

Daily Derivatives & Market Report

CONTENTS

Page No.	Particulars
2	Market Summary
3	Nifty Futures – Derivatives Snap
4	Bank Nifty Futures – Derivatives Snap
5	Activity in Nifty Options
6	What do Nifty Technical suggest
7	Derivative Analysis
8	Disclaimer

Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	9754	9649	9702	9793	9846	9937	Sell	Sell	Sell
Sensex	31259	30952	31106	31374	31527	31795	Sell	Sell	Sell
Nifty Futures	9769	9674	9721	9803	9850	9932	Sell	Sell	Sell
Bank Nifty	23937	23649	23793	24026	24170	24403	Sell	Sell	Sell
CNX IT	10440	10279	10360	10489	10569	10698	Sell	Sell	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	31258.8	-265.8	-0.84
NIFTY	9754.35	-83.05	-0.84
MIDCAP	14987.4	-221.0	-1.45
SMLCAP	15459.1	-158.8	-1.02
BSEFMC	10045.5	-30.67	-0.30
AUTO	23544.3	-241.4	-1.01
POWER	2249.9	-35.04	-1.53
REALTY	2064.1	-26.07	-1.25
BSE IT	9875.8	-206.1	-2.04
BANSEX	27025.5	-158.3	-0.58
OILGAS	14562.0	-232.4	-1.57
METAL	12755.8	-185.6	-1.43

Currency Futures	Close	Pre. Pts	% Chg
29-Aug-17 EUR-INR	75.52	75.46	0.08
29-Aug-17 USD-INR	64.19	64.21	-0.02
29-Aug-17 GBP-INR	82.79	82.77	0.02
29-Aug-17 JPY-INR	58.87	58.89	-0.03

Advance/ Decline	Adv	Dec	Un Ch.
NSE	516	1195	72
BSE	839	1747	158

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4236	6220	(1983)
DII	2930	2455	475

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity benchmarks failed to hold on to their initial gains and ended in red terrain on Monday, breaching their crucial 9,800 (Nifty) and 31,300 (Sensex) levels, as weak global cues and fall of over 5% in Infosys continued to hurt sentiments. Markets, soon after a positive opening, started moving southward to enter into negative trajectory in second half of trade. Afterwards, key gauges never looked confident of recovering and gradually extended its losses till end to close near intraday lows, as investors opted to remain on sidelines ahead of the PM Narendra Modi's meet with industry leaders for policy inputs to build a 'New India'. Sentiments remained dampened after the private report highlighted that consumer confidence in India declined in the second quarter of this year amid concerns regarding job security and lower optimism on employment prospects. Besides, cautionary spending by consumers towards the end of 2016 still had some impact on the quarter under consideration.

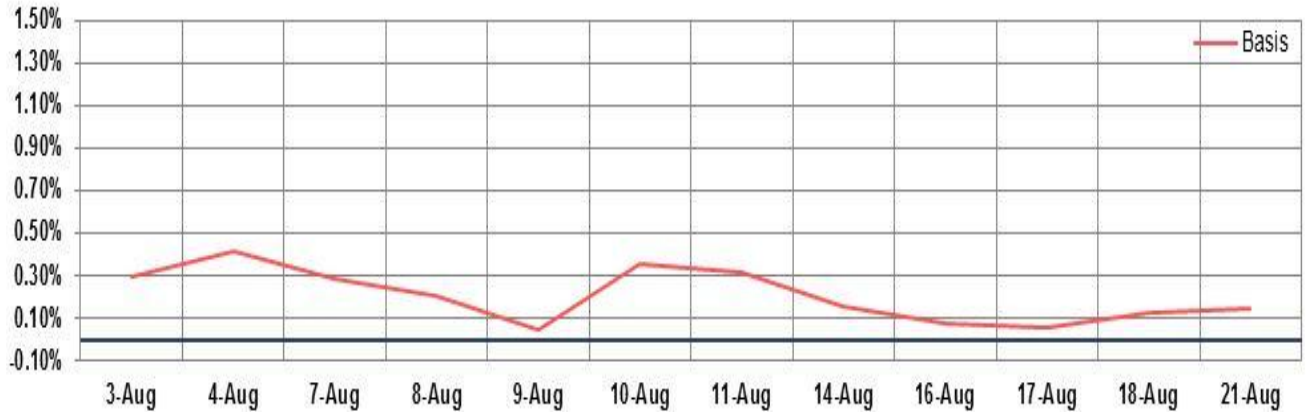
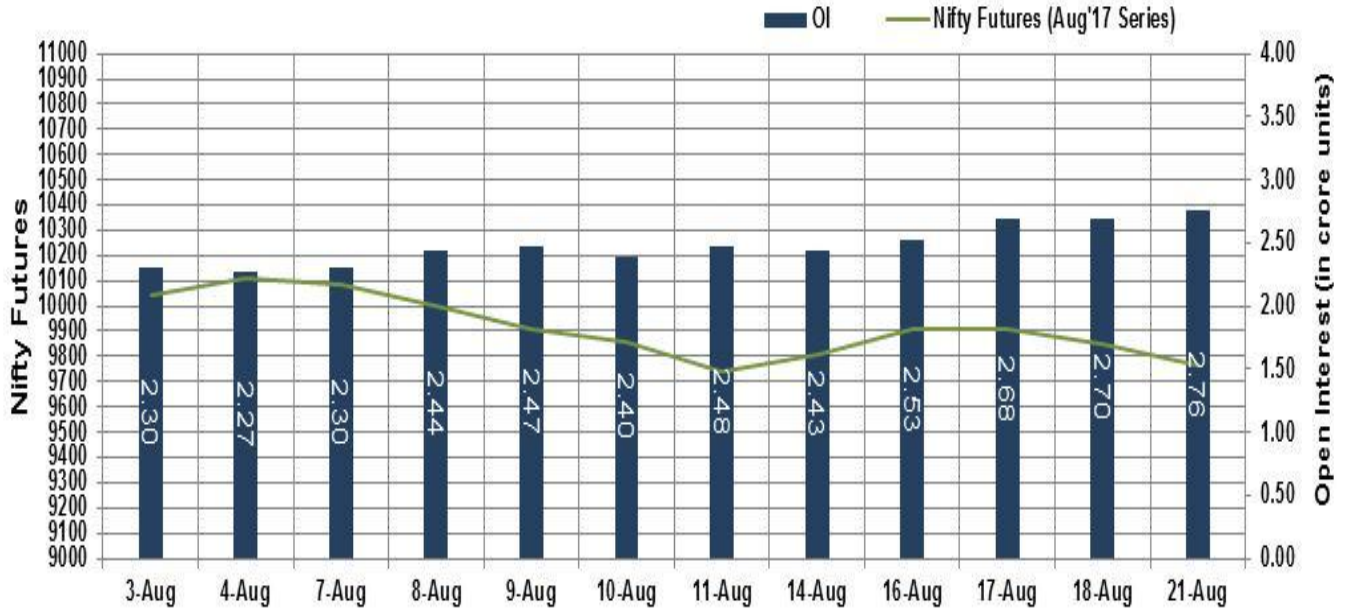
Adding to the pessimism, the India Meteorological Department's (IMD) weekly press release highlighted that about a quarter of the country has received deficient rainfall in the first half of the monsoon, but hopes the situation will improve in the second half. The Met department states that there is a 4% deficit rain across the country, but 26% part of the country has received deficient rain.

Market Turnover & FII Derivative Data

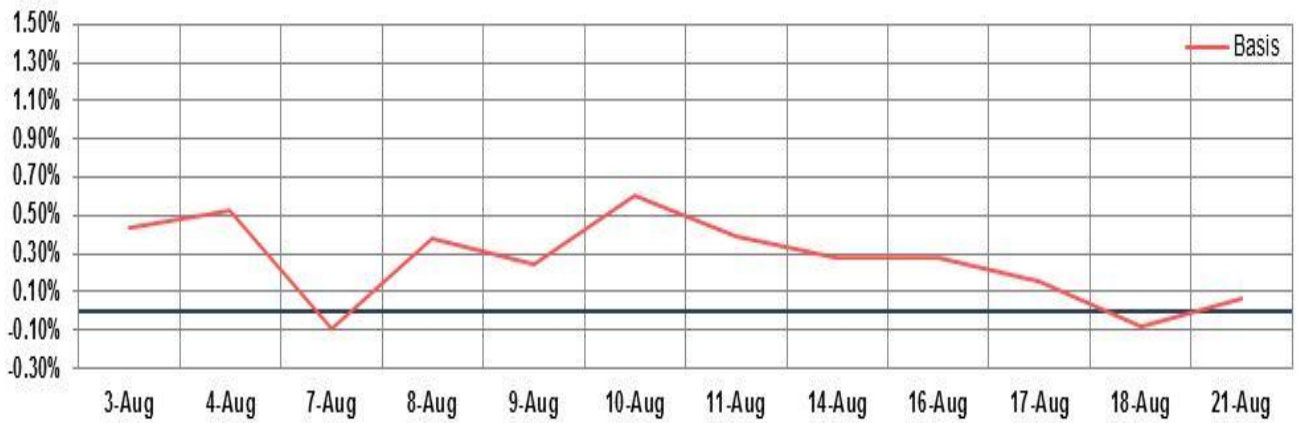
Market TO	Current	Previous	Net%
BSE CASH	3953	3235	22
NSE CASH	24707	24336	2
NSE FO	504350	1147207	(56)

FII Derivatives	Buy	Sell	Net
Ind. Futures	1885	1400	486
Ind. Options	54228	54035	194
Stk. Futures	8414	8066	348
Stk. Options	7557	8021	(464)

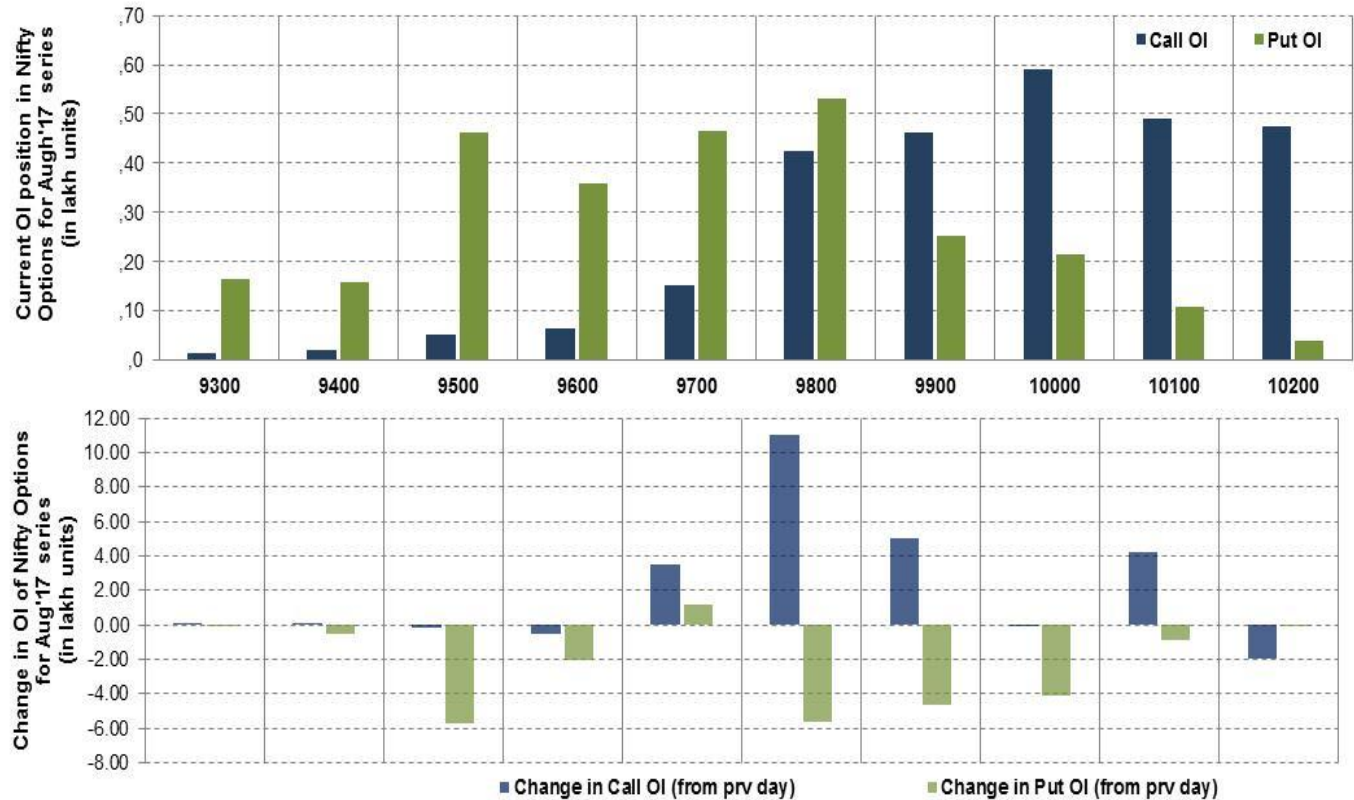
Nifty Futures



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 a reduction of 0.01 million in open interest.
- Among Nifty puts, 9,800 SP from the Aug month expiry was the most active put with a reduction of 0.57 million open interests.
- The maximum OI outstanding for Calls was at 10,000 SP (5.89mn) and that for Puts was at 9,800 SP (5.33).

Nifty Technical & Indices Levels

1-Nifty 50 - 21/08/17
 Avg Avg



Nifty Cash prices have settled at 9754.35 down by 0.84% from its previous close. On the upper side it has resistance of 9800 and 9850 levels, while lower side it has support of 9685 and 9650 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
CHENNPETRO	1,785,000	1,839,000	3.03	402.30	0.73
M&M	3,858,500	3,958,500	2.59	1377.60	0.28
PCJEWELLER	5,214,000	5,328,000	2.19	384.00	2.76
TCS	5,733,250	5,846,500	1.98	2528.30	0.65
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
TATAGLOBAL	30,001,500	29,326,500	-2.25	196.30	0.38
GRASIM	2,399,250	2,326,500	-3.03	1110.05	1.10
UBL	1,028,300	982,100	-4.49	803.65	0.27
NMDC	22,770,000	21,738,000	-4.53	121.30	0.17
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
RAMCOCEM	476,000	528,800	11.09	663.70	-3.19
OIL	1,699,500	1,853,588	9.07	273.50	-4.85
PAGEIND	28,150	30,100	6.93	17063.50	-0.32
UPL	4,584,000	4,891,200	6.70	812.10	-4.26
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
TORNTPHARM	244,400	230,000	-5.89	1251.80	-1.74
BAJAJFINSV	417,500	390,500	-6.47	5215.45	-2.24
BATAINDIA	2,777,500	2,549,800	-8.20	669.90	-1.50
HEXAWARE	2,736,000	2,409,000	-11.95	266.65	-2.88

Disclaimer:

The Information provided by SMS or in newsletter or in any document has been prepared by Shah Investor's Home Ltd (SIHL). The Information provided by SMS or in newsletter does not constitute an offer or solicitation for the purchase or sale of any financial instrument or as an official confirmation of any transaction. The information contained herein is from publicly available data or other sources believed to be reliable, but we do not represent that it is accurate or complete and it should not be relied on as such. SIHL or any of its affiliates/ group companies shall not be in any way responsible for any loss or damage that may arise to any person from any inadvertent error in the information contained in this report or SMS. This Information provided by SMS, reports or in newsletter is provided for assistance only and is not intended to be and must not alone be taken as the basis for an investment decision. The user assumes the entire risk of any use made of this information. Each recipient of this Information provided by SMS, report or in newsletter should make such investigation as it deems necessary to arrive at an independent evaluation of an investment in the securities of companies referred to in this information provided by SMS, report or in newsletter (including the merits and risks involved), and should consult his own advisors to determine the merits and risks of such investment. The investment discussed or views expressed may not be suitable for all investors. This information is strictly confidential and is being furnished to you solely for your information.

The information should not be reproduced or redistributed or passed on directly or indirectly in any form to any other person or published, copied, in whole or in part, for any purpose. The information provided by report or SMS is not directed or intended for distribution to, or use by, any person or entity who is a citizen or resident of or located in any locality, state, country or other jurisdiction, where such distribution, publication, availability or use would be contrary to law, regulation or which would subject SIHL and affiliates/ group companies to any registration or licensing requirements within such jurisdiction. The distribution of this Information provided by SMS or in newsletter in certain jurisdictions may be restricted by law, and persons in whose possession this Information provided by SMS or in newsletter comes, should inform themselves about and observe, any such restrictions. The information given or Information provided by SMS, report or in newsletter is as of the date of the issue date of report or the date on which SMS provided and there can be no assurance that future results or events will be consistent with this information. This information is subject to change without any prior notice. SIHL reserves the right to make modifications and alterations to this statement as may be required from time to time. However, SIHL is under no obligation to update or keep the information current.

Nevertheless, SIHL is committed to providing independent and transparent recommendation to its client and would be happy to provide any information in response to specific client queries. Neither SIHL nor any of its affiliates, group companies, directors, employees, agents or representatives shall be liable for any damages whether direct, indirect, special or consequential including lost revenue or lost profits that may arise from or in connection with the use of the information. Past performance is not necessarily a guide to future performance. The disclosures of interest statements incorporated in the Information provided by SMS, report or in newsletter are provided solely to enhance the transparency and should not be treated as endorsement of the views expressed in the report. The analyst for this report certifies that all of the views expressed in this report accurately reflect his or her personal views about the subject company or companies and its or their securities, and no part of his or her compensation was, is or will be, directly or indirectly related to specific recommendations or views expressed in this report.

About Us:

Shah Investor's Home Ltd (SIHL) is an ISO 9001:2008 Certified financial Services Company established in 1994 at Ahmadabad, Gujarat. Customer satisfaction is guaranteed through our diversified product portfolio, professional management and customer first attitude. SIHL was the first broking house in Gujarat with membership in National Securities Depository Ltd (NSDL) and was the first broking name providing services in NSE F&O in Ahmedabad. Today, SIHL ranks among the top most players in Gujarat in retail stock broking area with 45 branches, 350 franchisee across India and providing service to more than 1,25,000 clients.