

Technical Report

Closing Brief

Benchmark indices in yesterday's session extended the losses and finally ended the day at 9978.55 levels down by -78.85 points or - 0.78%. Advance and Decline Ratio in the Nifty stood at 14:37.

Technical Build up

- ❖ Bearish candle with increase in volume
- ❖ Sell crossover in oscillators.
- ❖ Upper band of Bollinger exist at 10029
- ❖ Crucial moving average of 20/50 SMA are at 9970 and 9763
- ❖ 200 SMA trend deciding level exist at 8986

Outlook for the day

Indian Equity market turned volatile and lost nearly a percent, mainly in reaction to the local cues. The announcement of trading ban by the SEBI on suspected shell companies for a month cautioned participants. On the technical front, Nifty formed a Bearish Candle and corrected sharply towards 9947 mark. Nifty closed below its crucial support levels of 13-DEMA placed at 10,000. However, it bounced back from its 20-DEMA placed at 9,970. Going ahead immediate support is placed around 9928 levels and the next support is placed around 9878 levels. On the higher side, the immediate resistance is placed around 10030 levels and the next resistance is placed around 10080 levels. On the option front maximum Put OI is at 10000 followed by 9800 strike while maximum Call OI is at 10100 followed by 10200 strike

Technical & Derivative Report

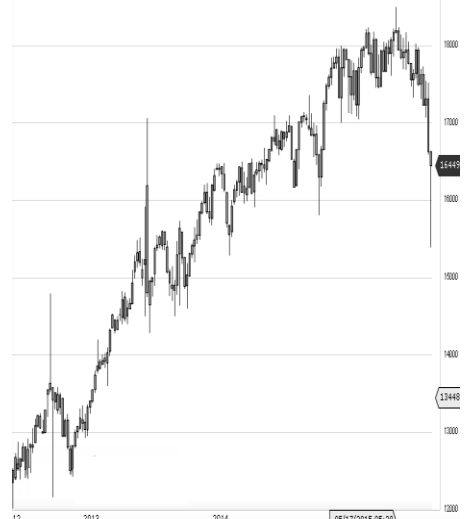
World Indices	LTP	Daily Ch(Pts)	Daily Ch(%)
Dow Jones	22085	-33	-0.15
Nasdaq	6370	-13	-0.21
S&P 500	2474	-5	-0.24
FTSE 100	7542	10	0.14
DAX	12292	34	0.28
Hang Seng			
Nikkei			
Sensex	32014	-259	-0.80
Nifty	9978	-78	-0.78

Commodity /Forex	LTP	Daily Ch(Pts)	Daily Ch(%)
Gold (\$/Oz)	1270.90	8.30	0.66
Silver (\$/Oz)	16.53	0.14	0.83
Copper(USD/lb.)	294.25	0	0
Brent Crude(USD/bbl)	51.84	-0.30	-0.58
USD/INR	63.63	-0.17	-0.28
USD/YEN	109.79	-0.53	-0.48
USD/EUR	1.1724	-0.0028	-0.24

Support/Resistance levels for Indian Equity Indices					
	S1	S2	CMP	R1	R2
Sensex	31840	31680	32014	32190	32350
Nifty	9928	9878	9978	10030	10080
Nifty (Fut)	9948	9898	9999	10050	10110

Pivot Level	
Sensex	32094
Nifty	10003

US: US market closed lower on Tuesday after President Donald Trump warned North Korea, saying that threats will be "met with fire and fury.". 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 (%)	
MRPL	8824500	1069650	0	21.2	133.85	5.4	INFRATE	1069640	1376320	0	28.7	384.15 [3.7]
MUTHO	2812500	3235500	15	481.75	0.9	SINTEX	2193788	2527950	0	15.2	32.6 [10.1]	
HINDALCO	3425450	3919300	0	14.4	237	3.6	DCBBAN	7744500	8649000	11.7	186.45 [5.4]	
MGL	1197000	1361400	13.7	1071.9	2.6	JINDALS	4139100	4597200	0	11.1	140.4 [2.8]	
NATION	1226400	1394400	0	13.7	70.5	1.3	TEL	4351200	4664800	7.2	2103 [5.1]	
ALUM	0	0	0	13.7	70.5	1.3	DRREDDY					

Nifty declined by 0.78% with Nifty future added 13.9 lakh shares in open interest and stock future added 288.7 Lakh shares in open interest.

- Nifty PCR decreased to 1.15 from 1.26
- Total Nifty Calls added 42.1 lakh shares in open interest.
- Total Nifty Puts shaded 10.1 lakh shares in open interest.
- Maximum open interest (Nifty) in Calls for July series is at 10100 and 10000 put.
- FII's bought net Rs.1539.82 Cr(provisional), while DIIs bought net Rs.798.55 Cr in cash market.
- FII sold net Rs.964.03 Cr in F&O
- Securities in Ban Period: HDIL, IBREALEST, INDIACEM, JINDALSTEL, JPASSOCIST, JSWENERGY, KSCL & WOCKPHARMA

Nifty Tracker

PARTICULARS	08/08/2017	07/08/2017	04/08/2017	03/08/2017
Spot	9978.55	10057.4	10066.4	10013.65
% Change in Spot	-0.78%	-0.09%	0.53%	-0.67%
Nifty(FUT) Aug	9999.45	10091.75	10108.55	10043
Nifty(FUT) Aug Vol.	148356	50737	104921	88306
Nifty(FUT) Aug - OI	22978575	21703650	21461100	21759000
Nifty(FUT) Sep	10031.8	10128	10142.25	10077
Nifty(FUT) Sep Vol.	4468	1205	2814	2435
Nifty(FUT) Sep - OI	1285050	1185825	1178175	1156575

Trade Statistics for 08/08/2017

PARTICULARS	NO. OF CONTRACTS	TURNOVER (RS. CR.)	PUT CALL RATIO
NSE Index Futures	2,63,013	22350	-
NSE Stock Futures	7,66,831	59472	-
NSE Index Options	65,97,556	5,99,837.50	-
NSE Stock Options	5,39,121	44309	0.52
NSE F&O Total Turnover	81,66,521	725,970	0.92
NSE Cash Turnover	-	28,333.38	-
BSE Cash Turnover	-	7,319.29	-
Total Turnover	-	761622	-

FII Corner (F&O)

FII NET BUYING/SELLING & CHANGE IN OPEN INTEREST (Cr. Rupee)						
PARTICULARS	08/08/2017		07/08/2017		04/08/2017	
	Net Buying /Selling	Change In Open interest	Net Buying /Selling	Change In Open interest	Net Buying /Selling	Change In Open interest
Index Future	-417	661	-773	251	-286	707
Index option	1286	2245	109	1816	879	2318
Stock Future	26	-596	-376	423	50	814
Stock option	69	794	106	714	30	553
Total	964	3104	-934	3204	673	4392

Market Open Interest

ADDITION/REDUCTION IN MARKET OPEN INTEREST					
Contracts	08/08/2017	07/08/2017	04/08/2017	03/08/2017	02/08/2017
Index Futures	1669	349	-361	-101	1290
Index Options	-791	1590	1274	-439	250
Stock Futures	11007	7998	-32544	20577	14695
Stock Options	1206	977	1329	1672	1667
F&O Total	13092	10914	-30301.58	21708.97	17902.25

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	10100	CE	61.4	265901	4905075	980250
31-Aug-17	10000	CE	107.05	134775	3324225	669900
31-Aug-17	10500	CE	4.35	68189	4457925	572025
31-Aug-17	10200	CE	32.7	232934	4399200	440625
31-Aug-17	9800	PE	47	174093	4583250	378825
31-Aug-17	10300	CE	16.35	160045	3830550	265350
31-Aug-17	10050	CE	82.3	17843	413850	231225
31-Aug-17	10400	CE	8.25	110129	3324225	168000
31-Aug-17	9900	CE	168.55	16797	1571700	156450
26-Oct-17	10400	CE	74.9	2016	174075	129375

NIFTY OPTIONS HIGHEST REDUCTION IN OPEN INTEREST						
Expiry	Strike	Option Type	Settlement Price	Volume	Open Interest	Change In OI
31-Aug-17	10100	PE	158.95	97776	1884375	-678150
31-Aug-17	10000	PE	107.75	268121	4677750	-644175
31-Aug-17	9900	PE	71.05	195255	3922725	-254400
31-Aug-17	9200	PE	5.55	14036	1353975	-196650
31-Aug-17	9300	PE	7.3	14583	1430700	-121350
31-Aug-17	9500	PE	14.9	47472	3303750	-52875
31-Aug-17	10200	PE	228.1	14546	786075	-51900
31-Aug-17	10050	PE	129.4	12501	333000	-51300
31-Aug-17	9700	PE	30.7	112180	3775200	-49425
31-Aug-17	9700	CE	325.75	2951	787125	-37800

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	17.5	CE	0.5	986	18990000	6990000
SUZLON	31-Aug-17	20	CE	0.15	648	52740000	4860000
GMRINFRA	31-Aug-17	20	CE	0.3	339	21330000	2790000
DLF	31-Aug-17	190	CE	4.75	2093	3275000	2165000
JINDALSTEL	31-Aug-17	150	CE	3.8	1801	3424500	1593000
HINDALCO	31-Aug-17	250	CE	3.75	3198	2383500	1456000
DLF	31-Aug-17	185	CE	6.3	797	1510000	1410000
DLF	31-Aug-17	170	PE	5.15	1693	2010000	1330000
JINDALSTEL	31-Aug-17	160	CE	1.9	1040	3339000	1323000
HINDALCO	31-Aug-17	260	CE	1.9	1842	1627500	1197000

STOCK OPTIONS WITH HIGHEST REDUCTION IN OPEN INTEREST							
Symbol	Expiry	Strike	Option Type	Settl. Price	Volume	Open Int.	Change in OI
VEDL	31-Aug-17	290	CE	13.85	1183	948500	-1316000
HINDALCO	31-Aug-17	230	CE	11.65	963	1379000	-1197000
ASHOKLEY	31-Aug-17	110	CE	4.95	571	2016000	-931000
TATASTEEL	31-Aug-17	600	CE	26.45	1851	1004000	-796000
HDIL	31-Aug-17	100	CE	0.1	93	1992000	-624000
PNB	31-Aug-17	150	PE	6.4	764	3188500	-542500
MANAPPURAM	31-Aug-17	105	CE	5	211	858000	-528000
JPASSOCIAT	31-Aug-17	30	CE	0.6	58	12172000	-476000
RCOM	31-Aug-17	27.5	CE	0.25	259	5852000	-462000
ASHOKLEY	31-Aug-17	115	CE	2.55	2504	4844000	-441000

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