

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	R2	R1	Pivot	S1	S2	Daily	Weekly	Monthly
Nifty	9304	9370	9337	9310	9277	9249	Buy	Buy	Buy
Sensex	29918	30164	30041	29945	29822	29725	Buy	Buy	Buy
Nifty Futures	9334	9381	9357	9335	9312	9289	Buy	Buy	Buy
Bank Nifty	22358	22508	22433	22308	22233	22107	Buy	Buy	Buy
CNX IT	9944	10066	10005	9963	9902	9860	Sell	Sell	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	29918.4	-111.3	-0.37
NIFTY	9304.05	-38.1	-0.41
MIDCAP	14798.4	26.0	0.18
SMLCAP	15372.5	90.02	0.61
BSEFMC	9412.3	-115.8	-1.22
AUTO	22782.4	147.9	0.65
POWER	2329.7	2.44	0.10
REALTY	1923.9	-34.43	-1.76
BSE IT	9618.9	-65.83	-0.68
BANSEX	25325.3	74.17	0.29
OILGAS	14550.0	-20.71	-0.14
METAL	11303.4	166.9	1.50

Currency Futures	Close	Pre. Pts	% Chg
29-May-16 EUR-INR	70.59	70.27	0.44
29-May-16 USD-INR	64.49	64.39	0.16
29-May-16 GBP-INR	83.54	83.14	0.51
29-May-16 JPY-INR	58.00	57.90	0.16

Advance/ Decline	Adv	Dec	Un Ch.
NSE	805	854	112
BSE	1373	1503	125

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4557	5707	(1150)
DII	3691	2007	1684

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian stock markets have prolonged the weakness for second straight day and finished the session on a dull note, below the neutral lines, as investors booked profits in index heavyweights such as ITC, HDFC, HDFC Bank and Bharati Airtel, after a strong week and ahead of a long weekend. Sentiments remained dismal with the report that private equity investments in the first quarter of this year fell to nearly 3-year low of \$2.1 billion in the absence of big ticket deals. According to the report, there was a decline both in terms of value as well as volume of deals and PE investment values dropped to the lowest level in the last 11 quarters. There were 192 PE deals worth \$2.1 billion in the January-March quarter, as against 284 such transactions worth \$3.02 billion in the year ago period. Leads from the Asian & European counterparts remained highly unsupportive giving no significant direction to the domestic indices, while decline in international crude oil prices too failed to enthuse the local sentiments. Caution also prevailed as market participants were not keen to raise bets at the prevailing record levels despite the start of May F&O series in the derivatives segment.

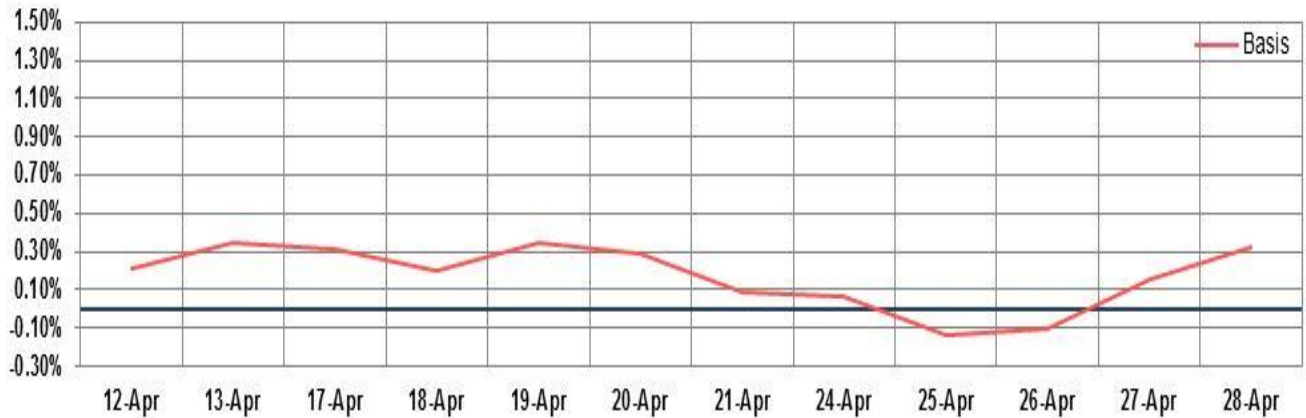
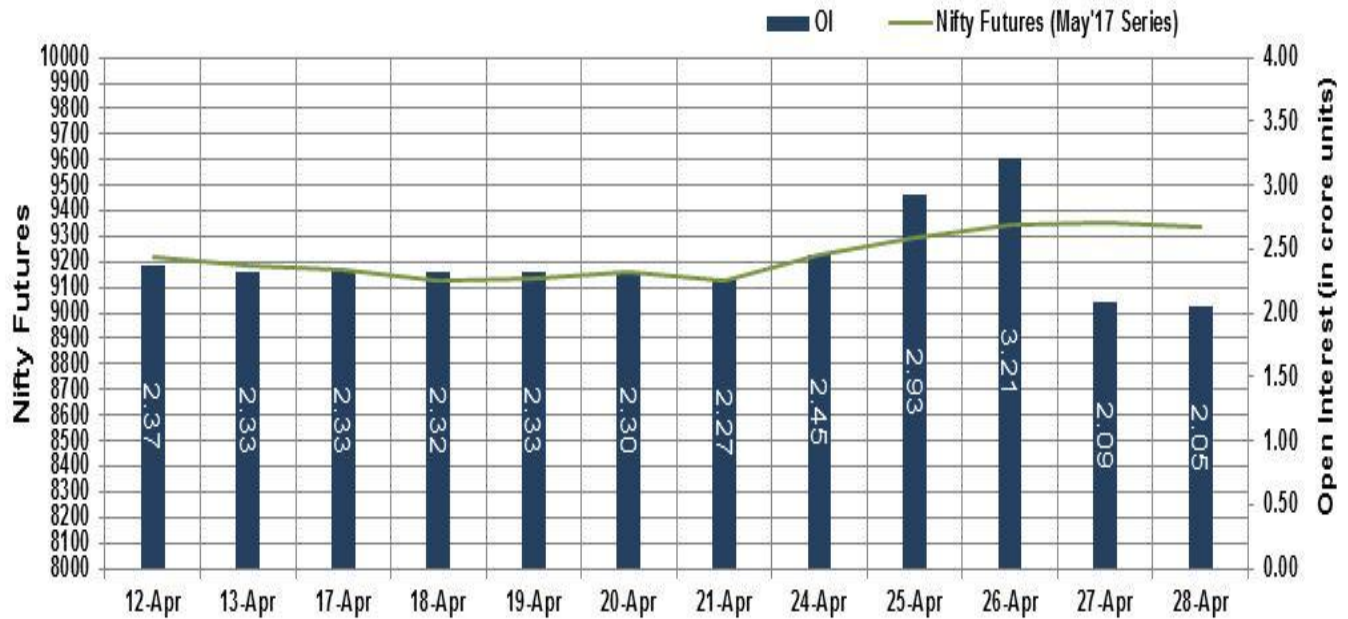
On the global front, Asian markets ended mostly lower on Friday amid renewed jitters over North Korea and conflicting signals from President Donald Trump about US trade policy. Japan's Nikkei share average ticked down further from recent five-week highs as a relief rally driven by fading political worries in Europe fizzled ahead of Golden Week holidays next week.

Market Turnover & FII Derivative Data

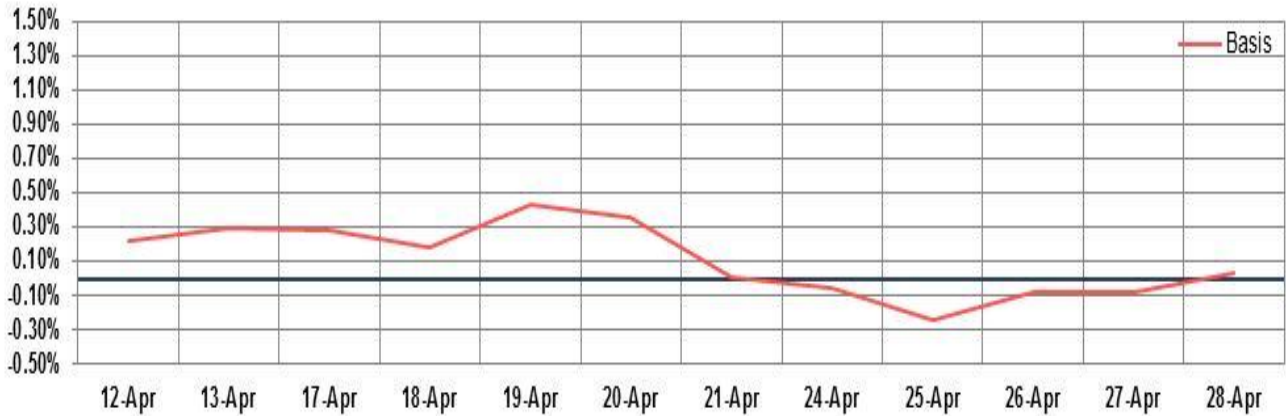
Market TO	Current	Previous	Net%
BSE CASH	4336	3679	18
NSE CASH	26549	31048	(14)
NSE FO	291355	996795	(71)

FII Derivatives	Buy	Sell	Net
Ind. Futures	1509	2191	(682)
Ind. Options	28569	26142	2427
Stk. Futures	7779	8312	(533)
Stk. Options	4702	4613	88

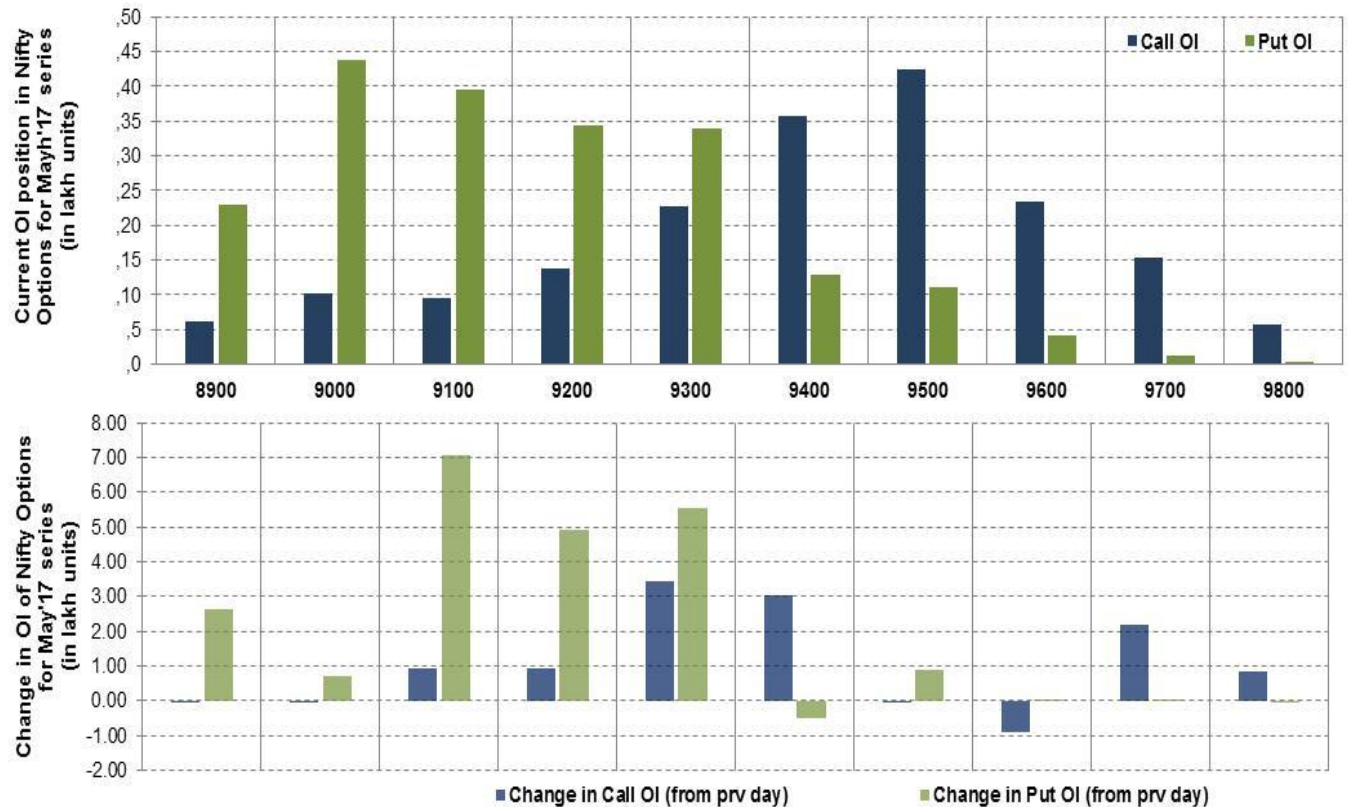
Nifty Futures



Bank Nifty Futures



Nifty Options

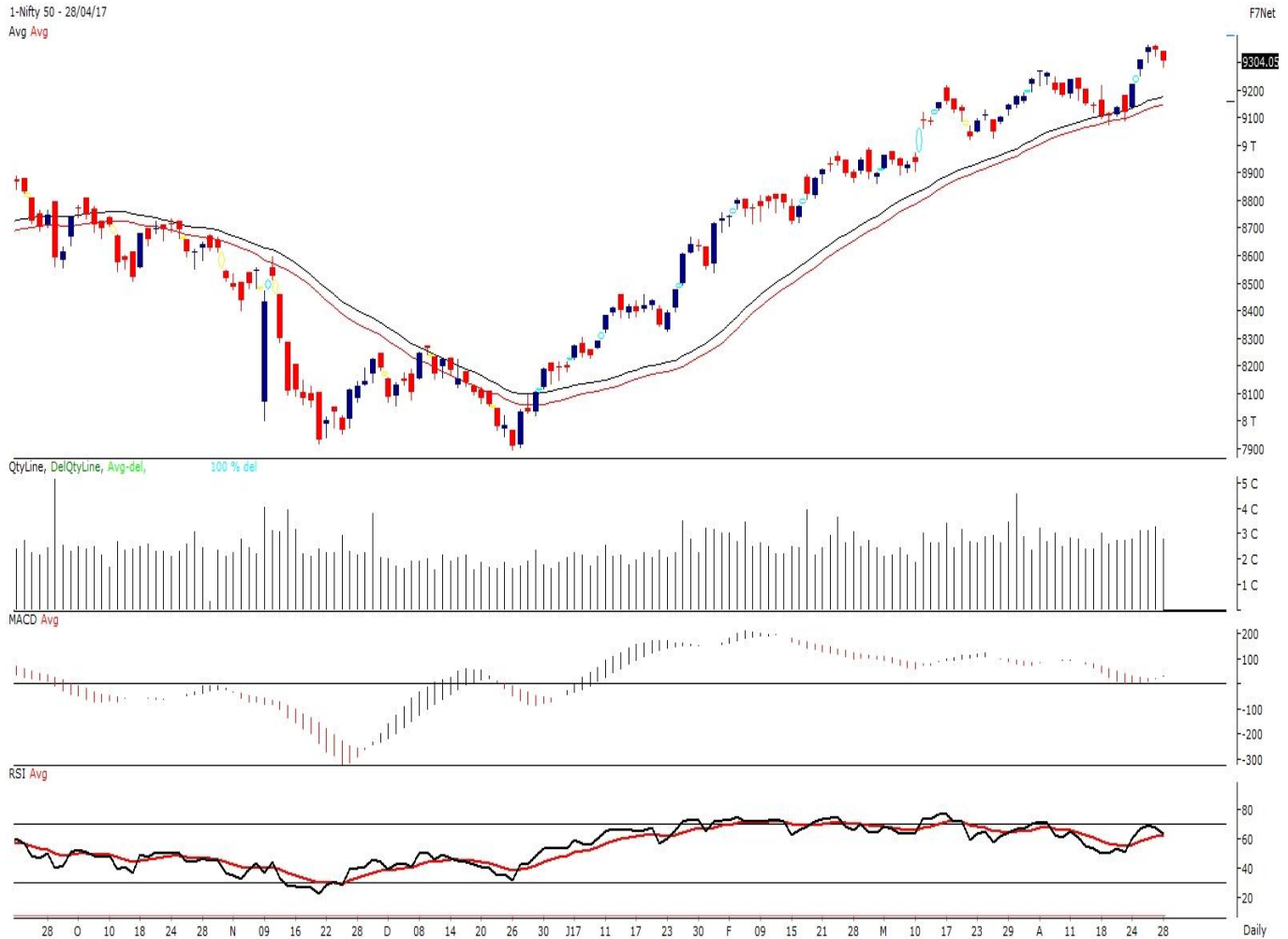


Note – Change in OI of Nifty Options refers to change from previous trading day
 Source-NSE, SIHL Derivatives Research (Institutional Equities)

- Among Nifty calls 9,500 SP from the May month expiry was the most active call with a reduction of 0.00 million in open interest.
- Among Nifty puts, 9,000 SP from the May month expiry was the most active put with an addition of 0.07 million open interests.
- The maximum OI outstanding for Calls was at 9,500 SP (4.25mn) and that for Puts was at 9,000 SP (4.37mn).

Nifty Technical & Indices Levels

1-Nifty 50 - 28/04/17
 Avg Avg



Nifty Cash prices have settled at 9342.15 down by 0.10% from its previous close. On the upper side prices are likely to trade higher till 9400 and 9450 levels, while lower side it has support of 9300 and 9250 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
JINDALSTEL	36,306,000	44,383,500	22.25	114.85	0.39
FEDERALBNK	52,932,000	64,317,000	21.51	108.40	14.17
BHARATFIN	20,165,000	24,321,000	20.61	810.30	1.52
INDIANB	1,914,000	2,248,000	17.45	321.35	1.55
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
DCBBANK	4,239,000	4,117,500	-2.87	184.50	0.79
ASIANPAINT	3,520,200	3,417,000	-2.93	1124.30	1.26
IDFCBANK	96,544,000	93,672,000	-2.97	66.10	0.84
ONGC	49,421,250	47,745,000	-3.39	187.05	4.00
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
UJJIVAN	4,723,200	6,351,600	34.48	379.85	-3.00
IBREALEST	15,580,000	20,240,000	29.91	150.70	-4.35
ADANIENT	29,392,000	37,632,000	28.03	109.75	-4.69
MUTHOOTFIN	1,554,000	1,930,500	24.23	395.50	-1.82
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
GRASIM	5,463,000	5,376,000	-1.59	1158.85	-0.17
CENTURYTEX	7,912,300	7,758,850	-1.94	1134.00	-1.28
APOLLOHOSP	2,312,800	2,246,000	-2.89	1238.05	-1.25
MRF	52,350	50,235	-4.04	67868.25	-0.95

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