

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	R2	R1	Pivot	S1	S2	Daily	Weekly	Monthly
Nifty	9407	9465	9436	9386	9357	9307	Buy	Buy	Buy
Sensex	30248	30453	30351	30169	30067	29885	Buy	Buy	Buy
Nifty Futures	9419	9467	9443	9401	9377	9334	Buy	Buy	Buy
Bank Nifty	22830	22928	22879	22811	22762	22693	Buy	Buy	Buy
CNX IT	10220	10346	10283	10233	10170	10121	Sell	Buy	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	30248.2	314.9	1.05
NIFTY	9407.3	90.45	0.97
MIDCAP	14949.5	128.41	0.87
SMLCAP	15661.6	117.02	0.75
BSEFMC	9517.4	169.23	1.81
AUTO	22993.5	333.39	1.47
POWER	2365.5	21.24	0.91
REALTY	2052.1	-3.13	-0.15
BSE IT	9878.6	-41.21	-0.42
BANKEX	25940.5	108.3	0.42
OILGAS	14394.6	118.8	0.83
METAL	11008.9	93.79	0.86

Currency Futures	Close	Pre. Pts	% Chg
29-May-16 EUR-INR	-	70.63	-
29-May-16 USD-INR	-	64.78	-
29-May-16 GBP-INR	-	83.76	-
29-May-16 JPY-INR	-	57.00	-

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1019	634	116
BSE	1627	1220	174

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4632	3739	893
DII	2360	2589	(230)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian benchmark indices ended the session on a flat note, with the Nifty managing to hold on to its 9300 mark. Today's session largely remained characterized by consolidation as the aimless indices moved only sideways in a tight band amid lack of triggers. Sentiments got some support with IMF's report indicating that India's growth is expected to rebound to 7.2% in the 2017-18 fiscal and 7.7% in 2018-19. According to the report, the temporary disruptions (primarily to private consumption) caused by cash shortages accompanying the currency exchange initiative are expected to gradually dissipate in 2017 as cash shortages ease. It noted that the investment recovery is expected to remain modest and uneven across sectors as deleveraging takes place and industrial capacity utilisation picks up. Some support also came with the report that mutual fund (MF) industry's asset base crossed the Rs 19 lakh crore mark in April on the back of fresh inflows in equity, debt and money market segments. The assets under management (AUM) of the MF industry, comprising 42 players, rose to an all-time high of Rs 19.26 lakh crore at the end of April from Rs 17.55 lakh crore at the end of March 2017.

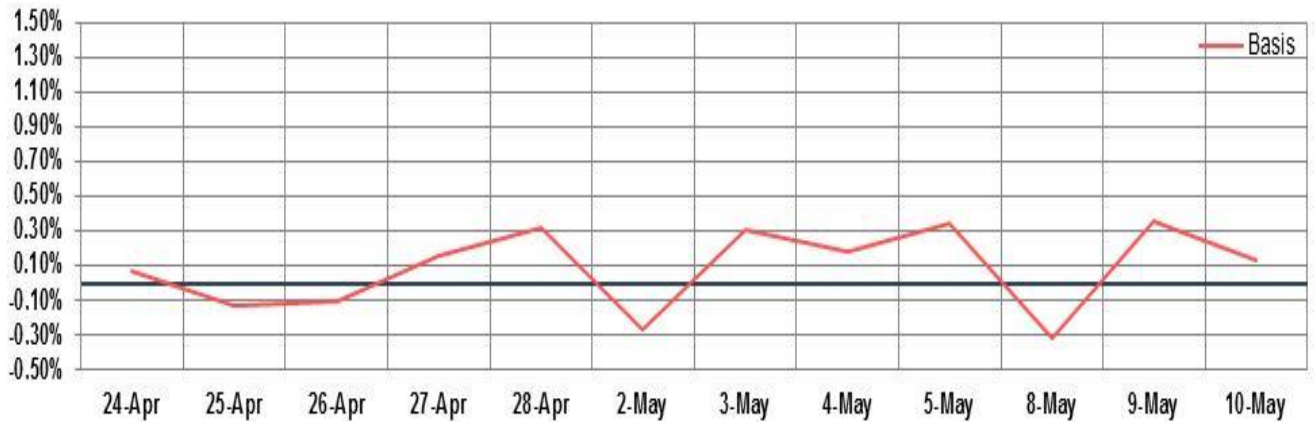
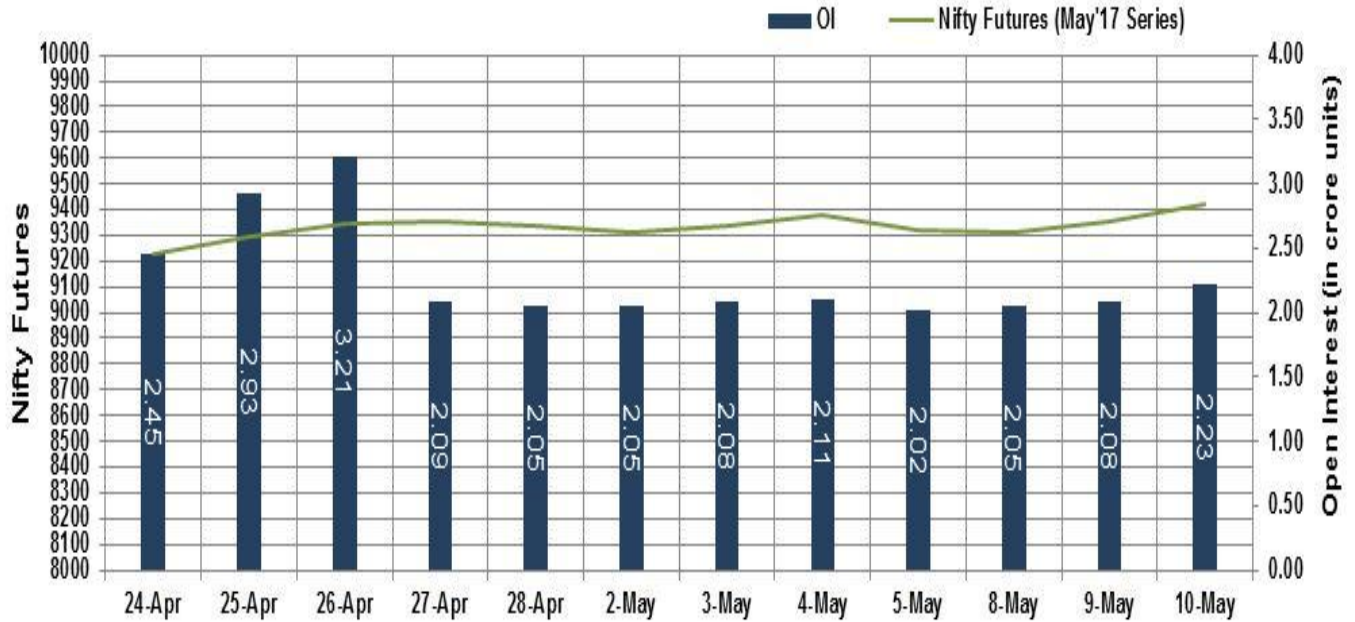
On the global front, Asian markets ended mostly lower on Tuesday, as the French election euphoria faded and a lack of fresh catalysts kept investors on the sidelines. Japanese equities declined as the market ran out of puff after rallying to a 17-month high the previous day, while Chinese shares ended flat in thin trading as concerns over tougher financial regulations lingered.

Market Turnover & FII Derivative Data

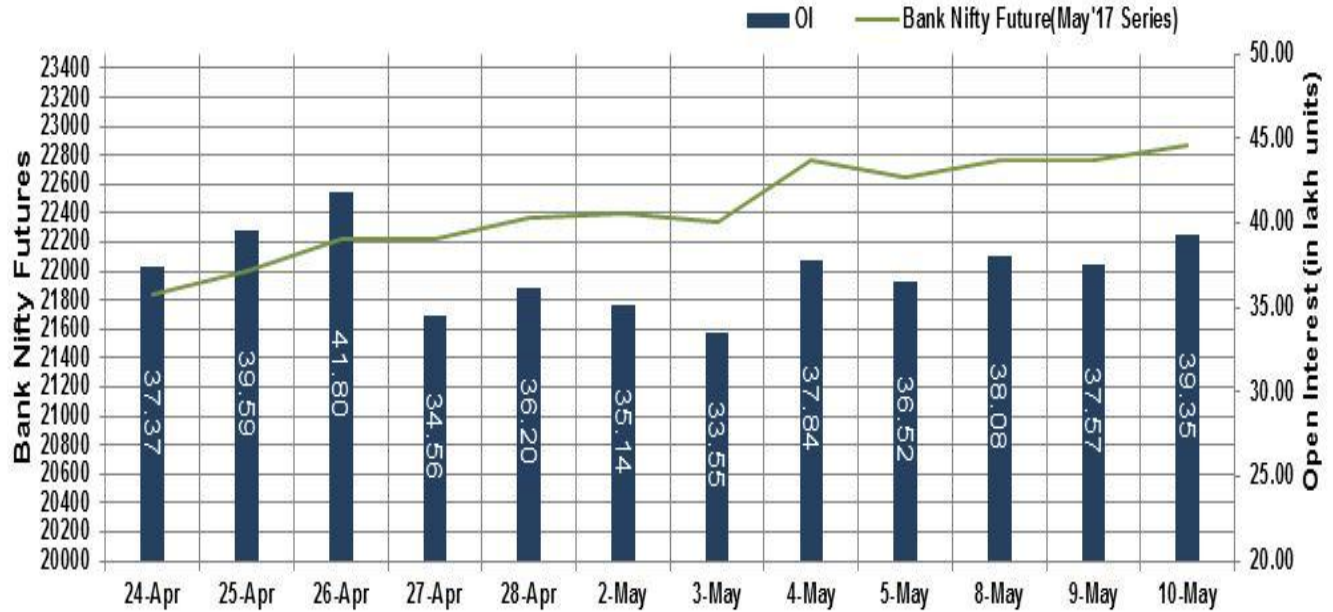
Market TO	Current	Previous	Net%
BSE CASH	3625	3954	(8)
NSE CASH	24298	23564	3
NSE FO	454818	330638	38

FII Derivatives	Buy	Sell	Net
Ind. Futures	1296	1691	(395)
Ind. Options	31027	30169	857
Stk. Futures	7333	6950	383
Stk. Options	5406	5377	29

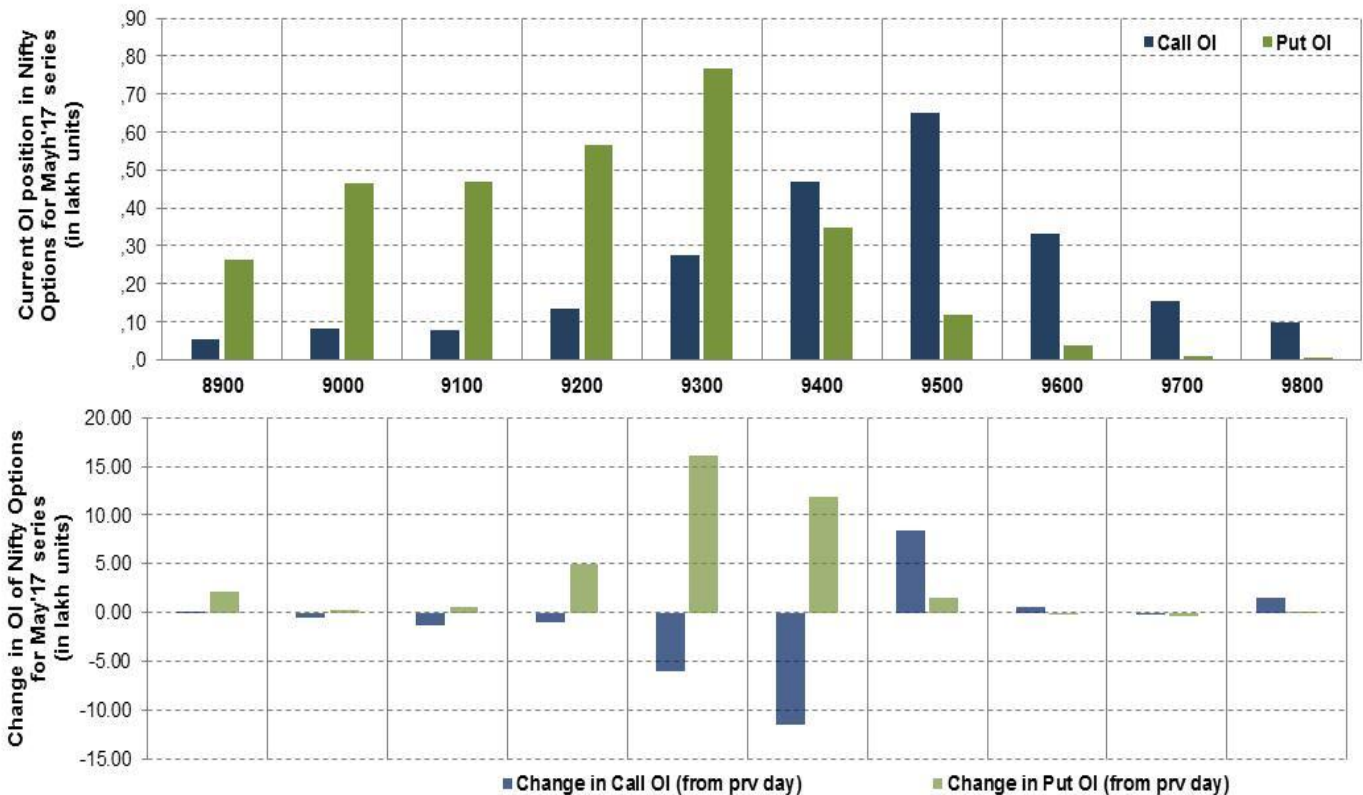
Nifty Futures



Bank Nifty Futures



Nifty Options

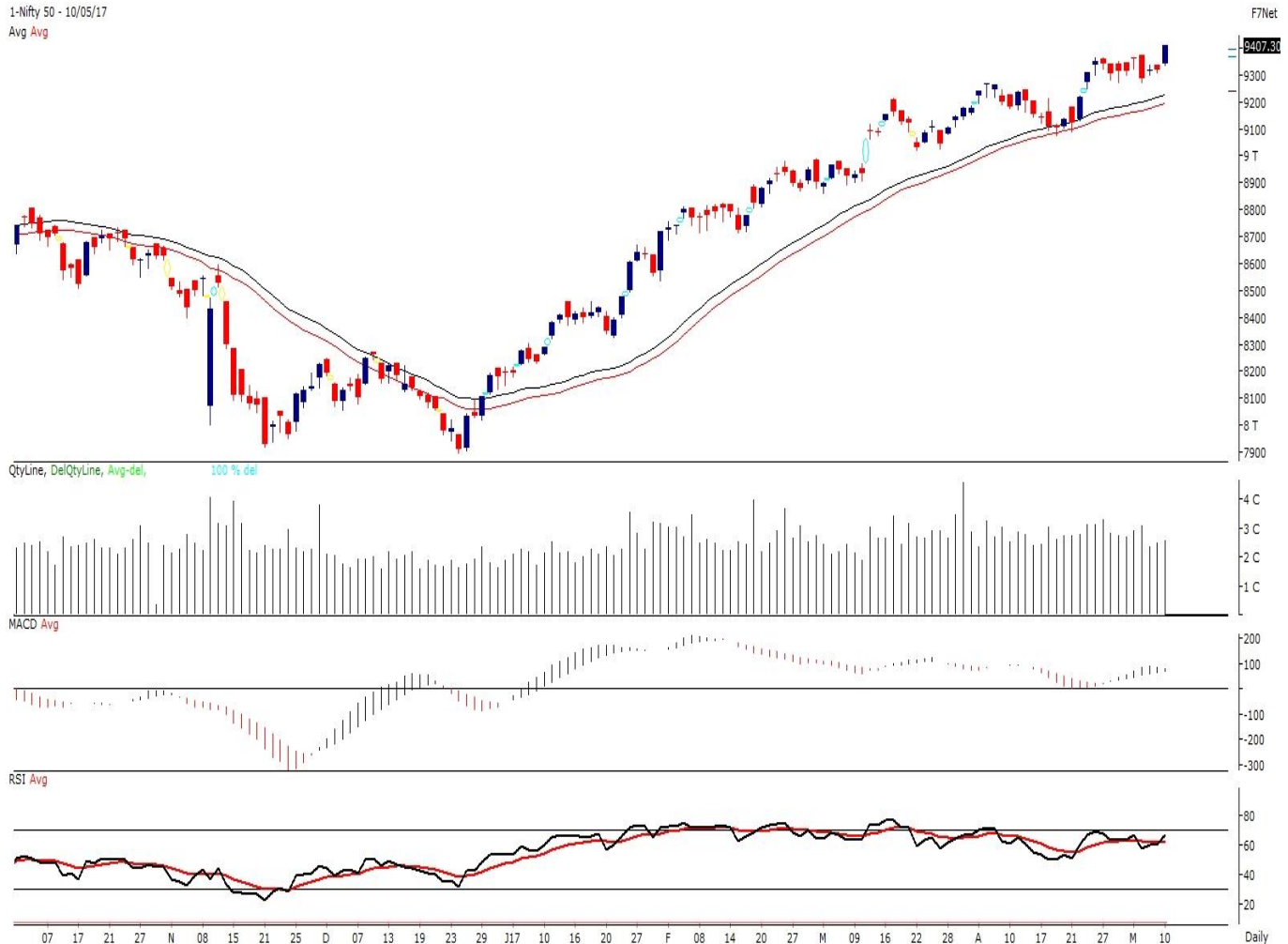


Note – Change in OI of Nifty Options refers to change from previous trading day
 Source-NSE, SIHL Derivatives Research (Institutional Equities)

- Among Nifty calls 9,500 SP from the May month expiry was the most active call with an addition of 0.85 million in open interest.
- Among Nifty puts, 9,300 SP from the May month expiry was the most active put with an addition of 1.61 million open interests.
- The maximum OI outstanding for Calls was at 9,500 SP (5.83mn) and that for Puts was at 9,300 SP (7.67mn).

Nifty Technical & Indices Levels

1-Nifty 50 - 10/05/17
 Avg Avg



Nifty Cash prices have settled at 9407.3 up by 0.97% from its previous close. On the upper side prices are likely to trade higher till 9450 and 9500 levels, while lower side it has support of 9350 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
NESTLEIND	29,700	61,000	105.39	6937.55	3.28
ESCORTS	1,178,100	1,674,200	42.11	637.35	5.91
MGL	262,800	358,200	36.30	1013.40	1.70
CAPF	1,079,200	1,373,600	27.28	795.75	0.26
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
RELIANCE	18,066,500	17,277,000	-4.37	1359.45	1.66
DABUR	12,575,000	11,912,500	-5.27	283.65	3.43
JSWENERGY	65,824,000	62,280,000	-5.38	69.95	0.87
AUROPHARMA	16,564,800	15,217,300	-8.13	619.50	3.66
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
BERGEPAINT	675,400	921,800	36.48	261.35	-0.13
CADILAHC	2,561,600	2,910,400	13.62	472.45	-0.39
FORTIS	9,328,500	10,395,000	11.43	210.80	-1.56
DISHTV	21,392,000	23,443,000	9.59	92.65	-2.83
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
PCJEWELLER	1,389,000	1,347,000	-3.02	450.10	-0.24
HEXAWARE	2,463,000	2,271,000	-7.80	249.60	-0.54
GODREJCP	620,400	566,800	-8.64	1913.60	-0.73
HDIL	33,568,000	30,568,000	-8.94	95.80	-1.74

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