

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	R2	R1	Pivot	S1	S2	Daily	Weekly	Monthly
Nifty	9361	9468	9414	9378	9324	9288	Sell	Sell	Buy
Sensex	30302	30648	30475	30361	30188	30075	Sell	Sell	Buy
Nifty Futures	9365	9481	9423	9382	9323	9282	Sell	Sell	Buy
Bank Nifty	22536	22763	22650	22560	22446	22356	Sell	Sell	Buy
CNX IT	10509	10588	10549	10497	10457	10405	Sell	Sell	Sell

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	30301.6	-63.61	-0.21
NIFTY	9360.55	-25.60	-0.27
MIDCAP	14037.7	-203.2	-1.43
SMLCAP	14556.5	-213.3	-1.44
BSEFMC	9806.9	-16.76	-0.17
AUTO	23076.7	14.97	0.06
POWER	2189.5	-33.00	-1.48
REALTY	1928.9	-36.73	-1.87
BSE IT	10134.1	-0.19	0.00
BANSEX	25570.4	-34.29	-0.13
OILGAS	13731.3	68.30	0.50
METAL	10846.2	-246.9	-2.23

Currency Futures	Close	Pre. Pts	% Chg
29-May-16 EUR-INR	72.48	72.94	-0.62
29-May-16 USD-INR	64.76	64.92	-0.22
29-May-16 GBP-INR	84.02	84.25	-0.20
29-May-16 JPY-INR	57.94	58.22	-0.71

Advance/ Decline	Adv	Dec	Un Ch.
NSE	336	1350	70
BSE	685	2037	147

FII/DII Capital Mkt*	Buy	Sell	Net
FII	5943	5861	82
DII	3164	2967	197

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

## Market Commentary

Indian benchmark indices ended the session on a negative note, dragged by fall in midcaps as well as escalating cross border tensions. Pakistani fighter jets flew near the Siachen Glacier today, according to a media report, but Indian Air Force sources said there was no violation of India's air space. Also, Pakistan's Air Force chief warned that his forces will respond to any aggression by the enemy in a manner that their future generations will also remember it. The optimism in domestic markets petered out completely by the end of trade and the benchmarks even drifted in to the negative territory as investors turned cautious ahead of the F&O expiry of May series due tomorrow. Market participants also awaited the minutes of US Federal Reserve's May policy meeting due later in the day for clues about its next interest rate hike.

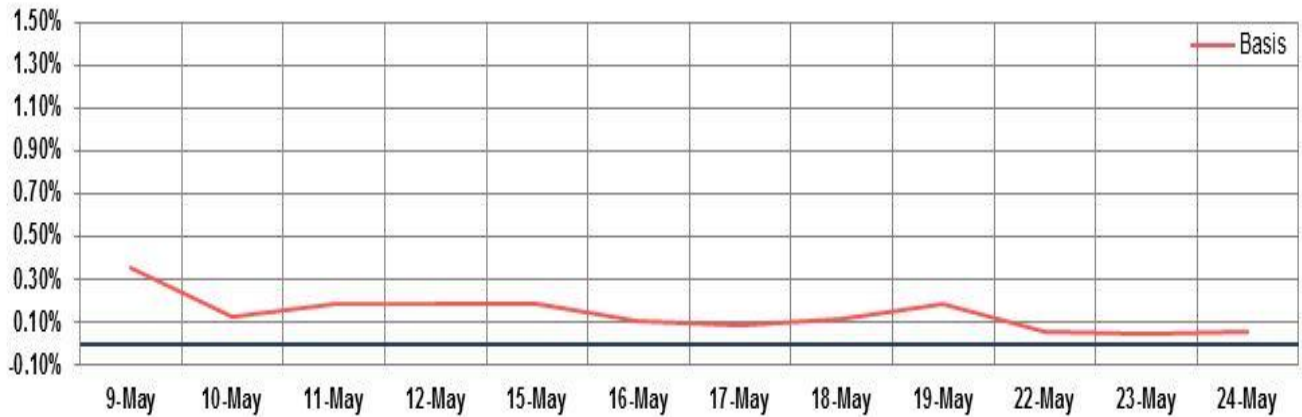
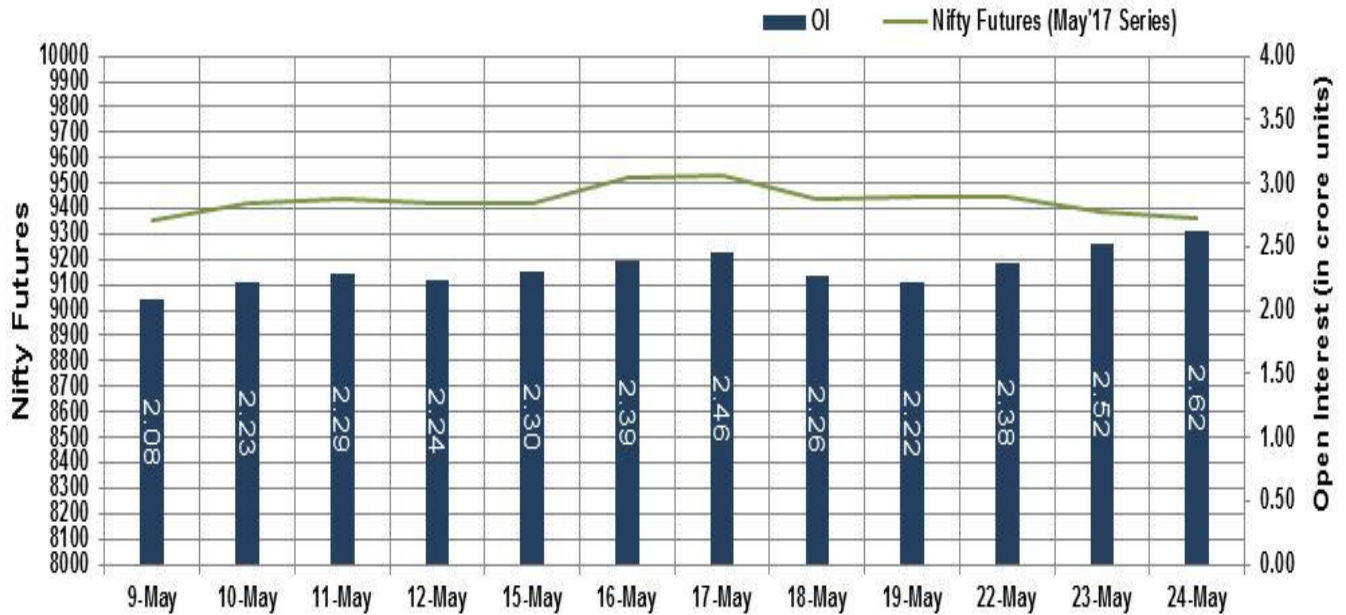
Sentiments remained dismal on the report that weak investment activity, as reflected in the slow output growth in capital goods and infrastructure, is likely to depress Indian gross value added (GVA) growth to around 6.6 per cent in the fourth quarter ended March. The report also indicated that the transition to Goods and Services Tax (GST) is also likely to create some disruption and impact the short-term sales volume across businesses. However, losses remained capped with Prime Minister Narendra Modi's statement that our aim is that India must be an engine of growth as well as an example in climate friendly development in the years to come.

## Market Turnover & FII Derivative Data

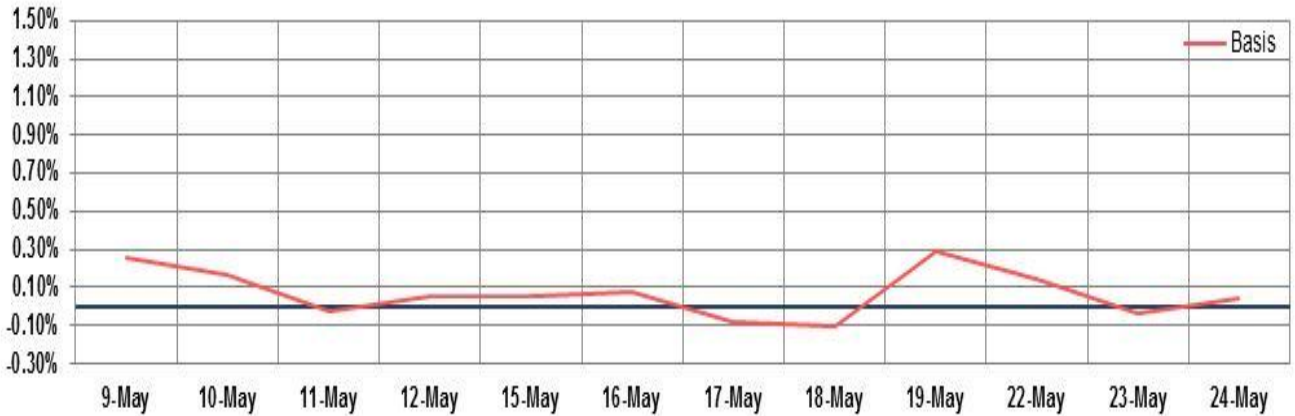
Market TO	Current	Previous	Net%
BSE CASH	3833	4161	(8)
NSE CASH	27371	28066	(2)
NSE FO	886113	796711	11

FII Derivatives	Buy	Sell	Net
Ind. Futures	10939	10708	231
Ind. Options	73910	73540	370
Stk. Futures	32977	31691	1287
Stk. Options	9540	9316	224

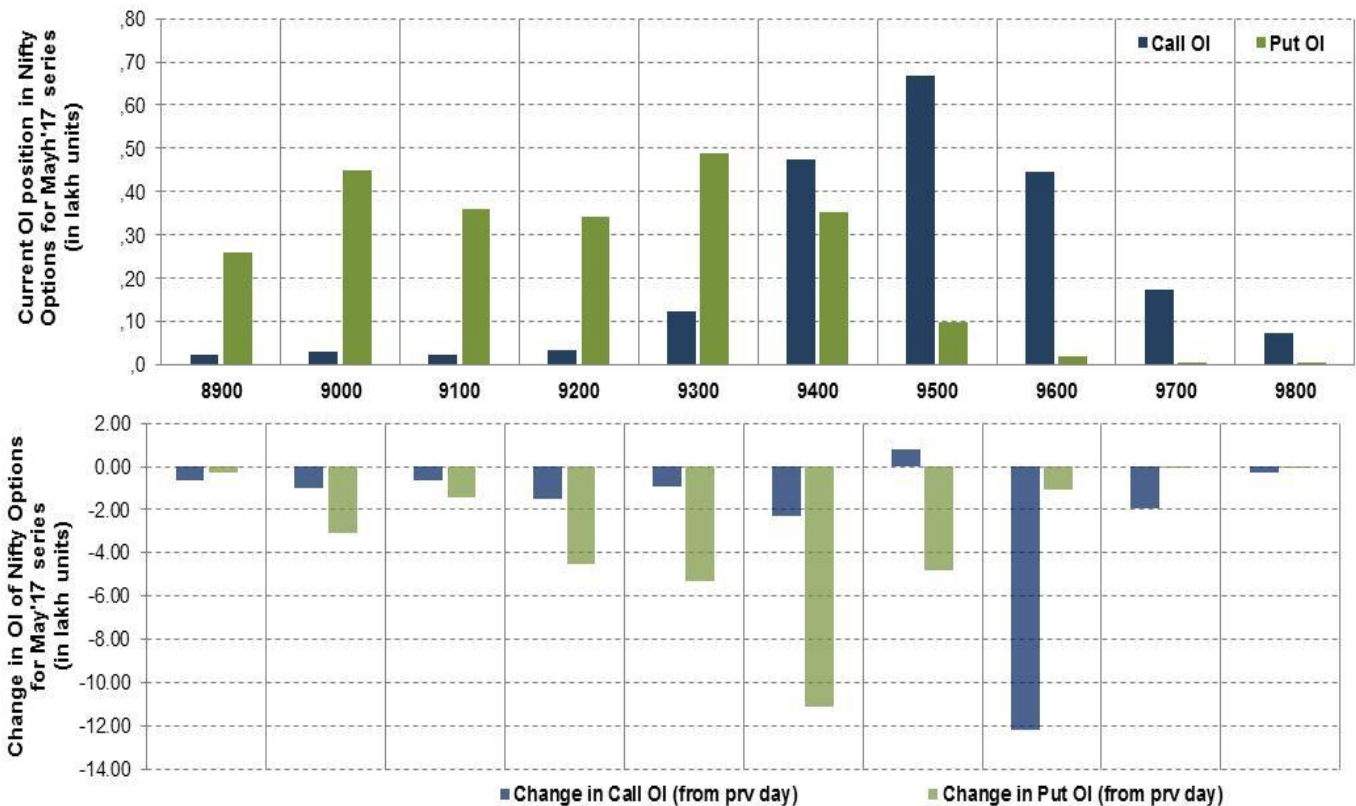
## Nifty Futures



# Bank Nifty Futures



## Nifty Options

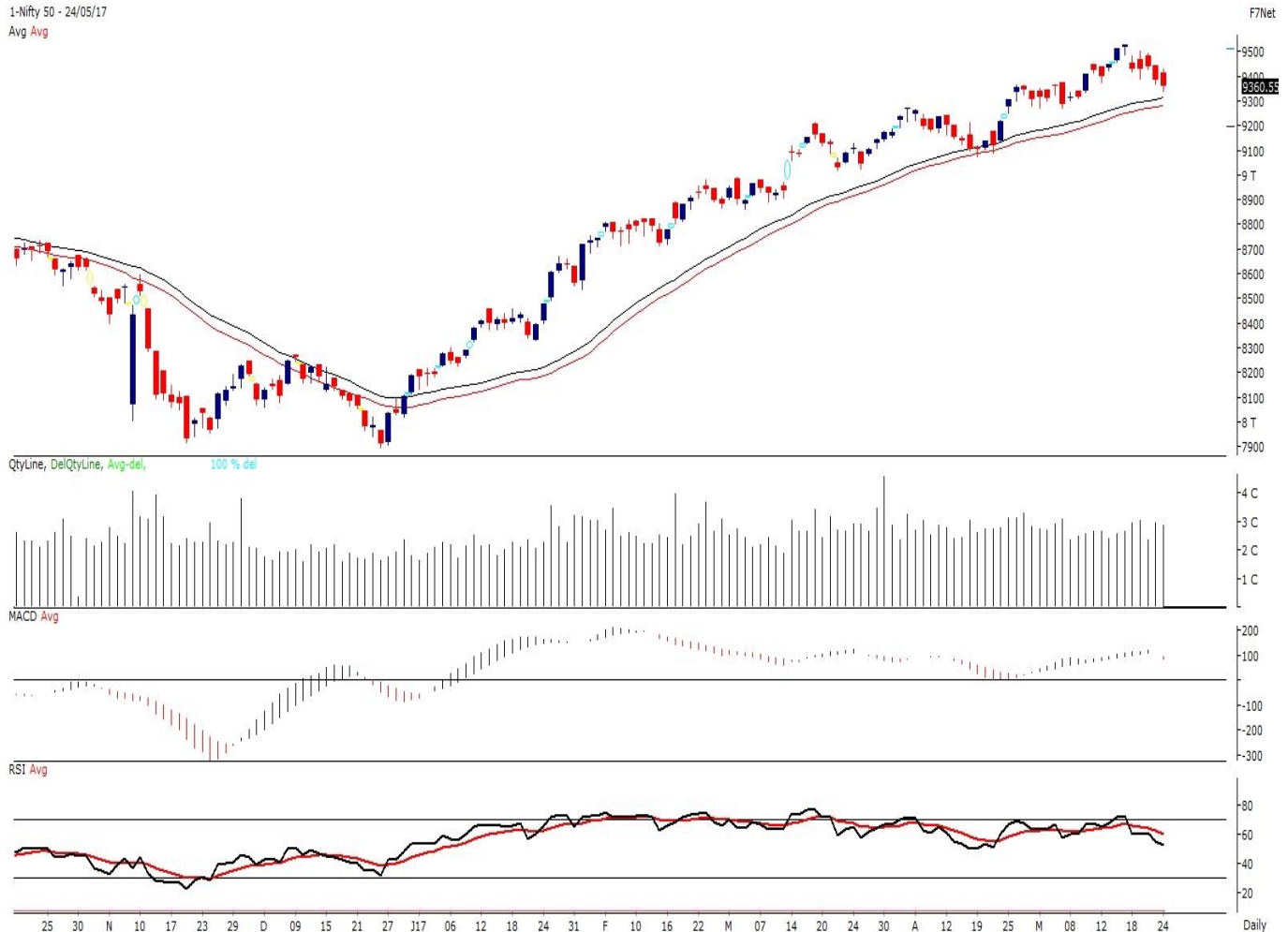


Note – Change in OI of Nifty Options refers to change from previous trading day  
 Source-NSE, SIHL Derivatives Research (Institutional Equities)

- Among Nifty calls 9,500 SP from the May month expiry was the most active call with an addition of 0.08 million in open interest.
- Among Nifty puts, 9,300 SP from the May month expiry was the most active put with a reduction of 0.53 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 (4.89mn).

## Nifty Technical & Indices Levels

1-Nifty 50 - 24/05/17  
Avg Avg



Nifty Cash prices have settled at 9360.55 down by 0.27% from its previous close. On the upper side it has resistance of 9450 and 9500 levels, while lower side it has support of 9320 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
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
CASTROLIND	6,606,600	3,659,600	-44.61	418.35	1.42
TATAMTRDVR	16,856,700	8,920,800	-47.08	276.50	4.24
ABIRLANUVO	1970800	1016400	-48.43	1598.40	0.04
VOLTAS	5600000	2640000	-52.86	446.80	9.22
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
TV18BRDCST	79,696,000	37,944,000	-52.39	33.30	-7.50
APOLLOHOSP	1,564,800	744,400	-52.43	1215.50	-1.29
CENTURYTEX	3,724,600	1,764,400	-52.63	1032.65	-7.98
MOTHERSUMI	6,487,500	3,005,000	-53.68	421.35	-0.58

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