

Technical Report

Closing Brief

Benchmark indices in yesterday's session ended flat amid lack of any major cues from the domestic front. Nifty finally ended flat at 10057.40 levels down by -9 points or -0.09%

Technical Build up

- ❖ Bearish candle with decrease in volume
- ❖ Sell crossover in oscillators.
- ❖ Upper band of Bollinger exist at 10044
- ❖ Crucial moving average of 20/50 SMA are at 9960 and 9755
- ❖ 200 SMA trend deciding level exist at 8980

Outlook for the day

Indian Equity market ended almost unchanged in a dull trading session today, in absence of any major trigger. Market went into consolidation as high valuation and lack of fresh triggers influenced investors to stay on the sidelines. On the technical front, Nifty formed small bearish candle, Bears regained control and pushed the index towards its support level placed at 5-days exponential moving average (DEMA) of 10050 as it touched its intraday low of 10046.35. to add further Nifty has y reached the 'Upward Sloping Trend Line' level of 10060 which further coincides with the 100% 'Price Extension' of the previous up move from 7893.80. Hence if Nifty holds above 10080 expect the rally to continue to 10150 and above that to 10250. On the option front Maximum Call OI stands at strike price 10200 while maximum Put OI was seen at strike price 10000

Technical & Derivative Report

World Indices	LTP	Daily Ch(Pts)	Daily Ch(%)
Dow Jones	22118	25	0.12
Nasdaq	6383	32	0.51
S&P 500	2480	4	0.16
FTSE 100	7531	20	0.27
DAX	12257	-40	-0.33
Hang Seng	27675	-14	-0.05
Nikkei	19994	-62	-0.31
Sensex	32273	-51	-0.16
Nifty	10057	-9	-0.09

Commodity /Forex	LTP	Daily Ch(Pts)	Daily Ch(%)
Gold (\$/Oz)	1266.00	1.30	0.10
Silver (\$/Oz)	16.29	0.03	0.21
Copper(USD/lb.)	291.40	0.70	0.24
Brent Crude(USD/bbl)	52.19	-0.18	-0.34
USD/INR	63.81	0.23	0.36
USD/YEN	110.63	-0.12	-0.11
USD/EUR	1.1816	0.0021	0.18

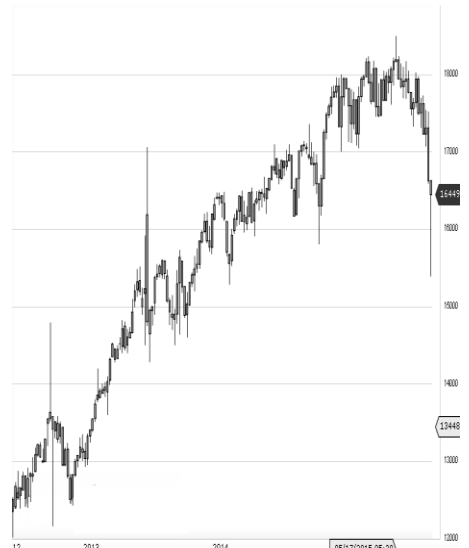
Support/Resistance levels for Indian Equity Indices

	S1	S2	CMP	R1	R2
Sensex	32080	31910	32273	32350	32480
Nifty	10000	9950	10057	10080	10120
Nifty (Fut)	10035	9985	10091	10115	10155

Pivot Level

Sensex	32301
Nifty	10063

US: US market hit intraday and closing records on Monday, adding to last week's record-setting performance. Technically DJIA is presently trading at the 5th leg through Elliot wave count with negative divergence in oscillators.



Increase in OI with Increase in Price (Long Buildup)						Increase in OI with Decrease in Price (Short Buildup)					
Symbol	Prev OI	Curr OI	OI Chg (%)	Curr Pr.	Pr.Chg (%)	Symbol	Prev OI	Curr OI	OI Chg (%)	Curr Pr.	Pr.Chg (%)
BRITAN						REPCOH					
NIA	322600	452000	40.1	4132	5.2	OME	381500	712600	86.8	704	[8.6]
APOLLO	1074600	1471800				INFRATE		1085790			
TYRE	0	0	37	286.75	9.2	L	9423100	0	15.2	400	[1.9]
ARVIND	5716000	7062000	23.6	392.8	7.2		1652700	1851500			
MANAP	2563200	2887200				DISHTV	0	0	12	77.3	[3.3]
PURAM	0	0	12.6	106.55	2.9	SUNTV	6760000	7568000	12	758.5	[4.0]
PVR	525600	582400	10.8	1443.75	2.8	TATAM	4046700	4507800			
						OTORS	0	0	11.4	432.8	[1.3]

Nifty declined by 0.09% with Nifty future shaded 2.5 lakh shares in open interest and stock future added 354.9 Lakh shares in open interest.

- Nifty PCR decreased to 1.25 from 1.26
- Total Nifty Calls added 14.2 lakh shares in open interest.
- Total Nifty Puts added 8.6 lakh shares in open interest.
- Maximum open interest (Nifty) in Calls for July series is at 10200 and 10000 put.
- FII's sold net Rs.199.21 Cr(provisional), while DIIs bought net Rs.308.15 Cr in cash market.
- FII sold net Rs.933.22 Cr in F&O
- Securities in Ban Period: HDIL, IBREALEST, INDIACEM, JPASSOCIST, JSWENERGY, KSCL & WOCKPHARMA

Nifty Tracker

PARTICULARS	07/08/2017	04/08/2017	03/08/2017	02/08/2017
Spot	10057.4	10066.4	10013.65	10081
% Change in Spot	-0.09%	0.53%	-0.67%	-0.33%
Nifty(FUT) Aug	10091.75	10108.55	10043	10101.1
Nifty(FUT) Aug Vol.	50737	104921	88306	84710
Nifty(FUT) Aug - OI	21703650	21461100	21759000	21067275
Nifty(FUT) Sep	10128	10142.25	10077	10137.3
Nifty(FUT) Sep Vol.	1205	2814	2435	6421
Nifty(FUT) Sep - OI	1185825	1178175	1156575	1164225

Trade Statistics for 07/08/2017

PARTICULARS	NO. OF CONTRACTS	TURNOVER (RS. CR.)	PUT CALL RATIO
NSE Index Futures	94604	8192	-
NSE Stock Futures	5,79,528	44939	-
NSE Index Options	23,42,093	2,12,873.20	-
NSE Stock Options	3,92,795	32096	0.48
NSE F&O Total Turnover	34,09,020	298,101	0.98
NSE Cash Turnover	-	24,375.13	-
BSE Cash Turnover	-	3,895.41	-
Total Turnover	-	326372	-

FII Corner (F&O)

FII NET BUYING/SELLING & CHANGE IN OPEN INTEREST (Cr. Rupee)						
PARTICULARS	07/08/2017		04/08/2017		03/08/2017	
	Net Buying /Selling	Change In Open interest	Net Buying /Selling	Change In Open interest	Net Buying /Selling	Change In Open interest
Index Future	-773	251	-286	707	-369	90
Index option	109	1816	879	2318	199	1458
Stock Future	-376	423	50	814	191	50024
Stock option	106	714	30	553	142	458
Total	-934	3204	673	4392	163	52030

Market Open Interest

ADDITION/REDUCTION IN MARKET OPEN INTEREST					
Contracts	07/08/2017	04/08/2017	03/08/2017	02/08/2017	01/08/2017
Index Futures	349	-361	-101	1290	274
Index Options	1590	1274	-439	250	1261
Stock Futures	7998	-32544	20577	14695	12321
Stock Options	977	1329	1672	1667	1609
F&O Total	10914	-30302	21708.97	17902.25	15464.8

Nifty Option Open Interest Statistics

NIFTY OPTIONS HIGHEST ADDITION IN OPEN INTEREST						
Expiry	Strike	Option Type	Settlement Price	Volume	Open Interest	Change In OI
31-Aug-17	10200	CE	56.2	98638	3958575	697425
31-Aug-17	10100	CE	99.1	79894	3924825	350775
31-Aug-17	9700	PE	18.2	39819	3824625	339075
31-Aug-17	10100	PE	105.25	61700	2562525	256200
31-Aug-17	9900	PE	43.65	66379	4177125	153750
31-Aug-17	9800	PE	28.45	43343	4204425	135450
31-Aug-17	10000	PE	68.35	97568	5321925	115800
28-Sep-17	10100	PE	147.7	5639	292050	114750
31-Aug-17	10400	CE	13.7	30732	3156225	101475
31-Aug-17	10150	CE	75.4	6993	578775	92400

NIFTY OPTIONS HIGHEST REDUCTION IN OPEN INTEREST						
Expiry	Strike	Option Type	Settlement Price	Volume	Open Interest	Change In OI
31-Aug-17	9600	PE	12.85	25724	2083575	-279225
31-Aug-17	9500	PE	9.8	17769	3356625	-245025
31-Aug-17	10000	CE	159.45	27674	2654325	-129750
31-Aug-17	9800	CE	314.85	2442	1083675	-66300
27-Dec-18	7600	PE	140	732	193275	-54900
28-Jun-18	9700	PE	175	594	1543800	-44550
31-Aug-17	9700	CE	403.8	1824	824925	-42975
27-Dec-18	9100	PE	173	572	14325	-42900
31-Aug-17	9000	CE	1090	621	933600	-38025
27-Dec-18	8200	PE	87.3	1076	292200	-34650

Stock Option Open Interest Statistics

STOCK OPTIONS WITH HIGHEST ADDITION IN OPEN INTEREST							
Symbol	Expiry	Strike	Option Type	Settl. Price	Volume	Open Interest	Change in OI
SUZLON	31-Aug-17	20	CE	0.25	874	47880000	4740000
SUZLON	31-Aug-17	17.5	CE	0.7	388	12000000	4530000
SUZLON	31-Aug-17	22.5	CE	0.1	217	28650000	2970000
GMRINFRA	31-Aug-17	20	CE	0.55	318	18540000	1845000
TATASTEEL	31-Aug-17	620	CE	11.4	2630	1506000	1014000
SUZLON	31-Aug-17	15	PE	0.15	45	3240000	960000
GMRINFRA	31-Aug-17	17.5	CE	1.55	68	2925000	900000
GMRINFRA	31-Aug-17	22.5	CE	0.2	91	15345000	855000
HINDPETRO	31-Aug-17	450	CE	23.95	2270	1086750	847350
TATASTEEL	31-Aug-17	650	CE	4.7	1553	1548000	838000

STOCK OPTIONS WITH HIGHEST REDUCTION IN OPEN INTEREST							
Symbol	Expiry	Strike	Option Type	Settl. Price	Volume	Open Int.	Change in OI
JPASSOCIAT	31-Aug-17	42.5	CE	0.05	43	5100000	-2108000
JPASSOCIAT	31-Aug-17	40	CE	0.15	62	8500000	-1972000
JPASSOCIAT	31-Aug-17	27.5	CE	2.9	30	3468000	-680000
ICICIBANK	31-Aug-17	300	CE	8.25	1675	2293500	-635250
PFC	31-Aug-17	130	CE	9.95	479	1176000	-624000
ASHOKLEY	31-Aug-17	110	CE	4.25	384	2947000	-588000
HDIL	31-Aug-17	85	CE	0.5	140	1864000	-544000
PFC	31-Aug-17	125	CE	13.8	174	1230000	-462000
HDIL	31-Aug-17	80	CE	0.9	248	1584000	-416000
TATASTEEL	31-Aug-17	570	CE	37.45	596	478000	-414000

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