

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	R2	R1	Pivot	S1	S2	Daily	Weekly	Monthly
Nifty	9401	9469	9435	9404	9370	9339	Sell	Buy	Buy
Sensex	30188	30388	30288	30200	30100	30011	Sell	Buy	Buy
Nifty Futures	9415	9470	9442	9416	9388	9362	Sell	Buy	Buy
Bank Nifty	22672	22984	22828	22703	22547	22422	Sell	Buy	Buy
CNX IT	10367	10451	10409	10337	10295	10222	Buy	Buy	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	30188.2	-62.83	-0.21
NIFTY	9400.9	-21.50	-0.23
MIDCAP	14854.4	-102.7	-0.69
SMLCAP	15528.8	-124.6	-0.80
BSEFMC	9474.3	-43.71	-0.46
AUTO	23245.4	26.85	0.12
POWER	2317.8	-18.93	-0.81
REALTY	2067.6	16.69	0.81
BSE IT	10022.5	115.05	1.16
BANKEX	25717.1	-231.7	-0.89
OILGAS	14272.5	12.28	0.09
METAL	11061.7	-23.52	-0.21

Currency Futures	Close	Pre. Pts	% Chg
29-May-16 EUR-INR	70.16	70.19	-0.04
29-May-16 USD-INR	64.43	64.51	-0.12
29-May-16 GBP-INR	82.87	83.21	-0.42
29-May-16 JPY-INR	56.62	56.63	-0.01

Advance/ Decline	Adv	Dec	Un Ch.
NSE	519	1159	86
BSE	993	1784	180

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4759	3918	842
DII	2586	3623	(1037)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian markets finished last trading session of the week on a pessimistic note, as investors remained cautious ahead of macroeconomic data - industrial production numbers for March and inflation data for April based on Consumer Price Index (CPI) - to be announced later in the day. CPI is expected to have eased to a three-month low of 3.49% in April from 3.81% the previous month. The government will release the new series of Index of Industrial Production (IIP) as well as Wholesale Price Index (WPI), with 2011-12 as the base year, so as to map economic activities more accurately. Also, there was some profit taking in the high fliers of the recent rally that once led Sensex slip below the crucial level of 30,200, but despite the rallies losing fizz, downside remains capped with SBI Research's Ecwrap report, indicating that the easing of crude oil prices will have positive effect not only on inflation but also on GDP growth. It said that average crude oil prices will be around \$45 for the next half of this year and this, coupled with positive macro fundamentals, could translate into better growth numbers for the country.

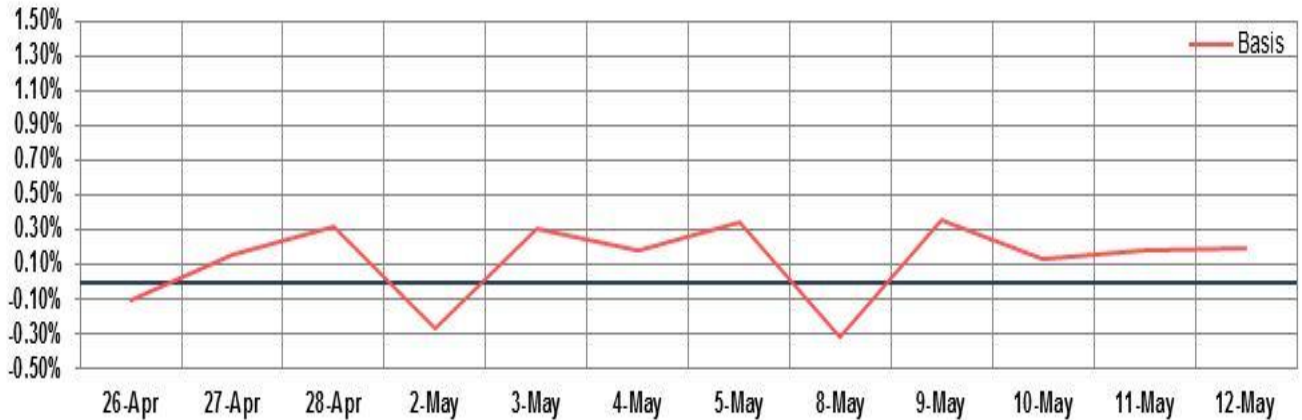
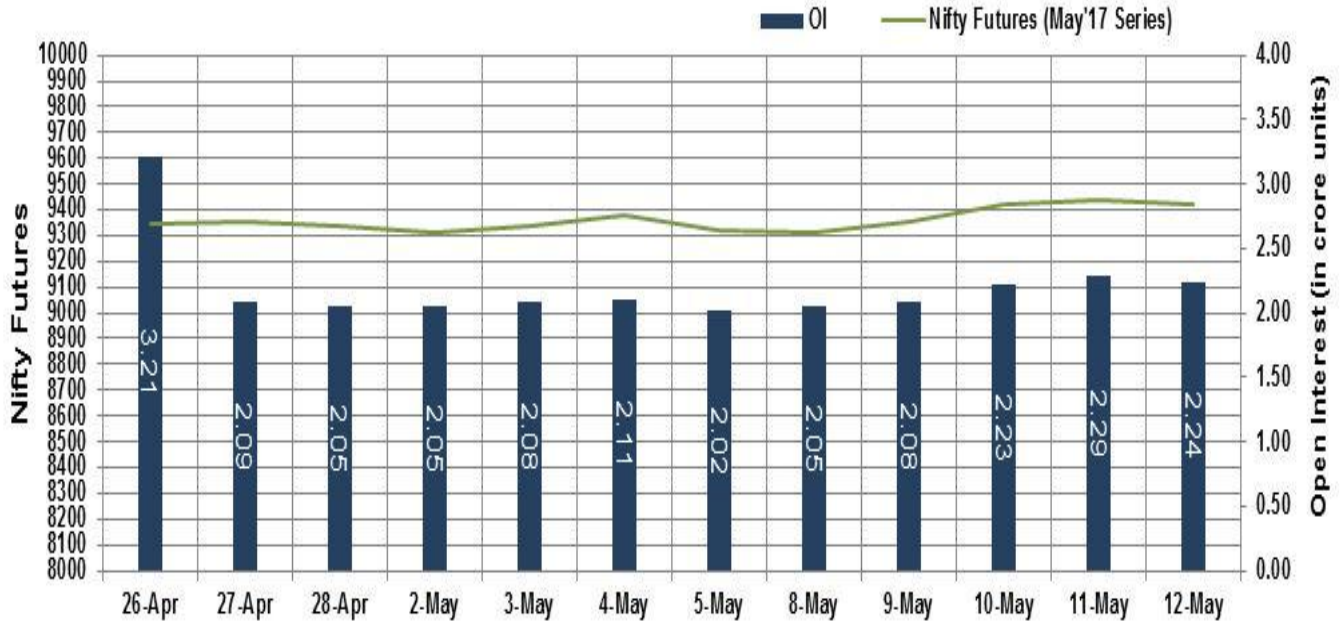
On the global front, Asian market ended mixed on Friday, tracking overnight weakness in Europe and the US markets, amid disappointing earnings reports. Heightened political uncertainty in Washington triggered by President Donald Trump's abrupt firing of FBI chief James Comey and the improving odds of a June rate hike also kept underlying sentiment cautious.

Market Turnover & FII Derivative Data

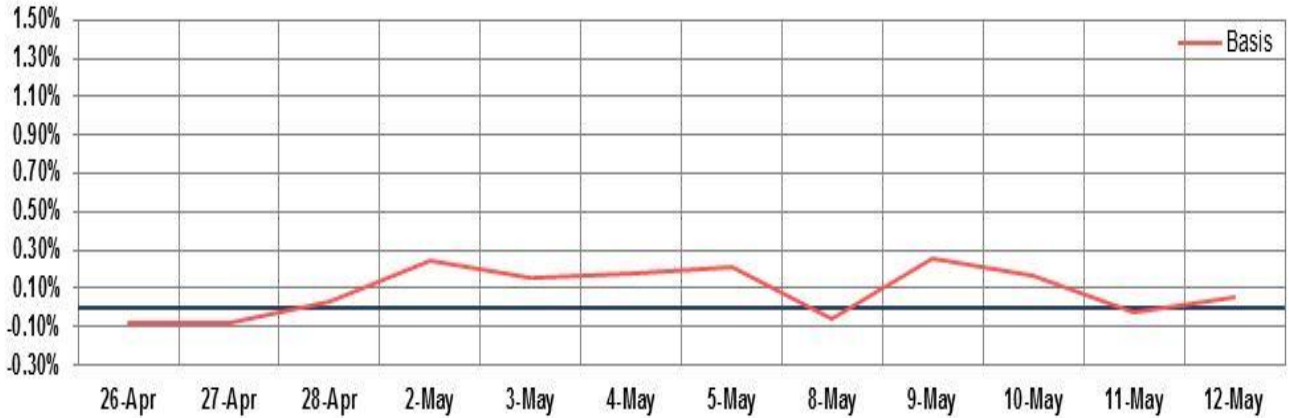
Market TO	Current	Previous	Net%
BSE CASH	3872	4031	(4)
NSE CASH	25184	25387	(1)
NSE FO	371395	749218	(50)

FII Derivatives	Buy	Sell	Net
Ind. Futures	1125	2042	(916)
Ind. Options	28741	28863	(122)
Stk. Futures	7638	7828	(191)
Stk. Options	8060	8139	(79)

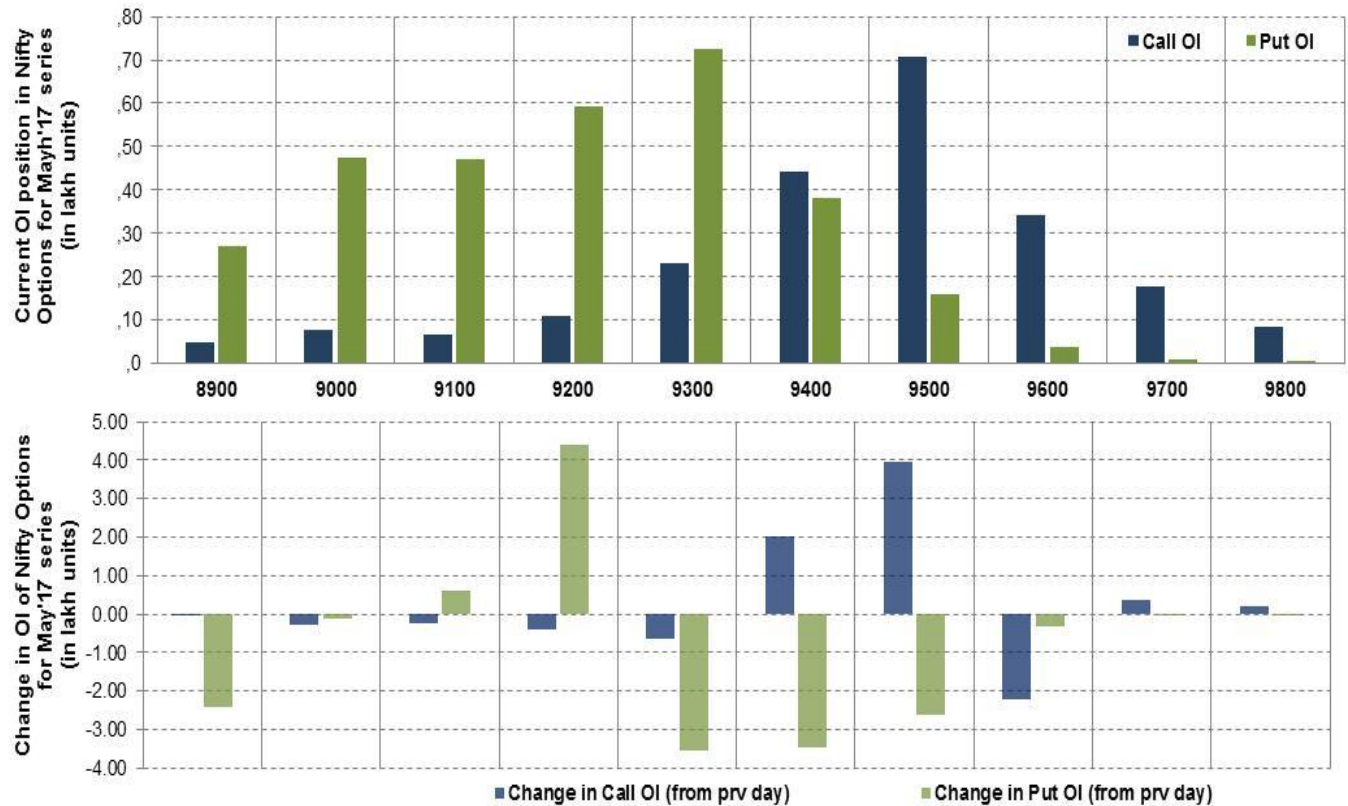
Nifty Futures



Bank Nifty Futures



Nifty Options

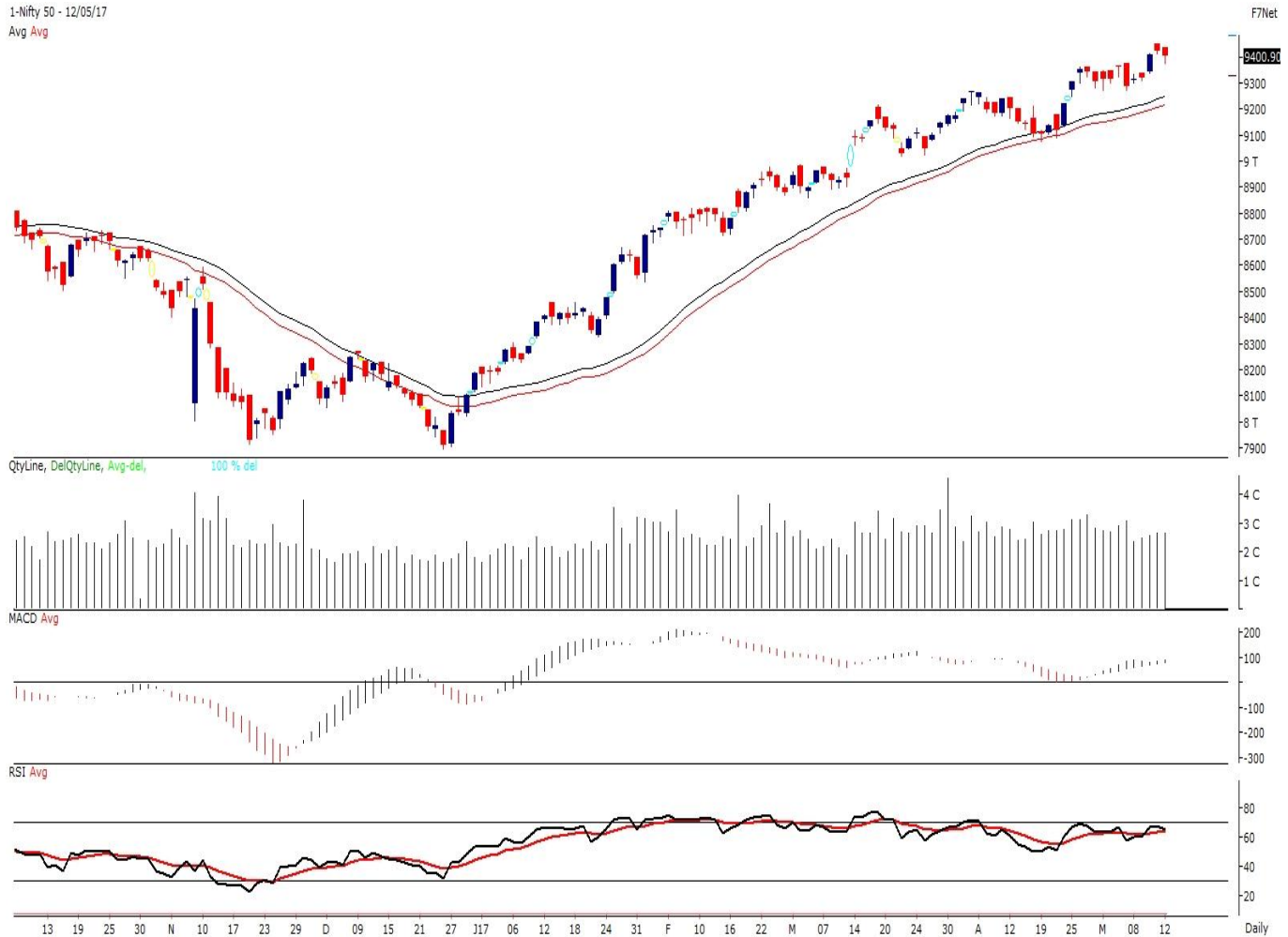


Note – Change in OI of Nifty Options refers to change from previous trading day
 Source-NSE, SIHL Derivatives Research (Institutional Equities)

- Among Nifty calls 9,500 SP from the May month expiry was the most active call with an addition of 0.39 million in open interest.
- Among Nifty puts, 9,300 SP from the May month expiry was the most active put with a reduction of 0.35 million open interests.
- The maximum OI outstanding for Calls was at 9,500 SP (7.08mn) and that for Puts was at 9,300 SP (7.26mn).

Nifty Technical & Indices Levels

1-Nifty 50 - 12/05/17
 Avg Avg



Nifty Cash prices have settled at 9400.9 down by 0.23% 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
PEL	447,900	676,800	51.11	2613.40	2.44
ALBK	16,810,000	18,470,000	9.88	90.35	1.29
KOTAKBANK	13,096,000	13,910,400	6.22	952.75	1.87
RAYMOND	912,800	967,200	5.96	765.15	0.06
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
TATACOMM	7,555,800	7,141,400	-5.48	672.60	0.77
DISHTV	23,086,000	21,560,000	-6.61	98.20	2.19
HDIL	28,344,000	26,120,000	-7.85	95.50	0.79
PCJEWELLER	1,266,000	1,162,500	-8.18	450.00	1.20
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
GLENMARK	2,985,500	5,184,900	73.67	762.40	-15.94
ORIENTBANK	16,056,000	20,112,000	25.26	160.85	-7.74
YESBANK	7,546,000	9,303,000	23.28	1488.20	-6.07
INFIBEAM	1,385,200	1,526,800	10.22	982.10	-2.28
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
CADILAHC	2,672,000	2,462,400	-7.84	487.65	-1.26
GODFRYPHLP	446,000	411,000	-7.85	1261.30	-2.62
SYNDIBANK	18,720,000	17,172,000	-8.27	90.25	-1.26
CEATLTD	2,192,400	2,010,400	-8.30	1574.70	-1.26

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