

Daily Derivatives & Market Report

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Index Trend Analysis

| Pivot(Daily) | Close | S2 | S1 | Pivot | R1 | R2 | Daily | Weekly | Monthly |
|---------------|-------|-------|-------|-------|-------|-------|-------|--------|---------|
| Nifty | 9913 | 9863 | 9888 | 9907 | 9932 | 9951 | Buy | Buy | Sell |
| Sensex | 31751 | 31646 | 31698 | 31754 | 31806 | 31862 | Buy | Buy | Sell |
| Nifty Futures | 9917 | 9859 | 9888 | 9914 | 9943 | 9969 | Buy | Buy | Sell |
| Bank Nifty | 24377 | 24246 | 24311 | 24367 | 24433 | 24488 | Buy | Buy | Sell |
| CNX IT | 10592 | 10538 | 10565 | 10602 | 10629 | 10666 | Sell | Sell | Sell |

Market Summary

| Domestic Indices | Close | Points | % Chg |
|------------------|---------|--------|-------|
| SENSEX | 31750.8 | 154.7 | 0.49 |
| NIFTY | 9912.8 | 55.75 | 0.57 |
| MIDCAP | 15407.9 | 155.82 | 1.02 |
| SMLCAP | 15814.3 | 167.75 | 1.07 |
| BSEFMC | 10130.1 | 111.5 | 1.11 |
| AUTO | 23637.5 | 89.56 | 0.38 |
| POWER | 2267.8 | 23.61 | 1.05 |
| REALTY | 2096.9 | 2.79 | 0.13 |
| BSE IT | 10147.3 | 125.7 | 1.25 |
| BANDEX | 27551.7 | 97.58 | 0.36 |
| OILGAS | 14916.3 | 54.74 | 0.37 |
| METAL | 13094.4 | 39.88 | 0.31 |

| Currency Futures | Close | Pre. Pts | % Chg |
|-------------------|-------|----------|-------|
| 29-Aug-17 EUR-INR | 76.20 | 75.49 | 0.92 |
| 29-Aug-17 USD-INR | 63.90 | 64.03 | -0.20 |
| 29-Aug-17 GBP-INR | 82.53 | 82.12 | 0.50 |
| 29-Aug-17 JPY-INR | 58.52 | 58.54 | -0.08 |

| Advance/ Decline | Adv | Dec | Un Ch. |
|------------------|------|-----|--------|
| NSE | 1130 | 546 | 81 |
| BSE | 1613 | 949 | 172 |

| FII/DII Capital Mkt* | Buy | Sell | Net |
|----------------------|------|------|-------|
| FII | 5927 | 6052 | (125) |
| DII | 2546 | 2070 | 476 |

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Extending northward journey for fourth straight day, Indian equity benchmarks ended the session with a gain of around half a percent, recapturing their crucial 9,900 (Nifty) and 31,700 (Sensex) levels. Sentiments remained jubilant through the session and key gauges after a gap-up opening traded in fine fettle. Sentiments remained up-beat since morning with industry body Assocham's statement that biometric cards have facilitated disbursement of as much as Rs 83,184 crore to beneficiaries of Direct Benefit Transfer (DBT) schemes without the notorious leakages of the past. Traders also took some encouragement with Finance Minister Arun Jaitley's statement that the Pradhan Mantri Jan Dhan Yojana and the related Jan Dhan- Aadhaar and Mobile number (JAM) trinity has the potential to link all Indians into one common financial, economic, and digital space.

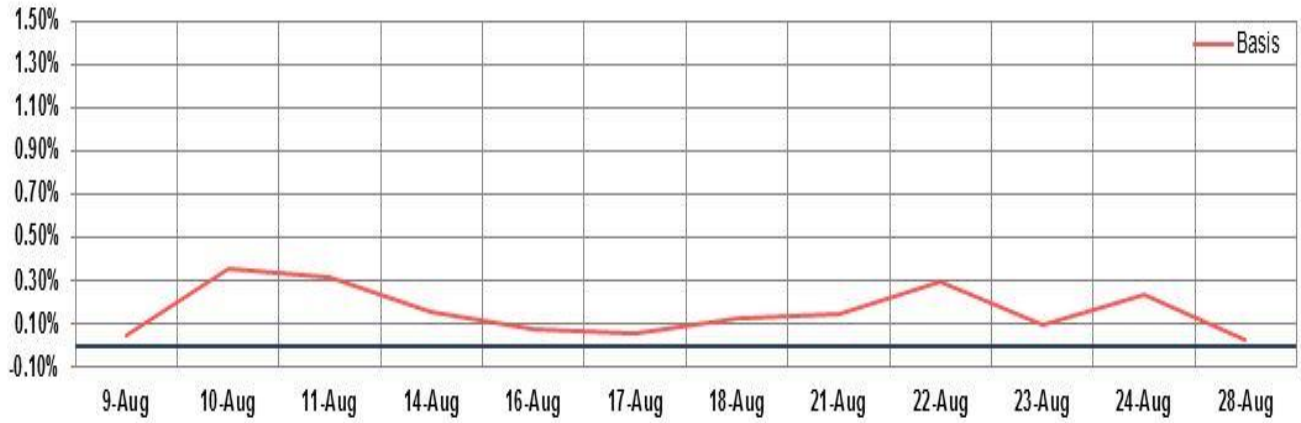
However, markets lost some of their gains in second half of the trade to end off day's highs, as European shares fell in a broad sell-off as the euro strengthened after ECB chief Mario Draghi did not express concern about a strong currency in a closely watched speech. Asian markets closed mixed. China's factories likely posted another solid month of growth in August, suggesting the world's second-largest economy is still growing at a healthy clip despite rising financing costs and a cooling housing market.

Market Turnover & FII Derivative Data

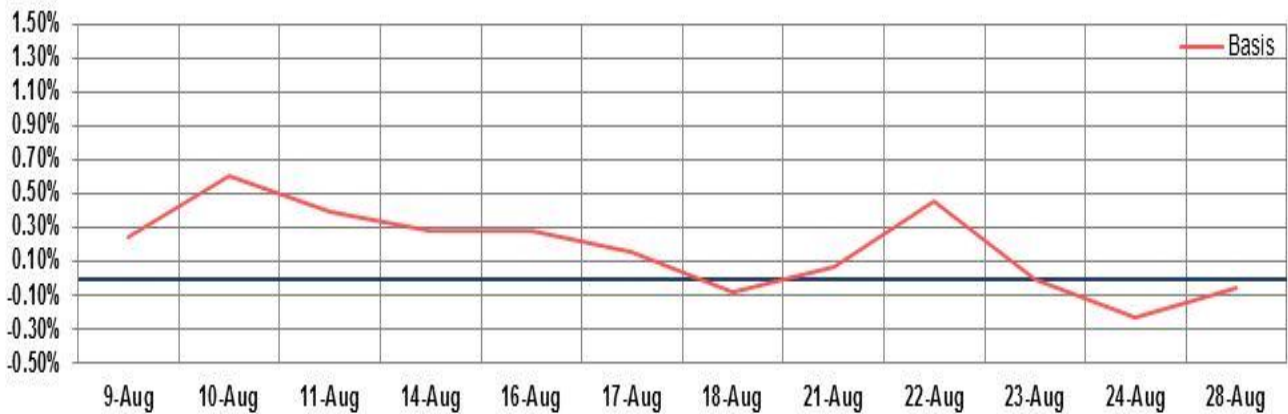
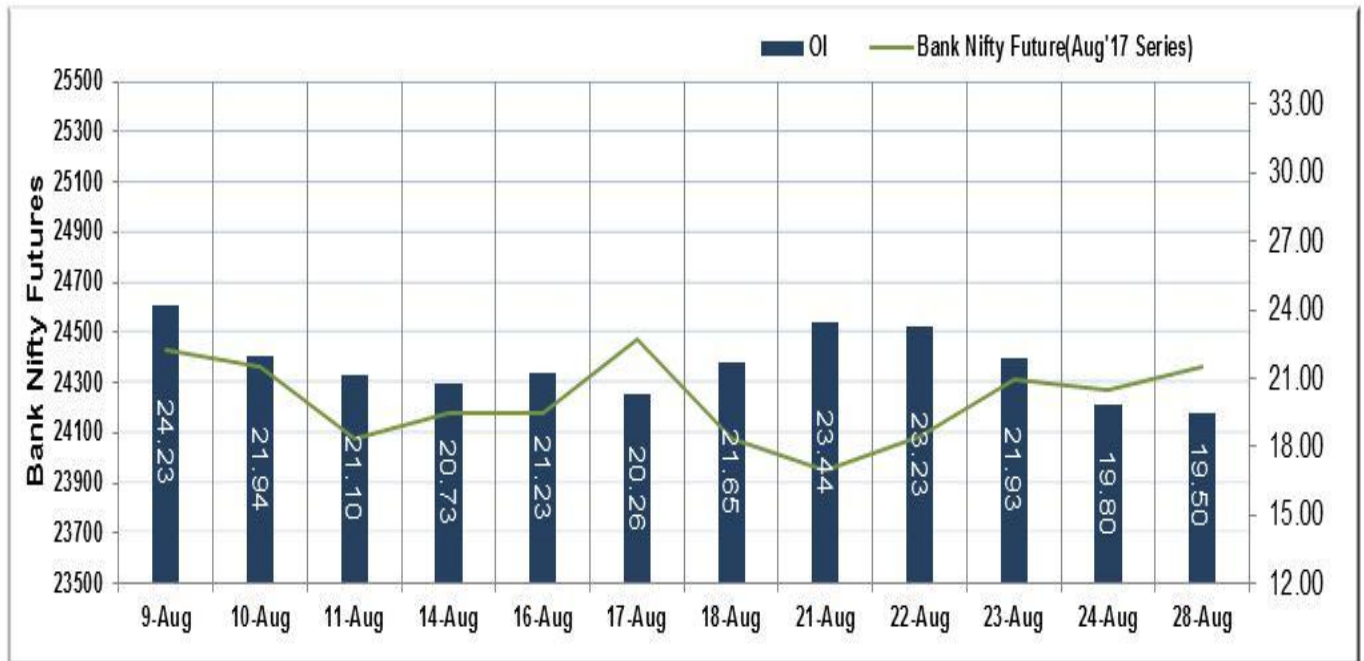
| Market TO | Current | Previous | Net% |
|-----------|---------|----------|------|
| BSE CASH | 3633 | 3007 | 21 |
| NSE CASH | 23237 | 24542 | (5) |
| NSE FO | 482462 | 1013214 | (52) |

| FII Derivatives | Buy | Sell | Net |
|-----------------|-------|-------|-------|
| Ind. Futures | 3236 | 3773 | (536) |
| Ind. Options | 42991 | 40545 | 2446 |
| Stk. Futures | 13486 | 12788 | 698 |
| Stk. Options | 6003 | 5731 | 272 |

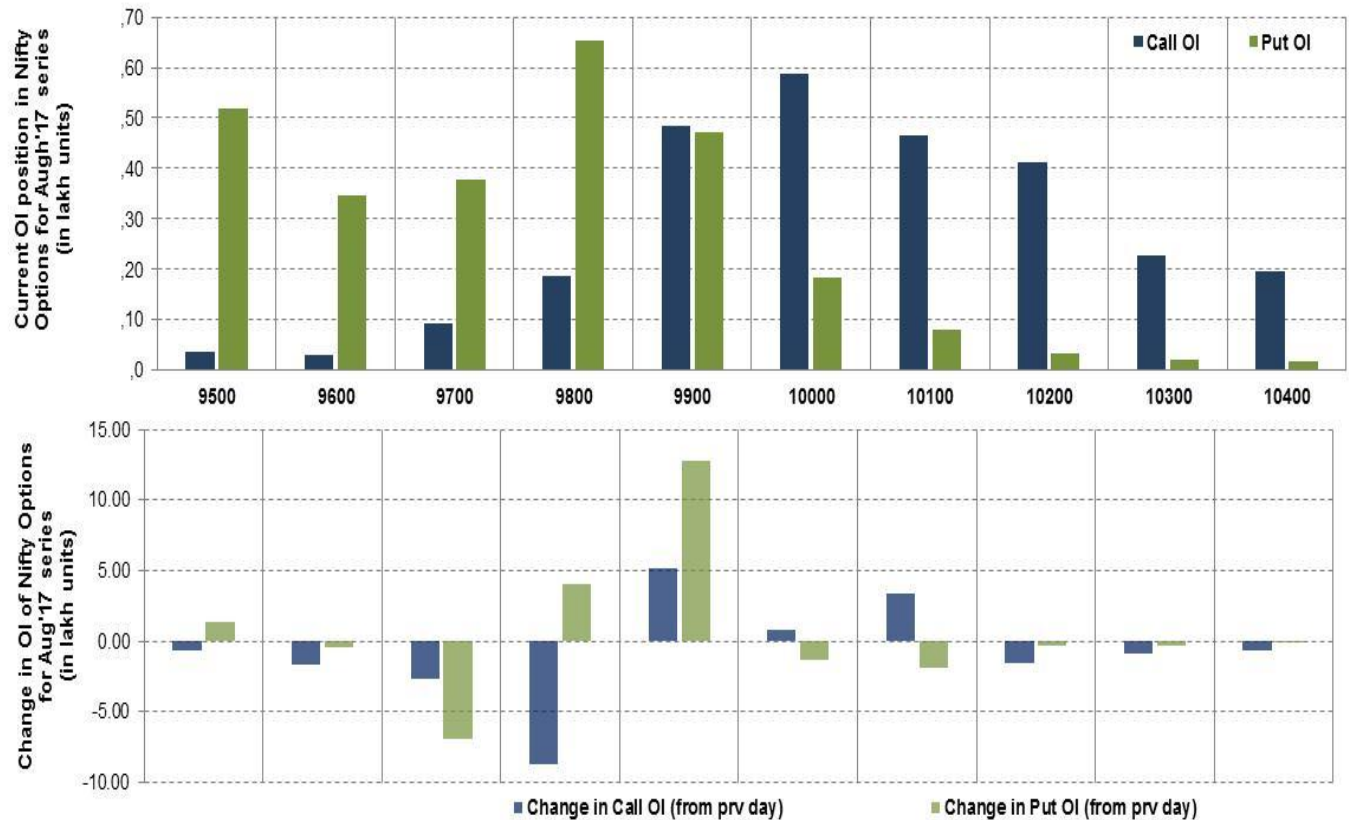
Nifty Futures



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 0.07 million in open interest.
- Among Nifty puts, 9,800 SP from the Aug month expiry was the most active put with an addition of 0.41 million open interests.
- The maximum OI outstanding for Calls was at 10,000 SP (5.87mn) and that for Puts was at 9,800 SP (6.54).

Nifty Technical & Indices Levels

1-Nifty 50 - 28/08/17
 Avg Avg



Nifty Cash prices have settled at 9912.8 up by 0.57% from its previous close. On the upper side it has resistance of 9950 and 10000 levels, while lower side it has support of 9850 and 9800 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 |
| NESTLEIND | 87,800 | 111,900 | 27.45 | 7078.75 | 7.24 |
| COLPAL | 1,116,500 | 1,316,700 | 17.93 | 1100.25 | 0.73 |
| DABUR | 12,637,500 | 14,640,000 | 15.85 | 312.70 | 3.89 |
| VOLTAS | 2,702,000 | 3,082,000 | 14.06 | 539.60 | 3.22 |
| Short-Covering ↓ Open Interest ↑ Price | | | | | |
| Script | Prev. OI | Cur. OI | % Chg. OI | LTP | Price % Chg |
| RECLTD | 28,398,000 | 26,364,000 | -7.16 | 164.90 | 2.42 |
| HCC | 22,728,000 | 21,060,000 | -7.34 | 34.85 | 0.58 |
| KTKBANK | 21,283,800 | 19,570,000 | -8.05 | 153.30 | 1.15 |
| CENTURYTEX | 5,150,200 | 4,690,400 | -8.93 | 1237.50 | 2.18 |
| Fresh Shorts ↑ Open Interest ↓ Price | | | | | |
| Script | Prev. OI | Cur. OI | % Chg. OI | LTP | Price % Chg |
| HCLTECH | 5,915,700 | 7,245,000 | 22.47 | 867.50 | -0.24 |
| TCS | 5,558,000 | 6,464,500 | 16.31 | 2488.00 | -0.34 |
| GAIL | 9,346,000 | 10,068,000 | 7.73 | 380.35 | -0.21 |
| CASTROLIND | 8,654,800 | 9,307,200 | 7.54 | 384.85 | -1.30 |
| Long Unwinding ↓ Open Interest ↓ Price | | | | | |
| Script | Prev. OI | Cur. OI | % Chg. OI | LTP | Price % Chg |
| WOCKPHARMA | 2,978,400 | 2,838,400 | -4.70 | 605.55 | -0.66 |
| PCJEWELLER | 4,719,000 | 4,458,000 | -5.53 | 353.20 | -2.15 |
| INDUSINDBK | 4,372,800 | 4,077,000 | -6.76 | 1666.40 | -0.18 |
| HEXAWARE | 2,094,000 | 1,893,000 | -9.60 | 274.90 | -0.04 |

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