

Daily Derivatives & Market Report

CONTENTS

Page No.	Particulars
2	Market Summary
3	Nifty Futures – Derivatives Snap
4	Bank Nifty Futures – Derivatives Snap
5	Activity in Nifty Options
6	What do Nifty Technical suggest
7	Derivative Analysis
8	Disclaimer

Index Trend Analysis

Pivot(Daily)	Close	R2	R1	Pivot	S1	S2	Daily	Weekly	Monthly
Nifty	9422	9467	9445	9428	9406	9389	Buy	Buy	Buy
Sensex	30248	30453	30351	30169	30067	29885	Buy	Buy	Buy
Nifty Futures	9437	9477	9457	9444	9424	9412	Buy	Buy	Buy
Bank Nifty	22818	23067	22943	22854	22729	22640	Buy	Buy	Buy
CNX IT	10256	10342	10299	10258	10215	10173	Buy	Buy	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	30250.9	2.81	0.01
NIFTY	9422.8	15.10	0.16
MIDCAP	14957.1	7.59	0.05
SMLCAP	15653.4	-8.25	-0.05
BSEFMC	9518.0	0.57	0.01
AUTO	23218.9	225.0	0.98
POWER	2336.7	-28.84	-1.22
REALTY	2050.9	-1.17	-0.06
BSE IT	9907.5	28.85	0.29
BANKEK	25948.8	8.36	0.03
OILGAS	14260.2	-134.4	-0.93
METAL	11085.2	76.31	0.69

Currency Futures	Close	Pre. Pts	% Chg
29-May-16 EUR-INR	70.19	70.63	-0.71
29-May-16 USD-INR	64.51	64.78	-0.45
29-May-16 GBP-INR	83.21	83.76	-0.73
29-May-16 JPY-INR	56.63	57.00	-0.69

Advance/ Decline	Adv	Dec	Un Ch.
NSE	672	986	79
BSE	1231	1614	147

FII/DII Capital Mkt*	Buy	Sell	Net
FII	5026	3719	1307
DII	2586	3623	(1037)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

It turned out to be a session of moderate gains for the Indian stock markets, which came off the highest point of the day in dying hours of trade as investors booked profits in recent outperformers such as Bharti Airtel and Hindustan Unilever, while negative opening in European markets also capped gains. However, the benchmarks managed to settle at record closing highs for the second straight session as local sentiments continued to show signs of improvement amid optimism over Indian Meteorological Department's prediction of a 'normal' monsoon this calendar. IMD said that the prospects of the monsoon have brightened due to reduced chances of El-Nino. With results of several front line stocks due over the course of the next few sessions and the data on industrial output and consumer price inflation due on Friday, the mood was slightly cautious. Furthermore, with the indices and various blue chip stocks hovering around all-time highs, market participants are looking for some direction to build up significant positions. Investors remained cautious with the RBI's data suggesting that new financial year began on a sour note for bank credit growth, which slipped to 4.32% in the fortnight to April 28, much lower than the 63-year low level of 5.08% in FY17.

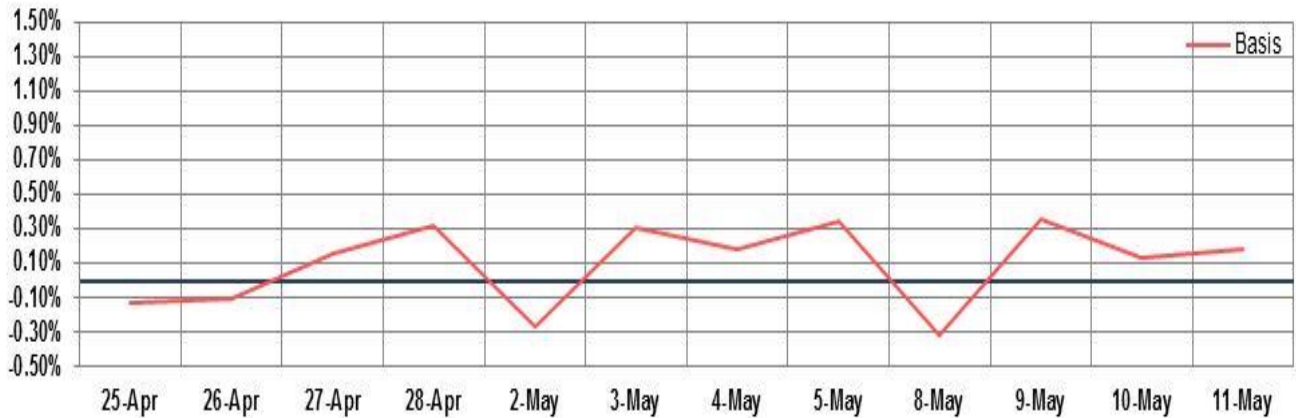
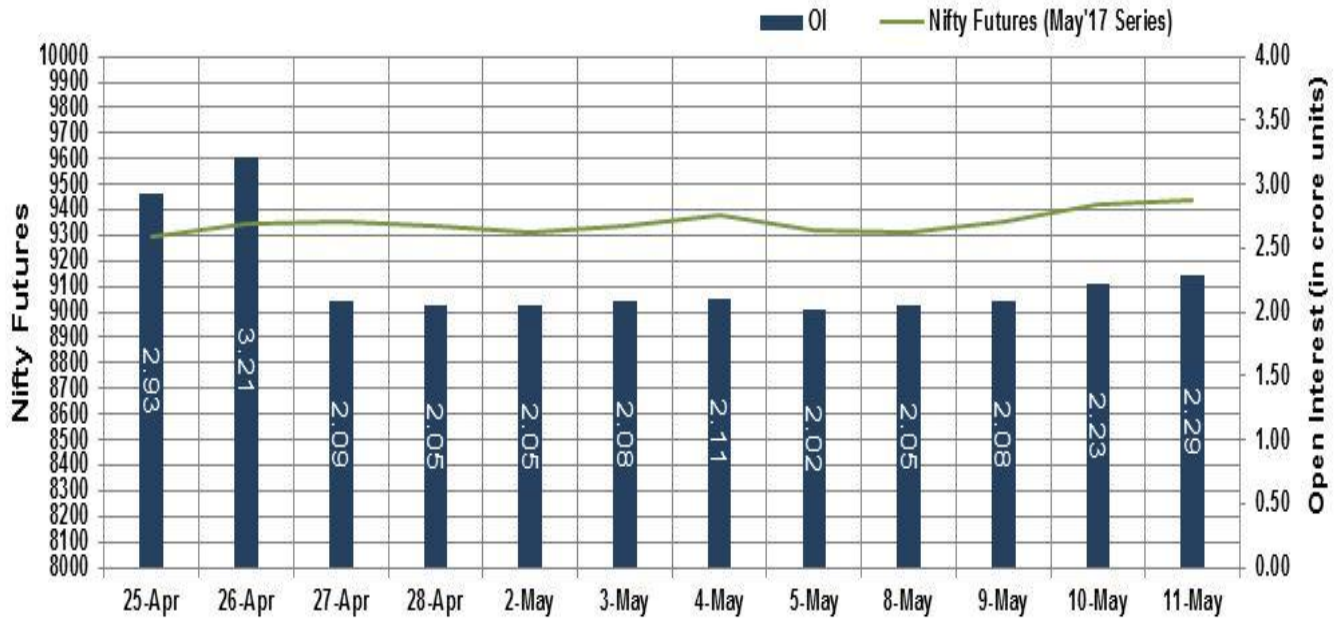
On the global front, Asian markets ended mostly higher on Thursday as global equities remained at record levels and a rebound in oil boosted energy producers. Chinese shares ended higher, led by gains in realty and infrastructure stocks, after reports suggested that the central bank is likely to inject funds via its medium-term lending facility on Friday.

Market Turnover & FII Derivative Data

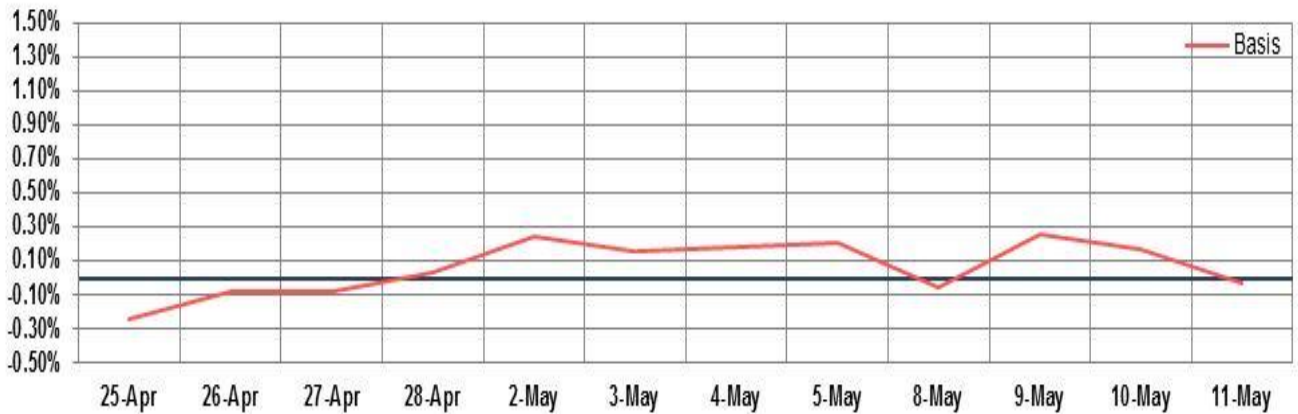
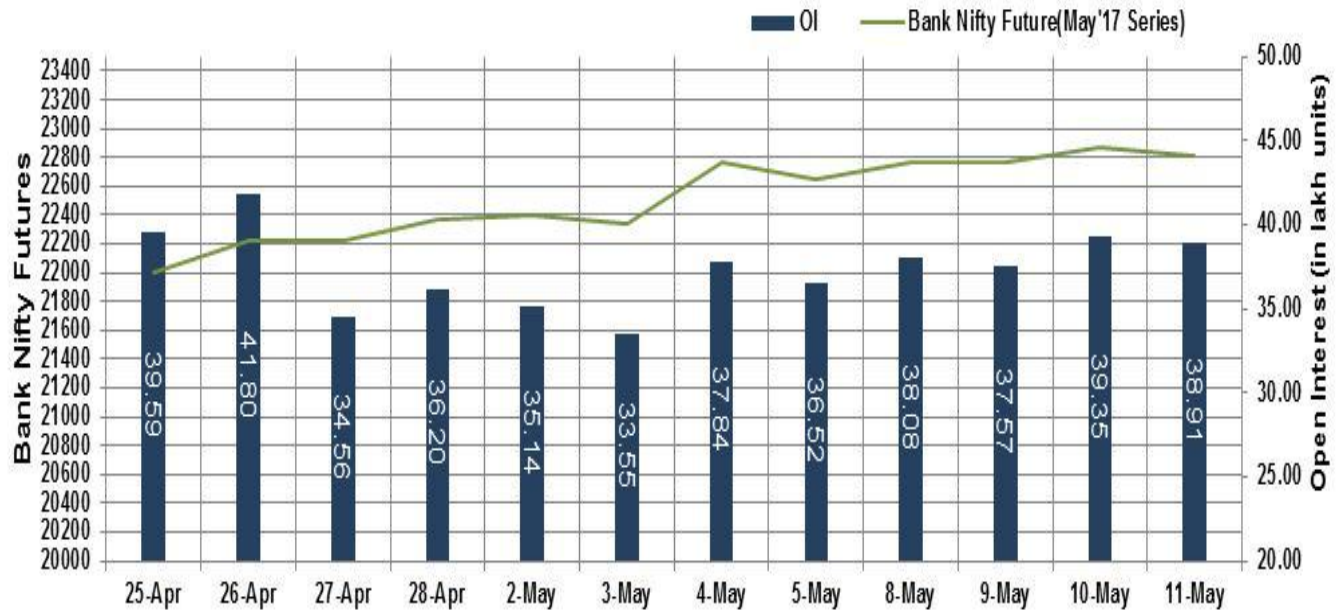
Market TO	Current	Previous	Net%
BSE CASH	4031	3625	11
NSE CASH	25387	24298	4
NSE FO	749218	454818	65

FII Derivatives	Buy	Sell	Net
Ind. Futures	1245	1400	(155)
Ind. Options	33516	32593	923
Stk. Futures	7736	7302	434
Stk. Options	5856	5876	(21)

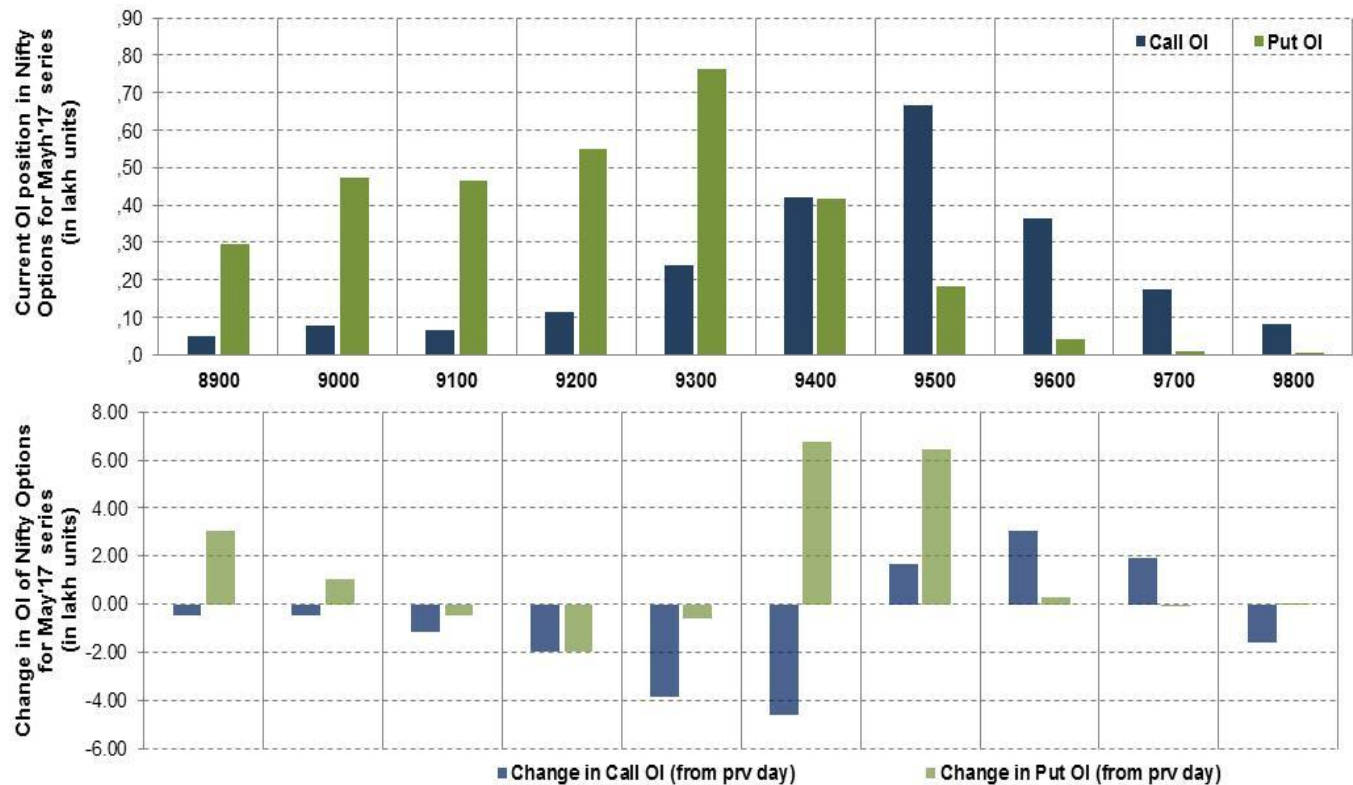
Nifty Futures



Bank Nifty Futures



Nifty Options



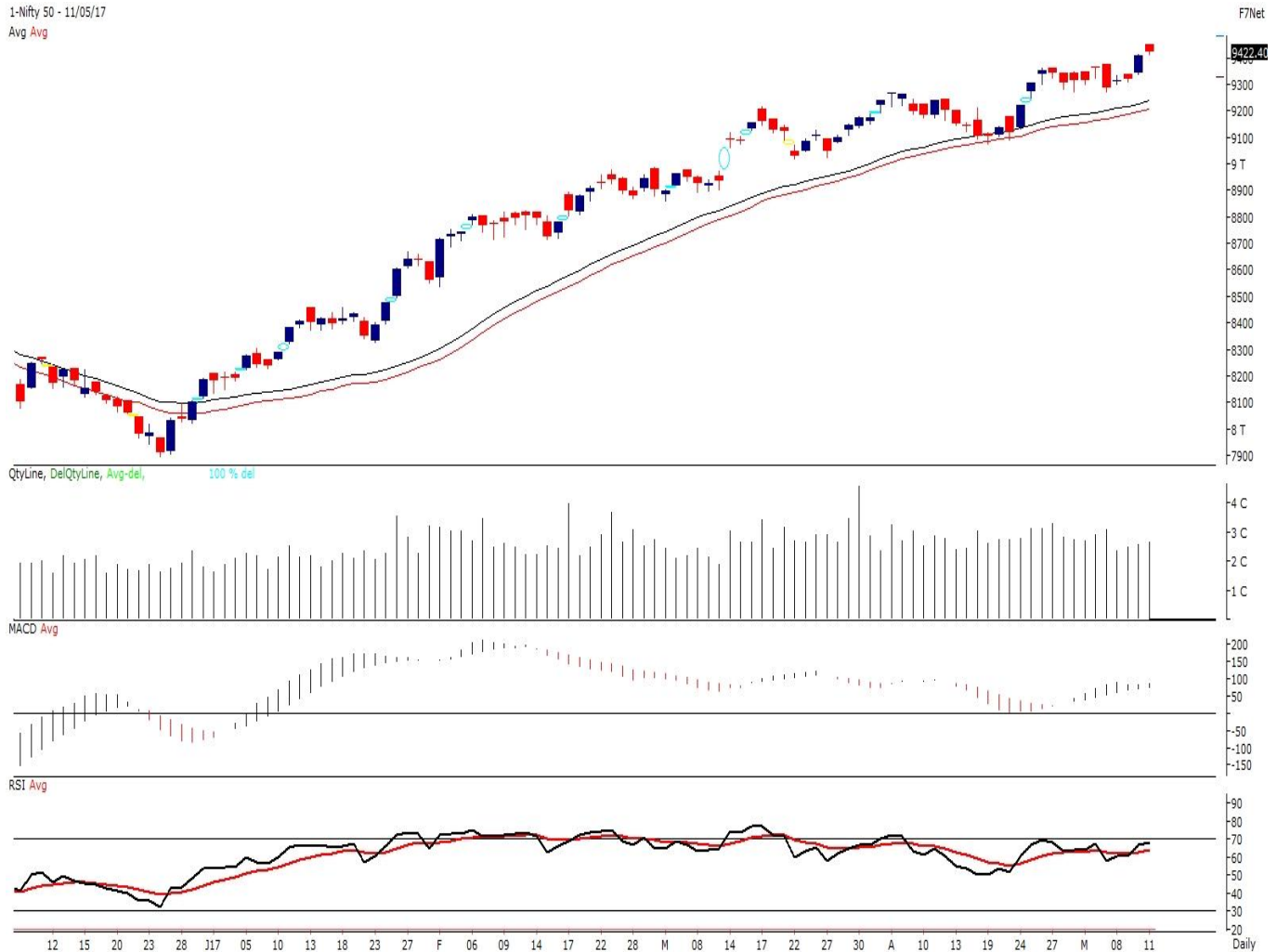
Note – Change in OI of Nifty Options refers to change from previous trading day
 Source-NSE, SIHL Derivatives Research (Institutional Equities)

- Among Nifty calls 9,500 SP from the May month expiry was the most active call with an addition of 0.16 million in open interest.
- Among Nifty puts, 9,300 SP from the May month expiry was the most active put with a reduction of 0.06 million open interests.
- The maximum OI outstanding for Calls was at 9,500 SP (6.68mn) and that for Puts was at 9,300 SP (7.62mn).

Nifty Technical & Indices Levels

1-Nifty 50 - 11/05/17

Avg Avg



Nifty Cash prices have settled at 9422.4 up by 0.16% 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
GODFRYPHLP	295,000	446,000	51.19	1295.30	7.18
UBL	797,300	1,078,000	35.21	853.70	5.71
HEROMOTOCO	1,044,000	1,206,000	15.52	3474.65	4.15
BERGEPAINT	921,800	1,058,200	14.80	261.90	0.21
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
ESCORTS	1,674,200	1,548,800	-7.49	646.25	1.40
CADILAHC	2,910,400	2,672,000	-8.19	493.85	4.53
SYNDIBANK	20,475,000	18,720,000	-8.57	91.40	0.27
MCDOWELL-N	3,437,250	3,107,750	-9.59	2139.90	8.58
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
BALKRISIND	175,600	233,600	33.03	1503.10	-3.45
OIL	1,894,376	2,152,700	13.64	318.55	-2.42
FORTIS	10,395,000	11,777,400	13.30	209.10	-0.81
GAIL	11,820,000	12,920,000	9.31	410.45	-2.15
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
BALRAMCHIN	8,158,500	7,661,500	-6.09	166.30	-0.30
CEATLTD	2,338,000	2,192,400	-6.23	1594.85	-0.58
NIITTECH	846,000	784,500	-7.27	512.00	-3.41
HDIL	30,568,000	28,344,000	-7.28	94.75	-1.10

Disclaimer:

The Information provided by SMS or in newsletter or in any document has been prepared by Shah Investor's Home Ltd (SIHL). The Information provided by SMS or in newsletter does not constitute an offer or solicitation for the purchase or sale of any financial instrument or as an official confirmation of any transaction. The information contained herein is from publicly available data or other sources believed to be reliable, but we do not represent that it is accurate or complete and it should not be relied on as such. SIHL or any of its affiliates/ group companies shall not be in any way responsible for any loss or damage that may arise to any person from any inadvertent error in the information contained in this report or SMS. This Information provided by SMS, reports or in newsletter is provided for assistance only and is not intended to be and must not alone be taken as the basis for an investment decision. The user assumes the entire risk of any use made of this information. Each recipient of this Information provided by SMS, report or in newsletter should make such investigation as it deems necessary to arrive at an independent evaluation of an investment in the securities of companies referred to in this information provided by SMS, report or in newsletter (including the merits and risks involved), and should consult his own advisors to determine the merits and risks of such investment. The investment discussed or views expressed may not be suitable for all investors. This information is strictly confidential and is being furnished to you solely for your information.

The information should not be reproduced or redistributed or passed on directly or indirectly in any form to any other person or published, copied, in whole or in part, for any purpose. The information provided by report or SMS is not directed or intended for distribution to, or use by, any person or entity who is a citizen or resident of or located in any locality, state, country or other jurisdiction, where such distribution, publication, availability or use would be contrary to law, regulation or which would subject SIHL and affiliates/ group companies to any registration or licensing requirements within such jurisdiction. The distribution of this Information provided by SMS or in newsletter in certain jurisdictions may be restricted by law, and persons in whose possession this Information provided by SMS or in newsletter comes, should inform themselves about and observe, any such restrictions. The information given or Information provided by SMS, report or in newsletter is as of the date of the issue date of report or the date on which SMS provided and there can be no assurance that future results or events will be consistent with this information. This information is subject to change without any prior notice. SIHL reserves the right to make modifications and alterations to this statement as may be required from time to time. However, SIHL is under no obligation to update or keep the information current.

Nevertheless, SIHL is committed to providing independent and transparent recommendation to its client and would be happy to provide any information in response to specific client queries. Neither SIHL nor any of its affiliates, group companies, directors, employees, agents or representatives shall be liable for any damages whether direct, indirect, special or consequential including lost revenue or lost profits that may arise from or in connection with the use of the information. Past performance is not necessarily a guide to future performance. The disclosures of interest statements incorporated in the Information provided by SMS, report or in newsletter are provided solely to enhance the transparency and should not be treated as endorsement of the views expressed in the report. The analyst for this report certifies that all of the views expressed in this report accurately reflect his or her personal views about the subject company or companies and its or their securities, and no part of his or her compensation was, is or will be, directly or indirectly related to specific recommendations or views expressed in this report.

About Us:

Shah Investor's Home Ltd (SIHL) is an ISO 9001:2008 Certified financial Services Company established in 1994 at Ahmadabad, Gujarat. Customer satisfaction is guaranteed through our diversified product portfolio, professional management and customer first attitude. SIHL was the first broking house in Gujarat with membership in National Securities Depository Ltd (NSDL) and was the first broking name providing services in NSE F&O in Ahmedabad. Today, SIHL ranks among the top most players in Gujarat in retail stock broking area with 45 branches, 350 franchisee across India and providing service to more than 1,25,000 clients.