

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	9853	9761	9807	9832	9878	9904	Buy	Buy	Sell
Sensex	31568	31299	31434	31514	31648	31728	Buy	Buy	Sell
Nifty Futures	9862	9767	9815	9845	9892	9922	Buy	Buy	Sell
Bank Nifty	24317	23971	24144	24247	24420	24523	Buy	Buy	Sell
CNX IT	10478	10354	10416	10463	10525	10572	Sell	Sell	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	31568.0	276.2	0.88
NIFTY	9852.5	86.95	0.89
MIDCAP	15131.4	205.5	1.38
SMLCAP	15570.6	181.9	1.18
BSEFMC	10042.2	-3.87	-0.04
AUTO	23513.4	146.7	0.63
POWER	2238.5	13.43	0.60
REALTY	2111.6	70.99	3.48
BSE IT	9953.2	75.36	0.76
BANSEX	27455.1	376.0	1.39
OILGAS	14879.4	126.4	0.86
METAL	12994.7	231.2	1.81

Currency Futures	Close	Pre. Pts	% Chg
29-Aug-17 EUR-INR	75.61	75.45	0.21
29-Aug-17 USD-INR	64.12	64.15	-0.07
29-Aug-17 GBP-INR	82.18	82.31	-0.16
29-Aug-17 JPY-INR	58.69	58.64	0.06

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1124	555	90
BSE	1617	962	135

FII/DII Capital Mkt*	Buy	Sell	Net
FII	3926	5083	(1158)
DII	3113	2183	930

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Wednesday turned out to be a fabulous day of trade for Indian equity benchmarks, with frontline gauges recapturing their crucial 31,500 (Sensex) and 9,850 (Nifty) levels. Sentiments remained up-beat since morning, as markets made a gap-up opening with a blog on Asian Development Bank's website, stating that the Goods and Services Tax (GST) in India will benefit the lower and lower-middle income class as it is likely to reduce the tax rate on goods. It further stated that in general, GST is likely to reduce the tax rate on goods as compared to previously, while tax rates on services are expected to increase. Afterwards, markets traded with confidence in a tight band for most part of the session with traders taking encouragement with the Financial Stability & Development Council's (FSDC) statement that India has macro-economic stability today on the back of improvement in its macro-economic fundamentals and structural reforms with the launch of the GST.

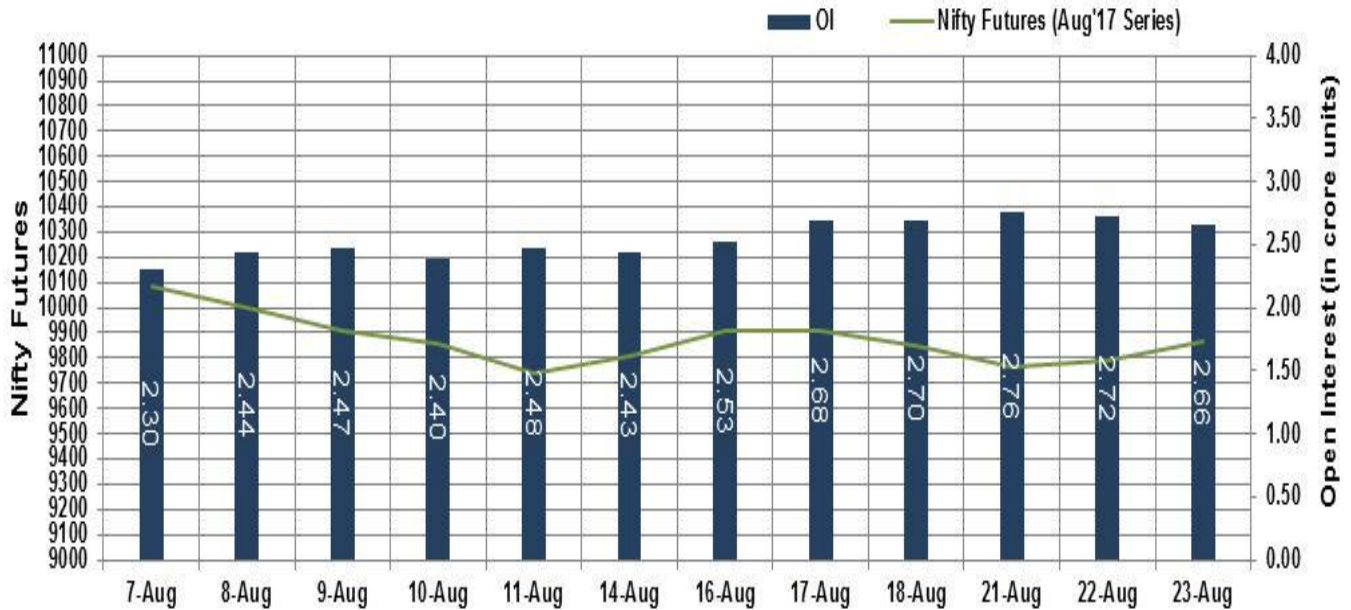
Markets extended gains in last leg of trade which mainly helped markets to end near intraday high levels, as some support came with the report that the loan portfolio of micro-finance institutions (MFIs) increased by 26% to Rs 35,045 crore in the first quarter ended June 2017. Some support also came with the launch of the Mentor India Campaign, a strategic nation building initiative to engage leaders who can nurture and guide students at more than 900 Atal Tinkering Labs.

Market Turnover & FII Derivative Data

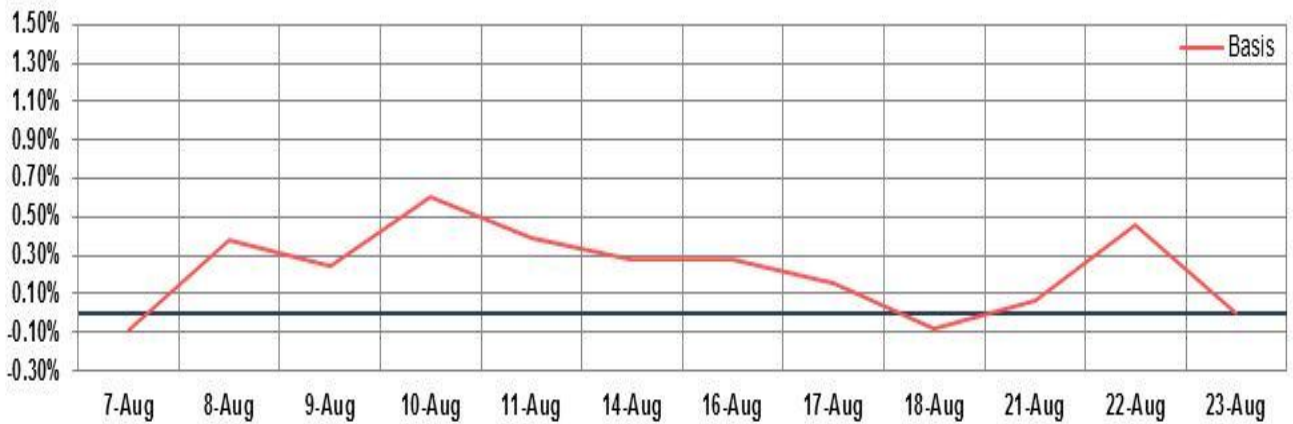
Market TO	Current	Previous	Net%
BSE CASH	3106	3063	1
NSE CASH	23817	23681	1
NSE FO	715861	628156	14

FII Derivatives	Buy	Sell	Net
Ind. Futures	1264	2392	(1128)
Ind. Options	63136	61978	1158
Stk. Futures	8624	8674	(50)
Stk. Options	7072	6958	114

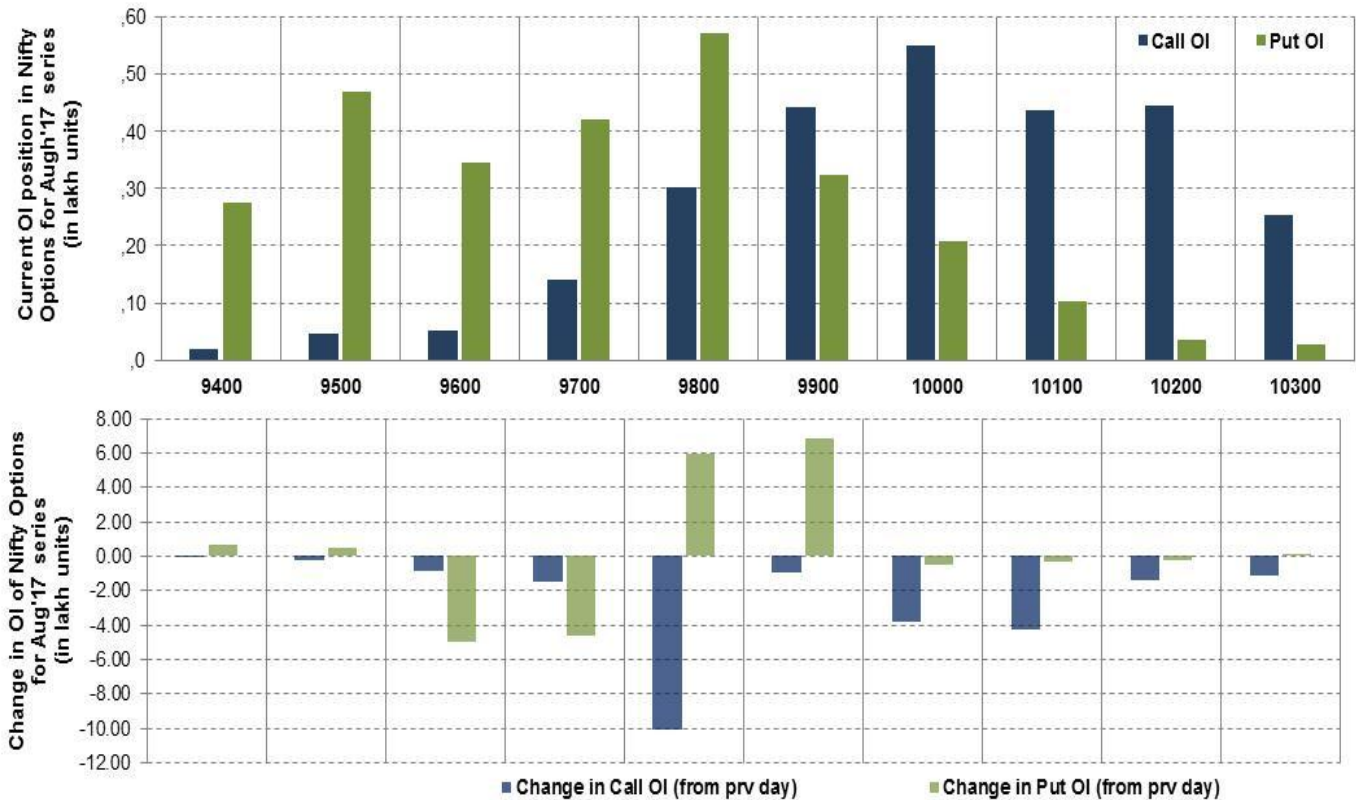
Nifty Futures



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 0.38 million in open interest.
- Among Nifty puts, 9,800 SP from the Aug month expiry was the most active put with an addition of 0.59 million open interests.
- The maximum OI outstanding for Calls was at 10,000 SP (5.51mn) and that for Puts was at 9,800 SP (5.71).

Nifty Technical & Indices Levels

1-Nifty 50 - 23/08/17

Avg Avg



Nifty Cash prices have settled at 9852.5 up by 0.89% 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
KAJARIACER	402,400	483,200	20.08	651.20	1.77
BALKRISIND	510,400	595,200	16.61	1591.40	7.33
DHFL	19,887,000	20,949,000	5.34	469.90	2.61
MRF	45,285	47,325	4.50	63077.85	0.52
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
NIITTECH	1,086,000	988,500	-8.98	497.15	2.46
FORTIS	34,592,400	31,471,200	-9.02	153.35	7.92
PTC	11,376,000	10,264,000	-9.77	113.75	2.89
CEATLTD	1,763,300	1,587,600	-9.96	1675.95	2.77
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
SIEMENS	456,000	585,000	28.29	1255.15	-0.72
CONCOR	923,125	1,004,375	8.80	1262.05	-1.16
INDIGO	1,363,200	1,465,800	7.53	1220.65	-0.99
CUMMINSIND	588,000	630,000	7.14	883.65	-1.57
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
TCS	5,848,000	5,575,000	-4.67	2497.00	-0.29
HINDUNILVR	9,355,800	8,892,600	-4.95	1191.35	-0.56
APOLLOHOSP	1,473,500	1,387,500	-5.84	1095.70	-0.25
PCJEWELLER	5,229,000	4,917,000	-5.97	363.00	-2.29

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.