

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	R2	R1	Pivot	S1	S2	Daily	Weekly	Monthly
Nifty	9314	9395	9354	9312	9272	9229	Buy	Buy	Buy
Sensex	29921	30197	30059	29932	29794	29666	Buy	Buy	Buy
Nifty Futures	9339	9422	9381	9331	9290	9240	Buy	Buy	Buy
Bank Nifty	22341	22593	22467	22367	22241	22141	Buy	Buy	Buy
CNX IT	10006	10086	10046	10003	9963	9920	Buy	Sell	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	29921.2	2.78	0.01
NIFTY	9313.8	9.75	0.10
MIDCAP	14855.3	56.89	0.38
SMLCAP	15420.8	48.29	0.31
BSEFMC	9408.9	-3.39	-0.04
AUTO	22903.8	121.4	0.53
POWER	2318.1	-11.69	-0.50
REALTY	1962.1	38.21	1.99
BSE IT	9670.4	51.38	0.53
BANDEX	25341.4	16.11	0.06
OILGAS	14606.2	151.1	1.05
METAL	11238.8	-64.52	-0.57

Currency Futures	Close	Pre. Pts	% Chg
29-May-16 EUR-INR	70.45	70.64	-0.27
29-May-16 USD-INR	64.45	64.53	-0.39
29-May-16 GBP-INR	83.34	83.59	-0.30
29-May-16 JPY-INR	57.51	58.00	-0.85

Advance/ Decline	Adv	Dec	Un Ch.
NSE	763	925	90
BSE	1350	1520	180

FII/DII Capital Mkt*	Buy	Sell	Net
FII	5495	6107	(612)
DII	2530	1989	541

*NOTE: - FII AND DII data figure is provisional

Market Commentary

After trading on a feeble note for most part of the session, Indian equity indices managed to negotiate a close in the green terrain, breaking the two-session downtrend, as investors showed renewed buying interests in Realty, Consumer Durables and Oil & Gas counters. Sentiments remained muted with the UN report indicating that India is expected to clock 7.1% growth this year before edging up to 7.5% in 2018, and warned that the country faces heightened risks related to the concentration of bad loans in the public sector banks. Inflation is projected to reach 5.3% to 5.5% in 2017 and 2018. The report also warned that the rise in protectionism put economic growth in Asia Pacific at risk and urged countries in the region to improve governance and fiscal management to bolster development. Further, investors' confidence improved on the report that Factory output increased for the fourth straight month in April 2017. The Nikkei India Manufacturing Purchasing Managers' Index (PMI) - compiled by Nikkei and research firm Markit - remained at 52.5 in April, same as that recorded in March. A reading above 50 on the index denotes expansion, while that less than 50 indicates contraction.

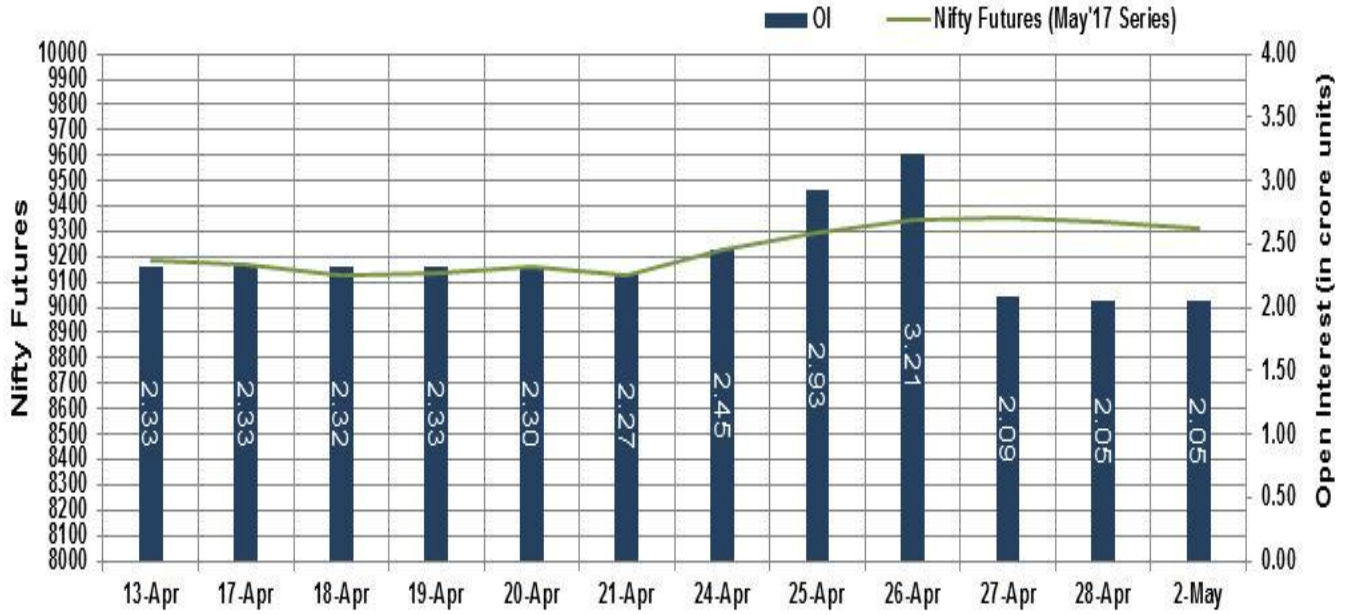
On the global front, Asian markets ended mostly higher on Tuesday, helped by rising optimism on the technology industry and easing concerns over North Korea, while the dollar edged up to one-month high versus the yen. Further, the US Federal Reserve begins its two-day monetary policy meeting later today, with many expecting the US central bank to leave interest rates unchanged.

Market Turnover & FII Derivative Data

Market TO	Current	Previous	Net%
BSE CASH	4063	4336	(6)
NSE CASH	25973	26549	(2)
NSE FO	364622	291355	25

FII Derivatives	Buy	Sell	Net
Ind. Futures	953	1666	(714)
Ind. Options	35855	35063	793
Stk. Futures	7058	7234	(176)
Stk. Options	4643	4498	145

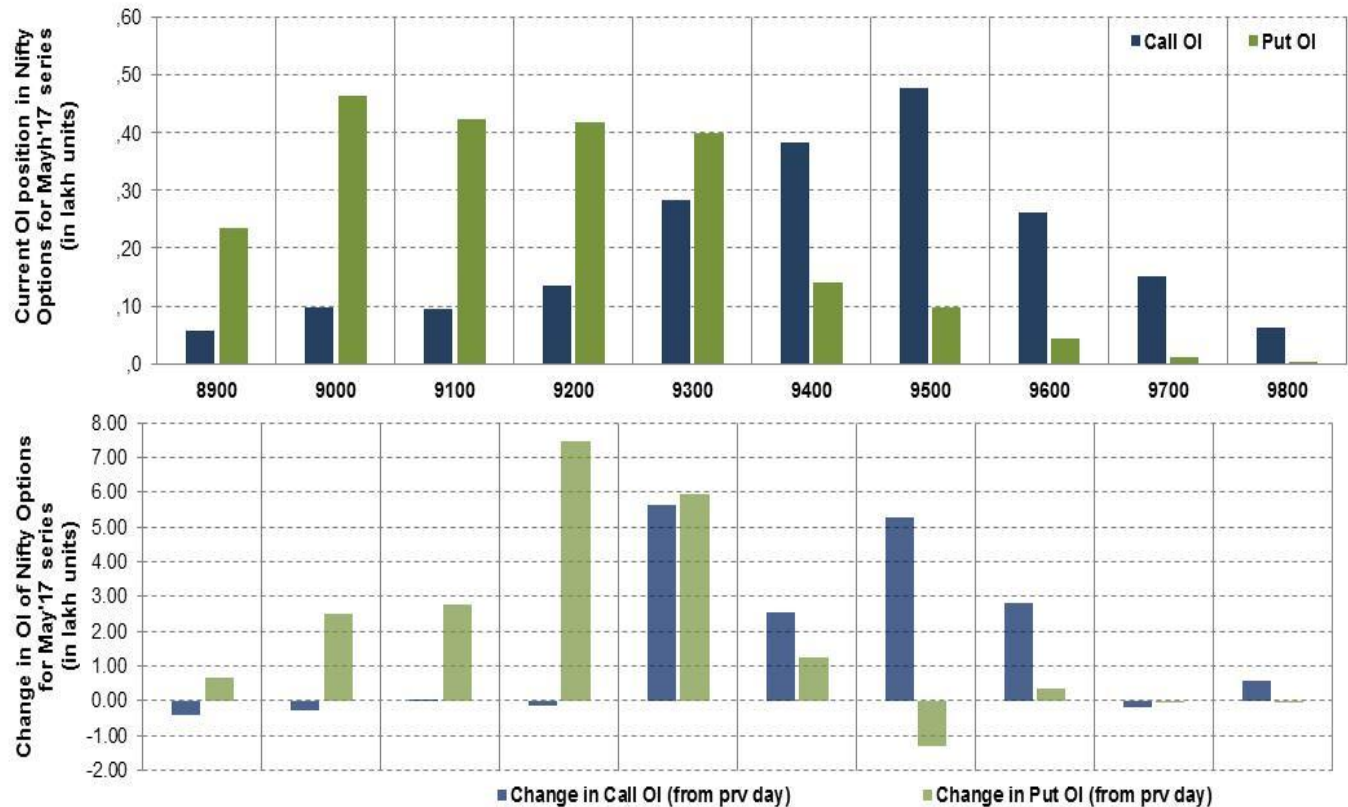
Nifty Futures



Bank Nifty Futures



Nifty Options

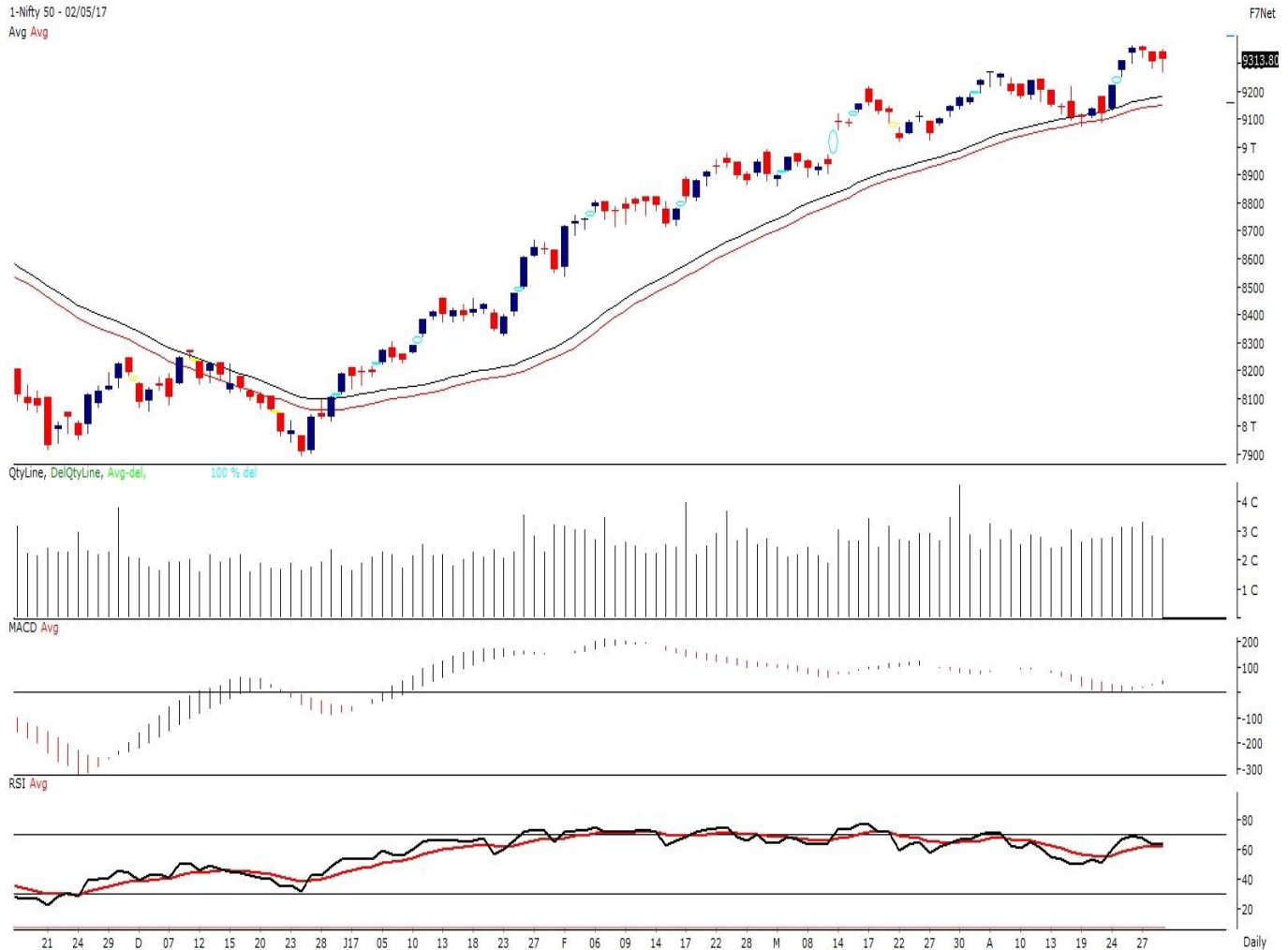


Note – Change in OI of Nifty Options refers to change from previous trading day
 Source-NSE, SIHL Derivatives Research (Institutional Equities)

- Among Nifty calls 9,500 SP from the May month expiry was the most active call with an addition of 0.53 million in open interest.
- Among Nifty puts, 9,000 SP from the May month expiry was the most active put with an addition of 0.25 million open interests.
- The maximum OI outstanding for Calls was at 9,500 SP (4.77mn) and that for Puts was at 9,000 SP (4.62mn).

Nifty Technical & Indices Levels

1-Nifty 50 - 02/05/17
 Avg Avg



Nifty Cash prices have settled at 9313.8 up 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
CANFINHOME	107,500	246,000	128.84	2854.35	8.30
GODFRYPHLP	83,000	169,000	103.61	1230.00	2.33
DCBBANK	4,117,500	6,277,500	52.46	198.60	7.64
BALKRISIND	105,200	137,600	30.80	1555.00	1.32
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
CEATLTD	2,063,600	1,948,800	-5.56	1536.90	4.38
PAGEIND	27,150	25,550	-5.89	14779.80	1.82
DALMIABHA	1,242,000	1,158,000	-6.76	2197.00	0.61
NIITTECH	568,500	525,000	-7.65	464.90	0.66
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
VGUARD	441,000	765,000	73.47	191.55	-0.16
RAYMOND	264,000	404,800	53.33	730.65	-2.46
MRPL	967,500	1,458,000	50.70	130.30	-3.19
BAJAJFINSV	117,000	168,250	43.80	4598.60	-0.20
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
UNIONBANK	19,940,000	19,004,000	-4.69	169.20	-0.38
PVR	505,600	478,400	-5.38	1607.65	-0.90
HEXAWARE	2,805,000	2,646,000	-5.67	228.25	-0.87
ACC	1,635,200	1,516,800	-7.24	1597.35	-2.24

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