

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	9766	9706	9736	9782	9812	9858	Sell	Sell	Sell
Sensex	31292	31096	31194	31339	31437	31582	Sell	Sell	Sell
Nifty Futures	9785	9730	9757	9797	9825	9865	Sell	Sell	Sell
Bank Nifty	23974	23710	23842	23985	24117	24260	Sell	Sell	Sell
CNX IT	10446	10350	10398	10470	10518	10590	Sell	Sell	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	31291.8	33.0	0.11
NIFTY	9765.55	11.2	0.11
MIDCAP	14925.8	-61.54	-0.41
SMLCAP	15388.6	-79.25	-0.51
BSEFMC	10046.1	0.61	0.01
AUTO	23366.6	-177.7	-0.75
POWER	2225.1	-24.83	-1.10
REALTY	2040.6	-23.43	-1.14
BSE IT	9877.8	2.04	0.02
BANKEKX	27079.1	53.55	0.20
OILGAS	14753.1	191.0	1.31
METAL	12763.5	7.67	0.06

Currency Futures	Close	Pre. Pts	% Chg
29-Aug-17 EUR-INR	75.45	75.52	-0.08
29-Aug-17 USD-INR	64.15	64.19	-0.06
29-Aug-17 GBP-INR	82.31	82.79	-0.59
29-Aug-17 JPY-INR	58.64	58.87	-0.38

Advance/ Decline	Adv	Dec	Un Ch.
NSE	539	1131	77
BSE	921	1650	135

FII/DII Capital Mkt*	Buy	Sell	Net
FII	3415	4244	(829)
DII	2843	2408	435

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity benchmarks ended the choppy day of trade with marginal gains, where frontline gauges, despite some hiccups, managed to keep their head above water, as traders opted for bargain hunting after registering losses in the preceding two trading sessions. Markets traded mostly in green through the session with traders taking support with DIPP's report that FDI flow into the country grew 37% to \$10.4 billion during the first quarter of this financial year. India received \$7.59 billion FDI during April-June 2016-17. Some support also came with foreign brokerage firm's report that India is expected to see a modest recovery in GDP growth at 6.6% for the April-June quarter as compared to 6.1% in January-March, which was affected by demonetization. Meanwhile, Prime Minister Narendra Modi is slated to interact with 200 CEOs to attain their views and suggestions to carry forward the 'New India' initiative.

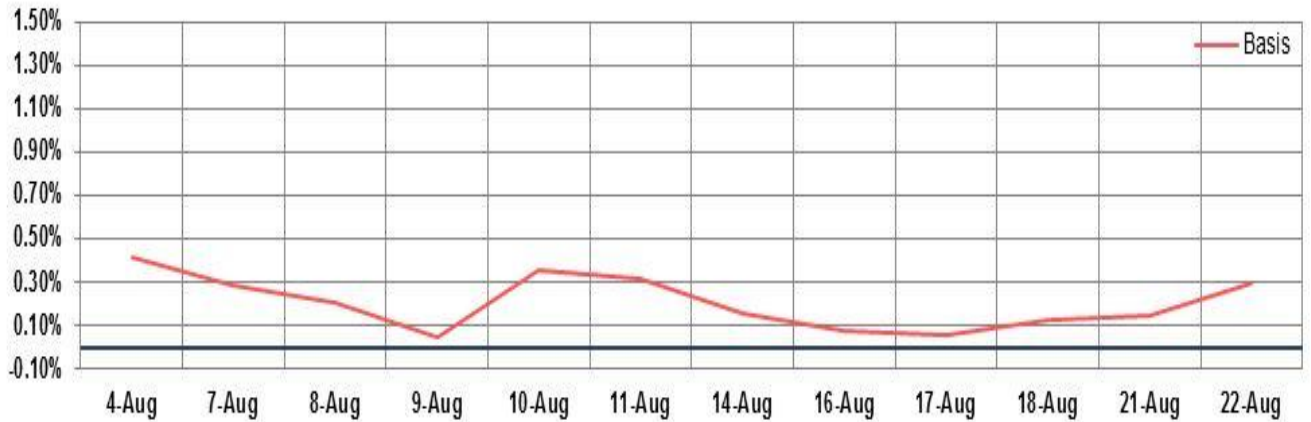
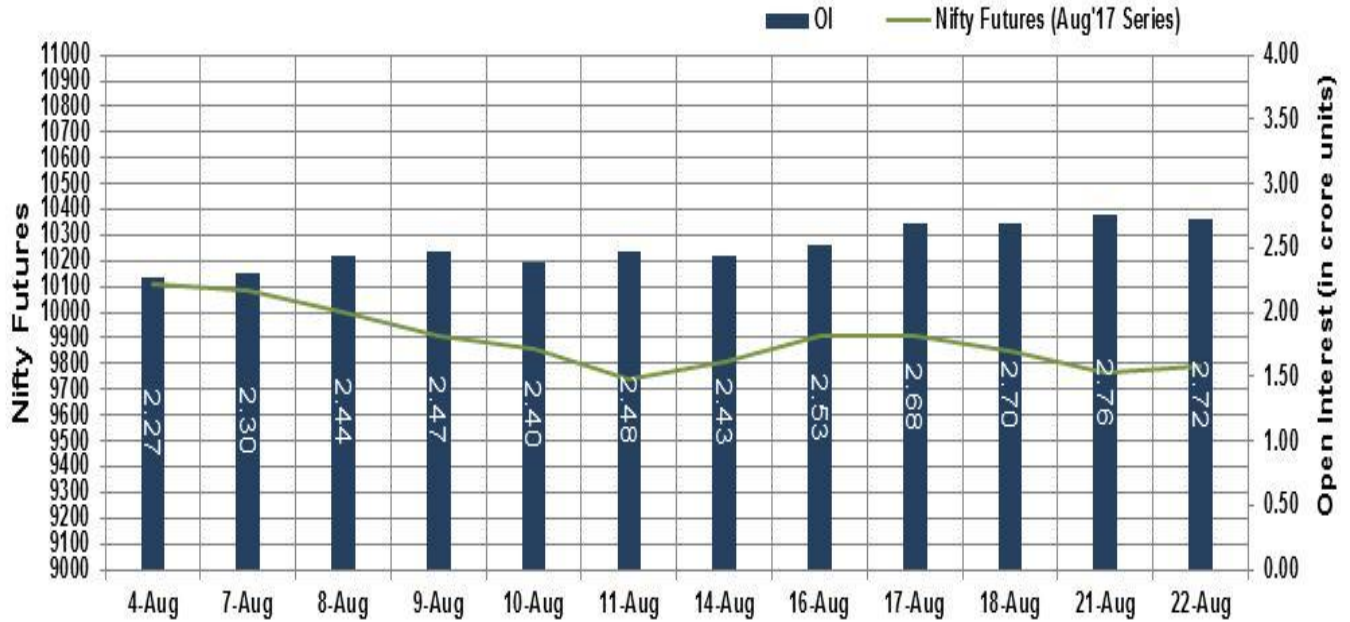
However, gains remained capped as some cautiousness crept in on report that leading stock exchange BSE announced on Monday that it will 'compulsorily' delist 200 firms this week and bar their promoters from the markets for 10 years as trading in these shares have remained suspended for over a decade. All these companies will be delisted from August 23.

Market Turnover & FII Derivative Data

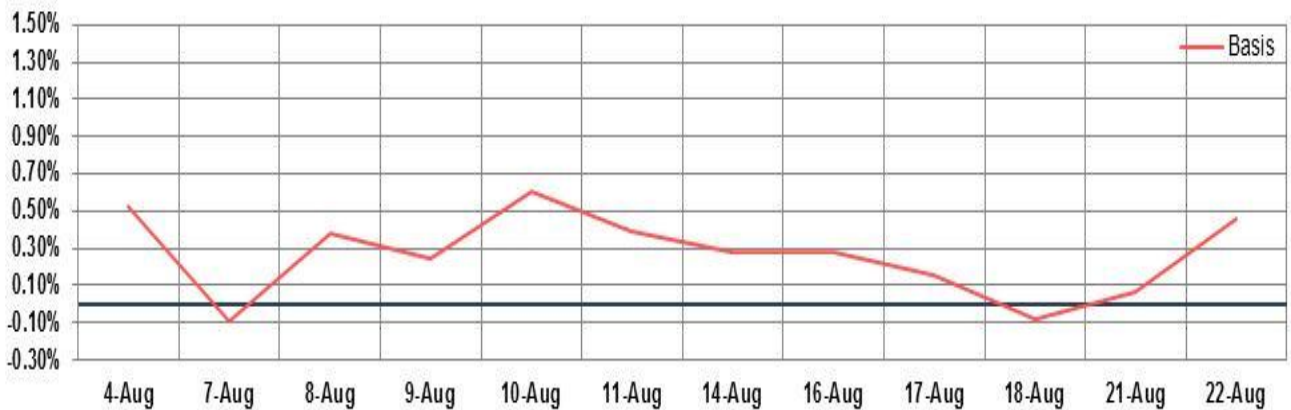
Market TO	Current	Previous	Net%
BSE CASH	3063	3953	(23)
NSE CASH	23681	24707	(4)
NSE FO	628156	504350	25

FII Derivatives	Buy	Sell	Net
Ind. Futures	1793	1584	209
Ind. Options	72718	73279	(561)
Stk. Futures	9452	9284	168
Stk. Options	7683	7786	(103)

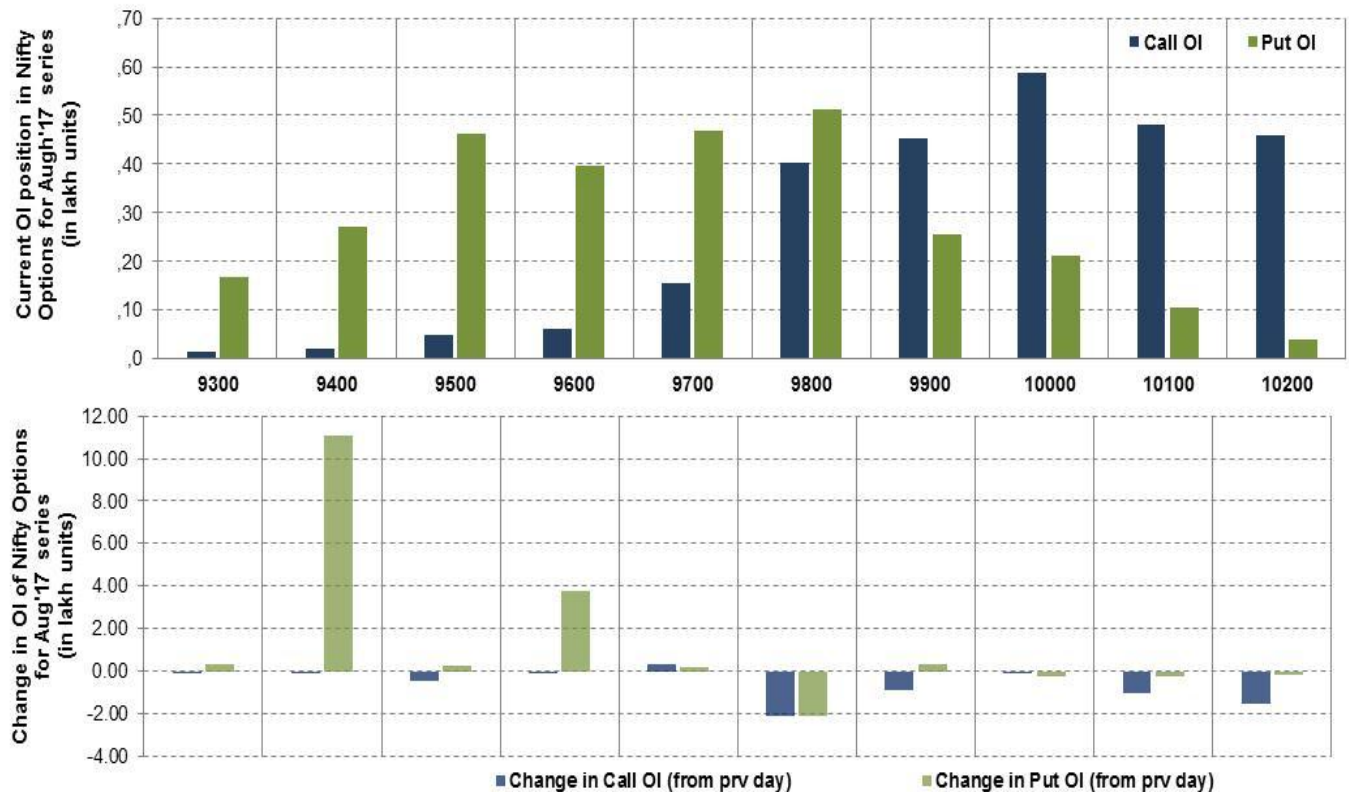
Nifty Futures



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 0.21 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 (5.12).

Nifty Technical & Indices Levels

1-Nifty 50 - 22/08/17
 Avg Avg



Nifty Cash prices have settled at 9765.55 up by 0.11% 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
TECHM	8,688,900	9,686,600	11.48	439.85	2.08
BATAINDIA	2,549,800	2,800,600	9.84	687.80	2.67
DHFL	18,793,500	19,998,000	6.41	460.50	2.30
TVSMOTOR	5,720,000	5,996,000	4.83	576.50	0.58
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
ONGC	49,818,750	48,735,000	-2.18	159.50	1.21
ZEEL	7,030,400	6,835,400	-2.77	517.00	1.34
BIOCON	10,317,600	9,981,000	-3.26	329.50	0.49
ITC	43,485,600	41,935,200	-3.57	283.50	0.48
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
MOTHERSUMI	8,201,250	9,015,000	9.92	312.70	-2.52
SIEMENS	475,500	513,500	7.99	1267.50	-1.13
DLF	40,505,000	43,645,000	7.75	178.95	-1.05
ACC	1,252,000	1,348,400	7.70	1786.10	-0.29
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
TITAN	5,143,500	4,990,500	-2.97	617.00	-0.10
BEML	1,945,200	1,846,200	-5.09	1803.90	-1.91
INFIBEAM	3,992,400	3,776,800	-5.40	1391.90	-0.84
CENTURYTEX	7,669,750	7,159,350	-6.65	1184.85	-3.20

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