

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	R2	R1	Pivot	S1	S2	Daily	Weekly	Monthly
Nifty	9314	9358	9336	9317	9295	9276	Sell	Buy	Buy
Sensex	29926	30079	30002	29940	29864	29801	Sell	Buy	Buy
Nifty Futures	9344	9384	9364	9343	9323	9302	Sell	Buy	Buy
Bank Nifty	22767	22948	22858	22745	22655	22542	Buy	Buy	Buy
CNX IT	10209	10309	10259	10172	10122	10036	Buy	Buy	Sell

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	29926.1	67.35	0.23
NIFTY	9314.05	28.75	0.31
MIDCAP	14792.6	74.12	0.50
SMLCAP	15462.5	106.74	0.70
BSEFMC	9311.60	-60.05	-0.64
AUTO	22666.2	155.59	0.69
POWER	2321.2	18.90	0.82
REALTY	2044.5	88.52	4.53
BSE IT	9877.3	127.43	1.31
BANSEX	25882.2	202.61	0.79
OILGAS	14168.5	-30.69	-0.22
METAL	10832.6	-9.46	-0.09s

Currency Futures	Close	Pre. Pts	% Chg
29-May-16 EUR-INR	70.63	-0.19	-0.26
29-May-16 USD-INR	64.46	-0.08	-0.12
29-May-16 GBP-INR	83.60	0.09	0.11
29-May-16 JPY-INR	57.34	-0.14	-0.23

Advance/ Decline	Adv	Dec	Un Ch.
NSE	913	569	82
BSE	1619	1151	190

FII/DII Capital Mkt*	Buy	Sell	Net
FII	3404	3947	(542)
DII	2951	2288	663

\*NOTE: - FII AND DII data figure is provisional

## Market Commentary

Indian stock markets witnessed a fairly stable day of trade on Monday, as investors' sentiments around the globe turned optimistic after Emmanuel Macron was elected French president with a business-friendly vision of European integration, defeating Marine Le Pen, a far-right nationalist who threatened to take France out of the European Union. On the domestic front, sentiments got a boost after Finance Minister Arun Jaitley ruled out any surprises in the tax rates in the Goods & Services Tax (GST) that is proposed to be rolled out on July 1 and also assured that there will be no cascading in goods and commodities, which can even see tax rates coming down a little. The finance minister chaired GST council is scheduled to finalize and approve the rates of different commodities and services on May 18-19. Adding the optimism among investors, Economic Affairs Secretary Shaktikanta Das said the soon to be rolled out GST regime will help the country to grow close to 8 percent in next fiscal 2018-19.

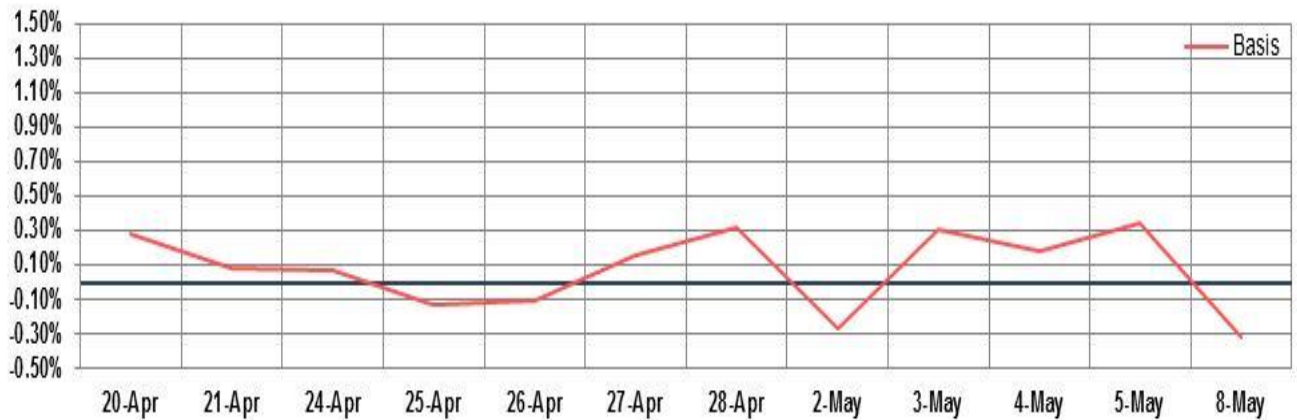
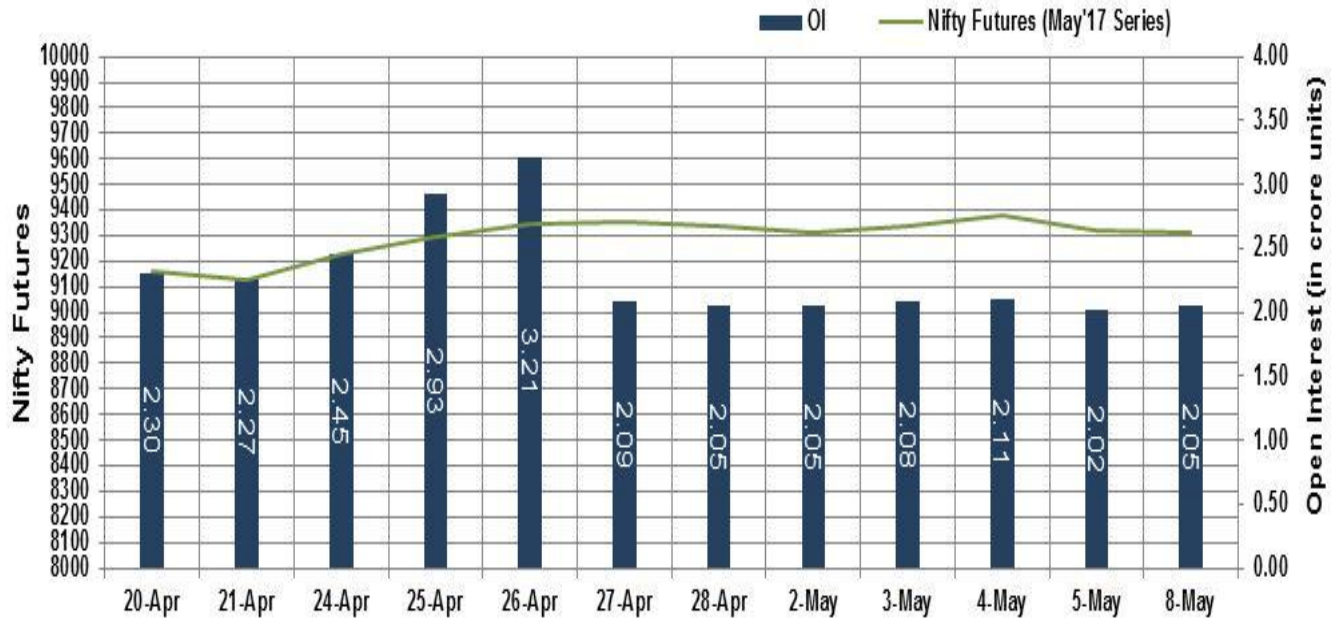
On the global front, Asian markets ended mostly higher on Monday, as risk appetite firmed after pro-European Union candidate Emmanuel Macron comfortably won French presidential elections and energy prices rebounded. Sentiments improve further after a better-than-expected US employment report helped lift the benchmark S&P 500 Index to a record high in the previous session. The US benchmark crude oil contract rose 1.5% on Friday after Saudi Arabia's energy minister reportedly said OPEC's production cuts, due to end in June, will likely be extended till the end of 2017.

## Market Turnover & FII Derivative Data

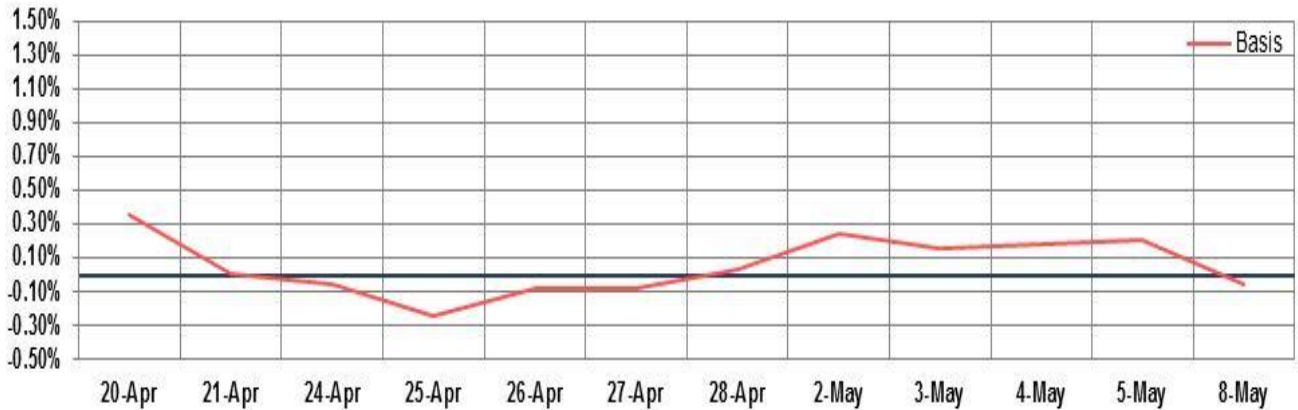
Market TO	Current	Previous	Net%
BSE CASH	4323	4532	(5)
NSE CASH	22094	28923	(24)
NSE FO	301010	401284	(25)

FII Derivatives	Buy	Sell	Net
Ind. Futures	851	1089	(238)
Ind. Options	26526	26032	494
Stk. Futures	7548	6866	682
Stk. Options	5026	5015	11

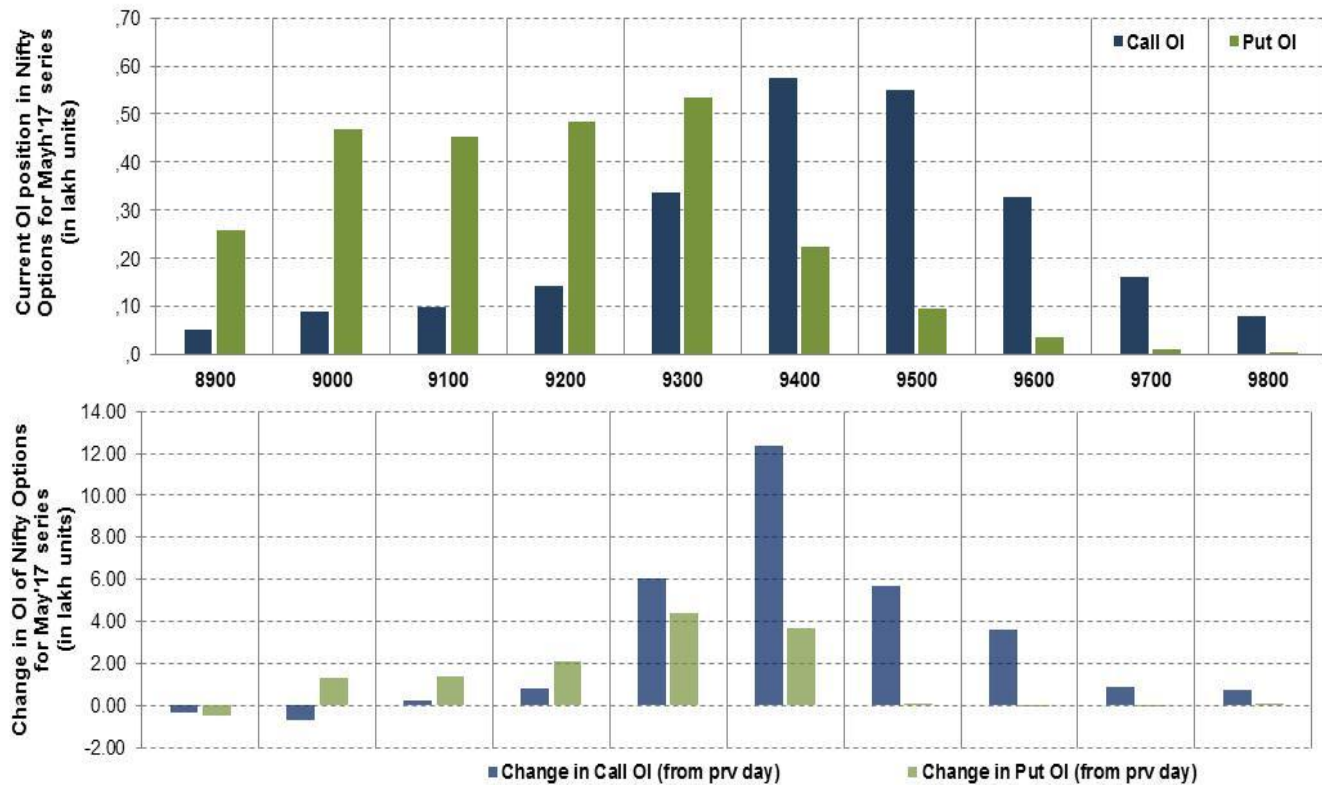
## Nifty Futures



## Bank Nifty Futures



## Nifty Options



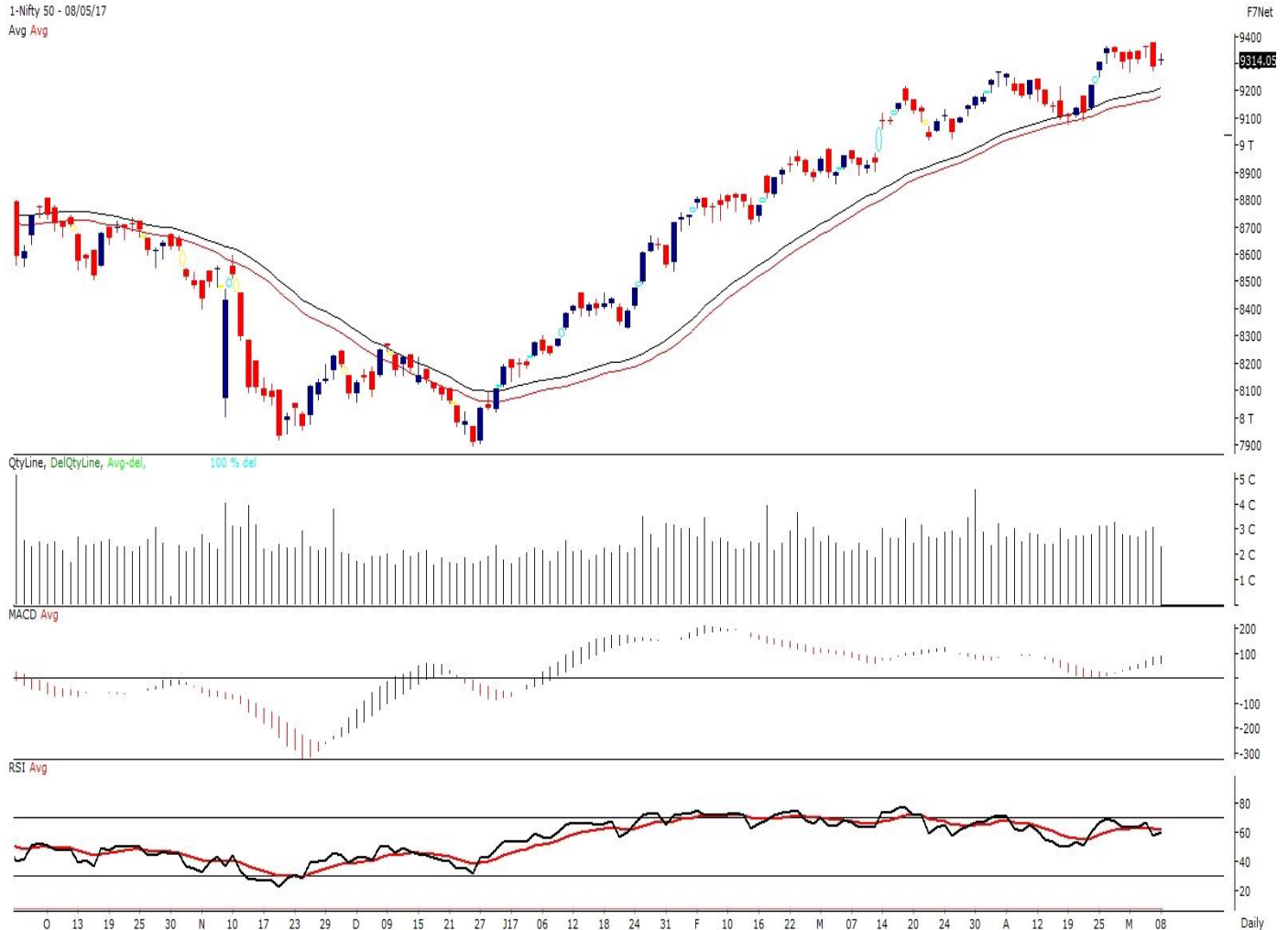
Note – Change in OI of Nifty Options refers to change from previous trading day  
 Source-NSE, SIHL Derivatives Research (Institutional Equities)

- Among Nifty calls 9,400 SP from the May month expiry was the most active call with an addition of 1.23 million in open interest.
- Among Nifty puts, 9,300 SP from the May month expiry was the most active put with a reduction of 0.21 million open interests.
- The maximum OI outstanding for Calls was at 9,400 SP (5.74mn) and that for Puts was at 9,300 SP (5.34mn).

## Nifty Technical & Indices Levels

1-Nifty 50 - 08/05/17

Avg Avg



Nifty Cash prices have settled at 9314.05 up by 0.31% from its previous close. On the upper side prices are likely to trade higher till 9350 and 9400 levels, while lower side it has support of 9245 and 9200 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
MRPL	2,277,000	3,262,500	43.28	136.60	7.14
NIITTECH	661,500	879,000	32.88	492.00	4.18
HEXAWARE	2,508,000	3,198,000	27.51	250.90	4.76
CANBK	13,190,270	15,349,070	16.37	389.00	0.75
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
DHFL	23,104,500	22,708,500	-1.71	443.15	2.18
MFSL	7,238,000	7,054,000	-2.54	631.00	1.63
ALBK	17,450,000	16,980,000	-2.69	86.80	2.24
TORNTPOWER	3,900,000	3,735,000	-4.23	225.65	2.85
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
INFIBEAM	1,046,800	1,184,000	13.11	982.00	-1.85
BALRAMCHIN	5,320,000	6,009,500	12.96	158.20	-0.63
BAJAJ-AUTO	929,000	1,036,000	11.52	2872.00	-0.98
LICHSGFIN	4,591,400	5,072,100	10.47	706.00	-2.16
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
TITAN	5,998,500	5,950,500	-0.80	486.00	-1.48
CANFINHOME	293,250	289,000	-1.45	2845.00	-0.11
UJJIVAN	7,233,600	7,044,000	-2.62	340.40	-1.55
KTKBANK	33,925,000	32,678,620	-3.67	166.85	-0.65

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