

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	9796	9719	9757	9822	9861	9926	Sell	Sell	Sell
Sensex	31388	31117	31253	31496	31632	31875	Sell	Sell	Sell
Nifty Futures	9799	9724	9761	9820	9858	9917	Sell	Sell	Sell
Bank Nifty	24129	23967	24048	24184	24266	24402	Sell	Sell	Sell
CNX IT	10506	10405	10456	10526	10576	10647	Sell	Sell	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	31388.4	-362.4	-1.14
NIFTY	9796.05	-116.7	-1.18
MIDCAP	15277.6	-130.3	-0.85
SMLCAP	15651.4	-166.2	-1.05
BSEFMC	10041.2	-88.87	-0.88
AUTO	23455.3	-182.24	-0.77
POWER	2232.4	-35.42	-1.56
REALTY	2079.6	-17.23	-0.82
BSE IT	10054.6	-92.71	-0.91
BANKEX	27261.2	-290.5	-1.05
OILGAS	14752.1	-164.2	-1.10
METAL	12950.5	-143.9	-1.10

Currency Futures	Close	Pre. Pts	% Chg
29-Aug-17 EUR-INR	76.79	76.20	0.72
29-Aug-17 USD-INR	64.01	63.90	0.16
29-Aug-17 GBP-INR	82.87	82.53	0.44
29-Aug-17 JPY-INR	58.81	58.52	0.48

Advance/ Decline	Adv	Dec	Un Ch.
NSE	480	1211	59
BSE	789	1784	127

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4264	5724	(1460)
DII	2985	1594	1391

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Tuesday turned out to be a daunting day of trade for Indian equity benchmarks, with frontline gauges shaving off over a percent, breaching their crucial 31,400 (Sensex) and 9,800 (Nifty) levels. After a negative opening, market never looked confident of recovering and gradually extended its losses till end to close near intraday lows, as the firing of a missile over Japan by North Korea rattled investors. Back on regional front, sentiments remained down-beat with NITI Aayog's report highlighting that there is a huge gap between what the state governments have done to improve ease of doing business and what the enterprises know of these improvements. NITI Aayog has recommended reforming labour laws and a greater flexibility in their implementation to enhance ease of doing business. Some selling also crept in on reports that RBI sent fresh list of defaulters to be sent to NCLT by mid-December if unresolved. Videocon Industries, JP Associates, Uttam Galva, Monnet Power, Jai Balaji, Shakti Bhog, SEL Manufacturing, Castex, Visa Steel, Ruchi Soya, Orchid Chemicals and IVRCL are list of companies to be sent to NCLT.

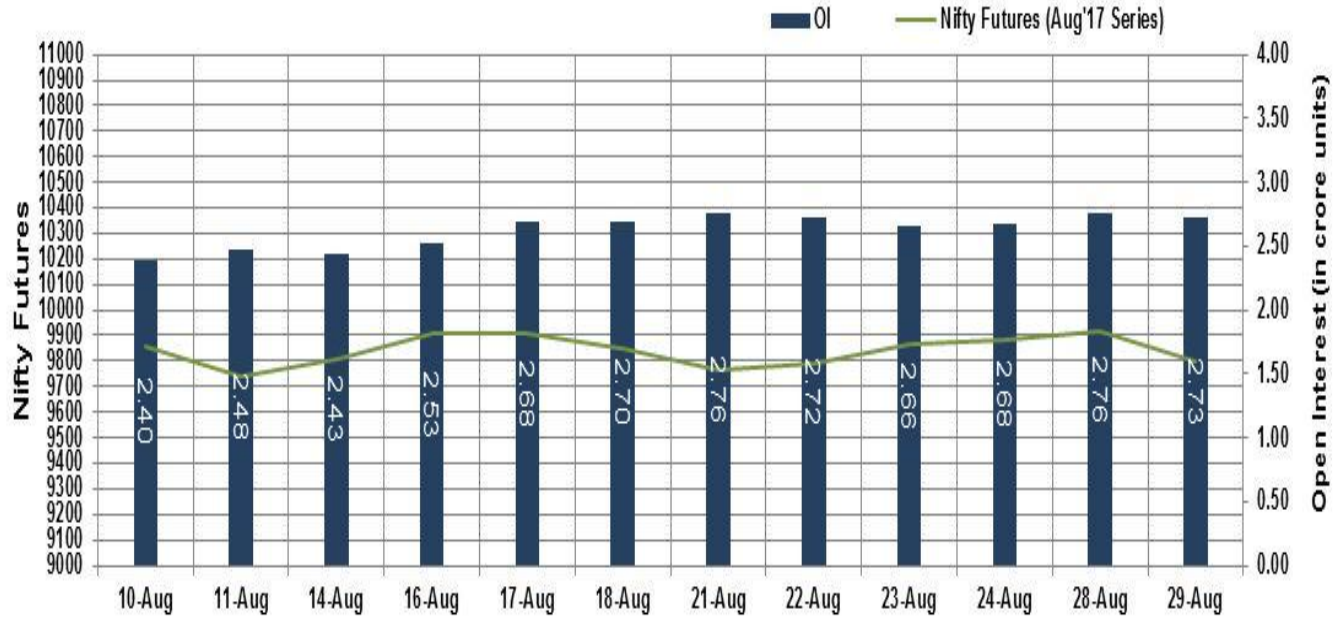
Weak opening in European markets too dampened sentiments, while Asian markets ended mostly in red, as geopolitical concerns surrounding North Korea raised fresh jitters across global markets. North Korea fired a ballistic missile over Japan's northern Hokkaido island into the sea, prompting warnings for residents and escalating tensions in the Korean peninsula.

Market Turnover & FII Derivative Data

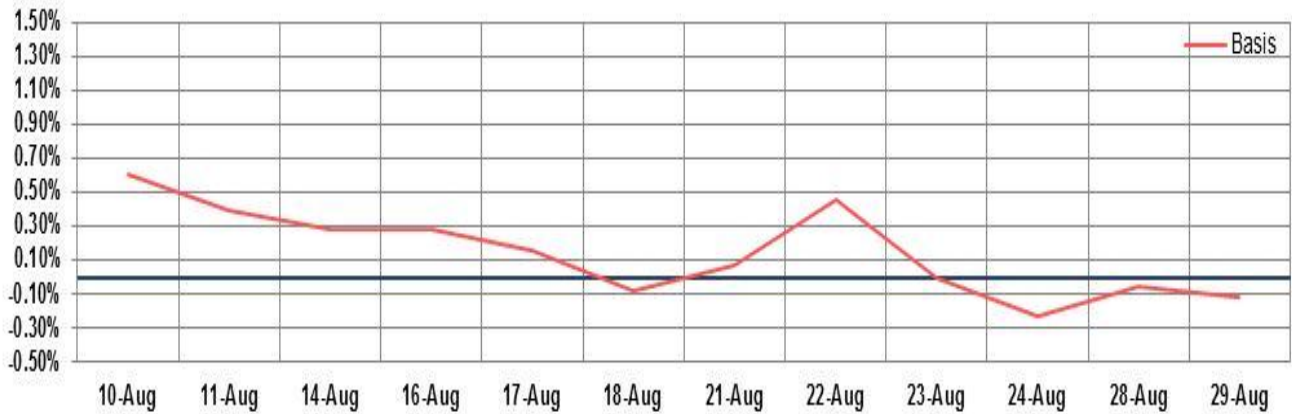
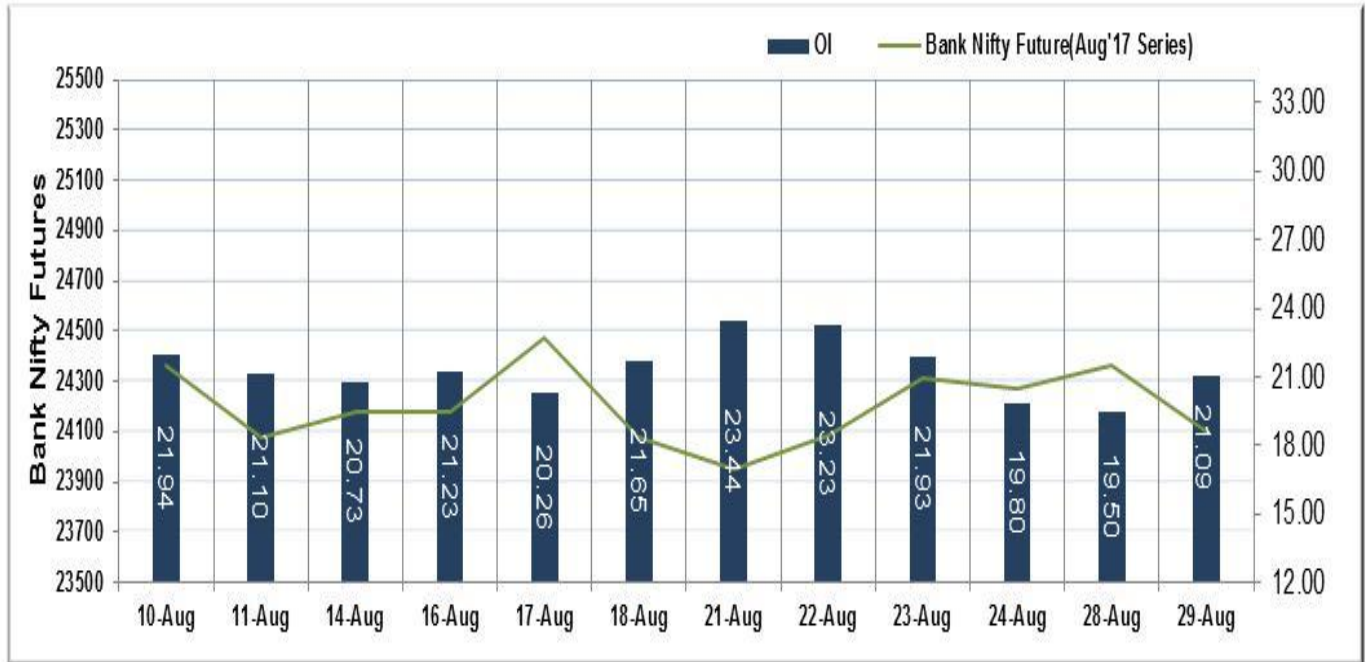
Market TO	Current	Previous	Net%
BSE CASH	3696	3633	2
NSE CASH	23702	23237	2
NSE FO	728961	482462	51

FII Derivatives	Buy	Sell	Net
Ind. Futures	4861	4620	241
Ind. Options	65107	66064	(958)
Stk. Futures	19259	19326	(68)
Stk. Options	6409	6544	(135)

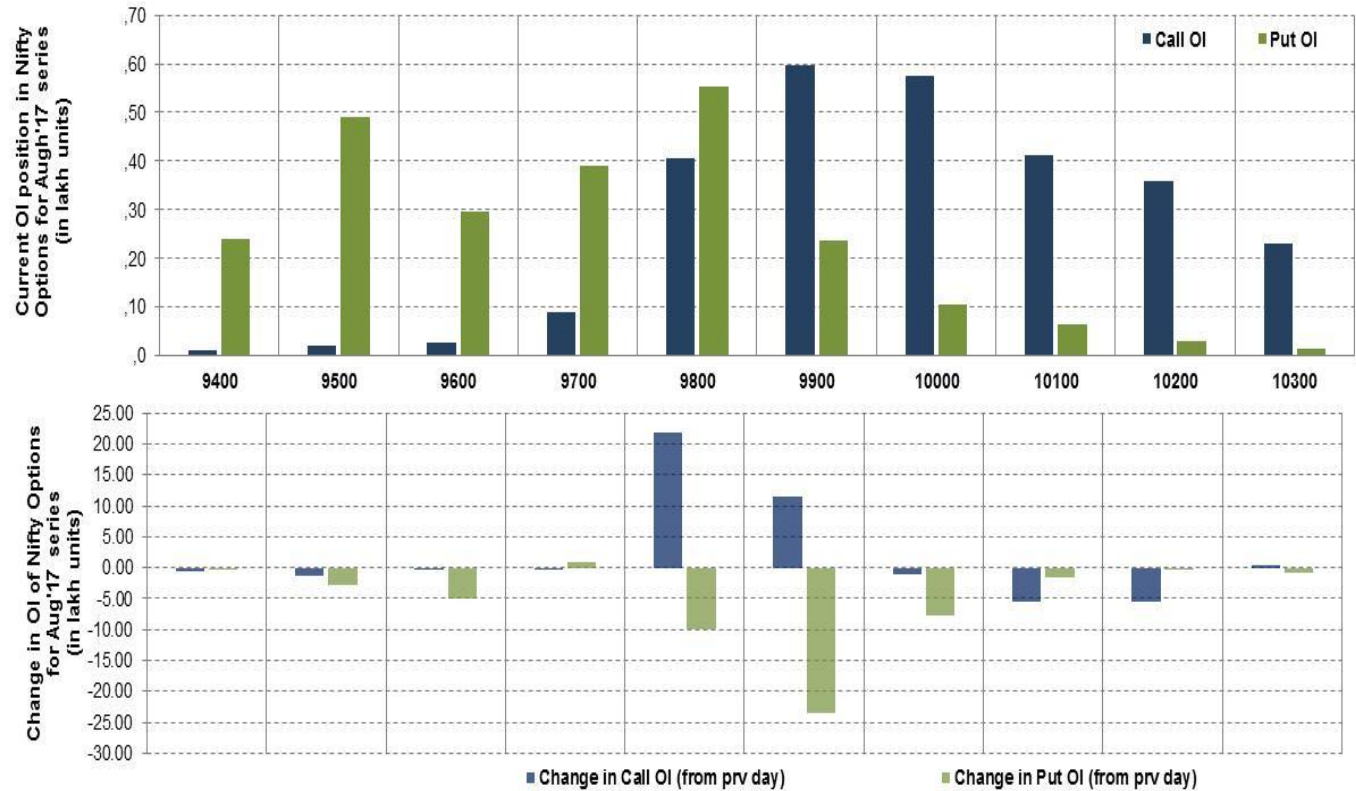
Nifty Futures



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 9,900 SP from the Aug month expiry was the most active call with an addition of 1.14 million in open interest.
- Among Nifty puts, 9,800 SP from the Aug month expiry was the most active put with a reduction of 1.00 million open interests.
- The maximum OI outstanding for Calls was at 9,900 SP (5.96mn) and that for Puts was at 9,800 SP (5.54).

Nifty Technical & Indices Levels

1-Nifty 50 - 29/08/17
Avg Avg



Nifty Cash prices have settled at 9796.05 down by 1.18% from its previous close. On the upper side it has resistance of 9850 and 9900 levels, while lower side it has support of 9750 and 9685 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
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
MUTHOOTFIN	1,752,000	1,261,500	-28.00	454.30	0.24
HINDPETRO	23,358,820	16,620,980	-28.84	468.10	0.79
RELINFRA	6208800	4388800	-29.31	498.75	2.89
BALKRISIND	511600	304400	-40.5	1547.45	0.30
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
NTPC	19,916,000	31,636,000	58.85	167.80	-3.15
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
MFSL	3,064,000	1,909,000	-37.70	598.60	-1.22
IBREALEST	30,130,000	17,680,000	-41.32	225.45	-3.47
CASTROLIND	7,067,200	3,866,800	-45.29	383.95	-0.08
HCLTECH	4,610,900	2,494,800	-45.89	854.05	-1.68

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