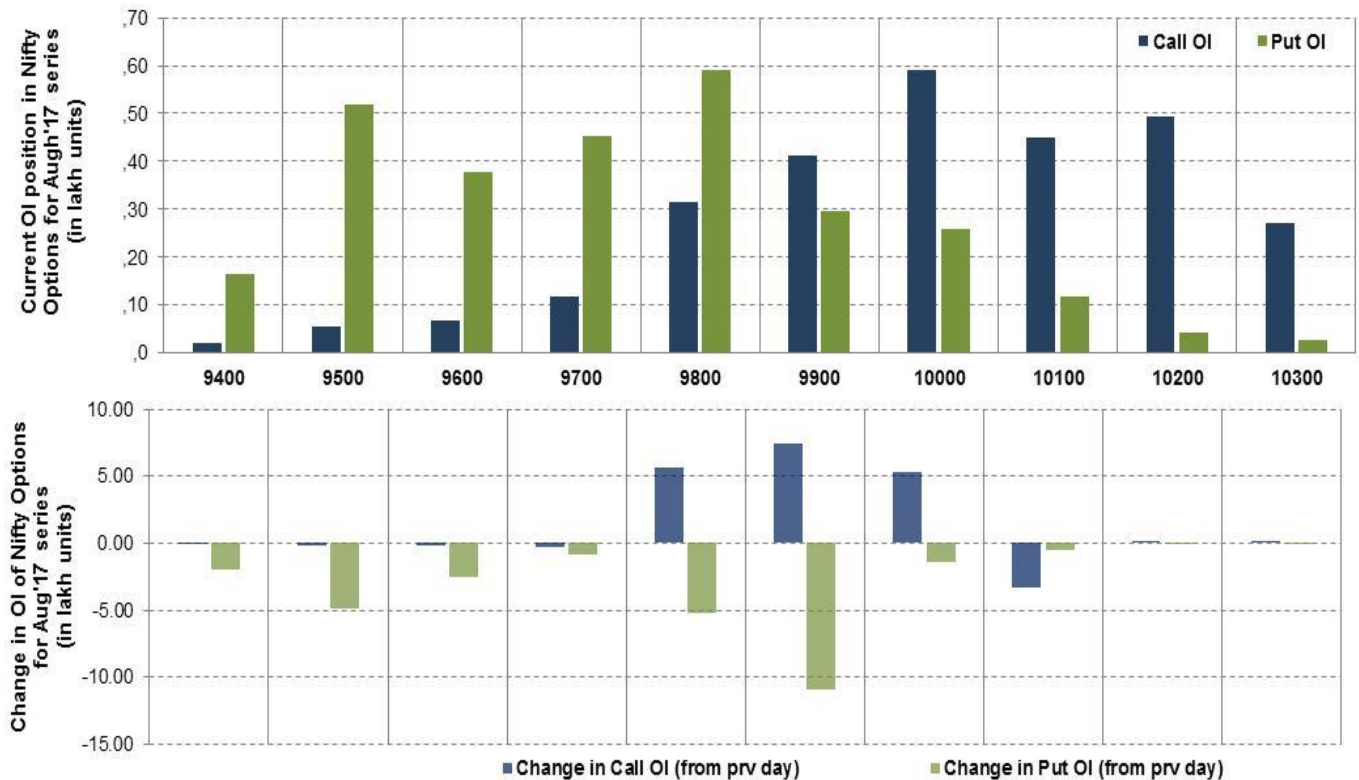
Nifty Futures



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 0.53 million in open interest.
- Among Nifty puts, 9,800 SP from the Aug month expiry was the most active put with a reduction of 0.52 million open interests.
- The maximum OI outstanding for Calls was at 10,000 SP (5.90mn) and that for Puts was at 9,800 SP (5.89).

Nifty Technical & Indices Levels

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



Nifty Cash prices have settled at 9837.4 down by 0.67% from its previous close. On the upper side it has resistance of 9900 and 9950 levels, while lower side it has support of 9800 and 9750 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	8,298,000	9,324,000	12.36	124.50	2.34
PCJEWELLER	4,809,000	5,286,000	9.92	374.55	4.96
ACC	1,189,200	1,288,400	8.34	1800.00	0.99
TCS	5,540,250	5,938,500	7.19	2509.00	0.89
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
ASIANPAINT	3,066,600	2,983,200	-2.72	1140.00	0.42
HAVELLS	3,196,000	3,104,000	-2.88	480.45	1.45
GODFRYPHLP	710,500	689,500	-2.96	1093.00	1.49
ITC	48,588,000	46,588,800	-4.11	281.15	0.45
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
INFY	28,038,000	43,514,000	55.20	927.10	-9.21
ZEEL	6,406,400	7,200,700	12.40	513.70	-2.50
APOLLOHOSP	1,414,500	1,562,500	10.46	1072.10	-2.87
BERGEPAIN	1,029,600	1,100,000	6.84	242.00	-0.37
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
HEROMOTOCO	1,040,600	1,008,800	-3.06	3984.60	-0.25
INDUSINDBK	4,633,200	4,479,000	-3.33	1622.60	-0.35
MFSL	4,813,000	4,583,000	-4.78	598.00	-0.60
VOLTAS	3,110,000	2,940,000	-5.47	541.75	-0.49

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