

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	R2	R1	Pivot	S1	S2	Daily	Weekly	Monthly
Nifty	9386	9479	9433	9401	9355	9323	Sell	Sell	Buy
Sensex	30365	30725	30545	30431	30251	30137	Sell	Sell	Buy
Nifty Futures	9390	9501	9446	9408	9353	9315	Sell	Sell	Buy
Bank Nifty	22583	22853	22718	22605	22470	22357	Sell	Sell	Buy
CNX IT	10510	10627	10569	10525	10466	10422	Buy	Buy	Sell

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	30365.2	-205.7	-0.67
NIFTY	9386.15	-52.10	-0.55
MIDCAP	14240.9	-226.2	-1.56
SMLCAP	14769.8	-284.3	-1.89
BSEFMC	9823.7	-100.9	-1.02
AUTO	23061.7	97.75	0.43
POWER	2222.6	-42.80	-1.89
REALTY	1965.6	-52.27	-2.59
BSE IT	10134.3	-16.62	-1.16
BANKEX	25604.6	-95.14	-0.37
OILGAS	13662.9	-191.7	-1.38
METAL	11093.2	-50.53	-0.45

Currency Futures	Close	Pre. Pts	% Chg
29-May-16 EUR-INR	72.94	72.58	0.49
29-May-16 USD-INR	64.92	64.59	0.51
29-May-16 GBP-INR	84.25	83.97	0.35
29-May-16 JPY-INR	58.22	58.00	0.38

Advance/ Decline	Adv	Dec	Un Ch.
NSE	282	1395	73
BSE	584	2139	155

FII/DII Capital Mkt*	Buy	Sell	Net
FII	5725	6125	(401)
DII	3416	3063	353

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

## Market Commentary

Indian benchmark indices failed to extend the gains on Tuesday as jittery investors chose to take profits off the table amid weak global cues. An explosion struck an Ariana Grande concert in northern England late yesterday, killing at least 19 people and injuring dozens. Britain's terrorist threat level has been set at 'severe' in recent years, indicating an attack is highly likely. The sentiment was also dragged down by geopolitical tensions as Indian army strikes Pakistan military posts. Indian Army spokesperson Major General Ashok Narula said Pakistan Army has been supporting armed infiltration in Kashmir and targeted attacks have been carried out to put an end to such activities. Sentiments also remained dismal with India Ratings and Research's (Ind-Ra) latest report indicating that Goods & Service Tax (GST) implementation will affect the working capital cycle of business in the initial phase owing to the lock up of input credit. It noted that easy liquidity in the system is essential to minimise the magnitude of such disruption at the earliest and to absorb the sudden changes in requirement of short term finance.

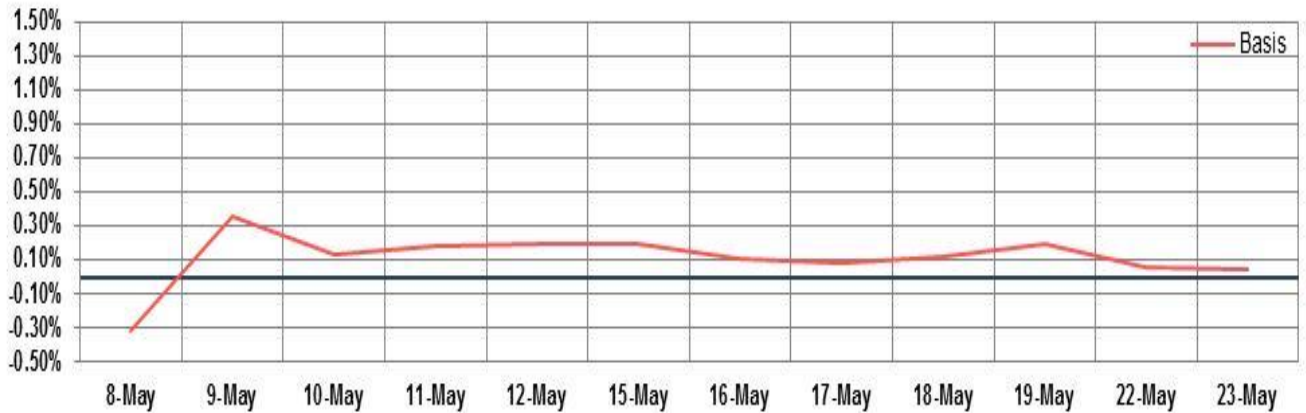
On the global front, Asian markets ended mixed on Tuesday as investors digested news of a terrorist attack in Manchester, northern England, and fresh revelations provided additional evidence that the White House actively sought to undermine the FBI investigation into Russia. Japanese market failed to get any sense of relief from healthy exports data and ended lower.

## Market Turnover & FII Derivative Data

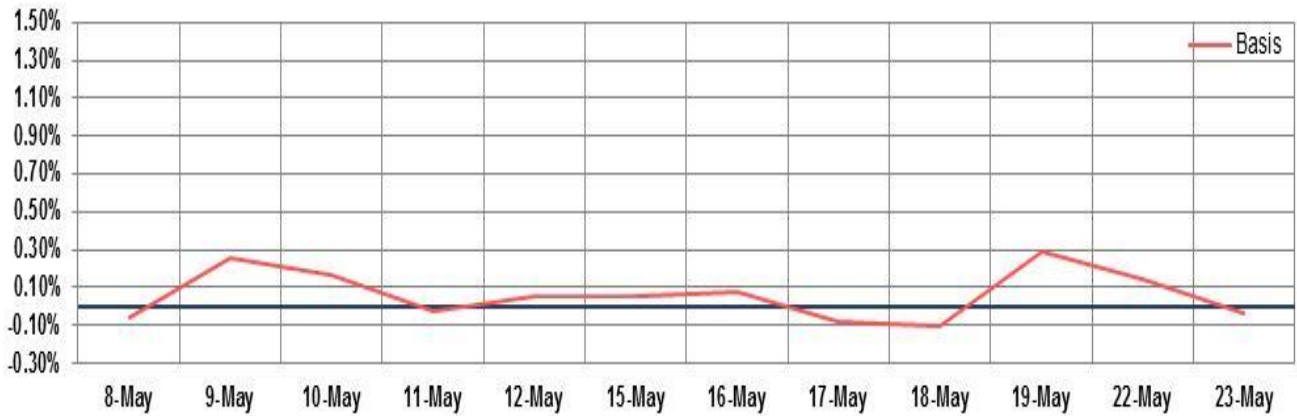
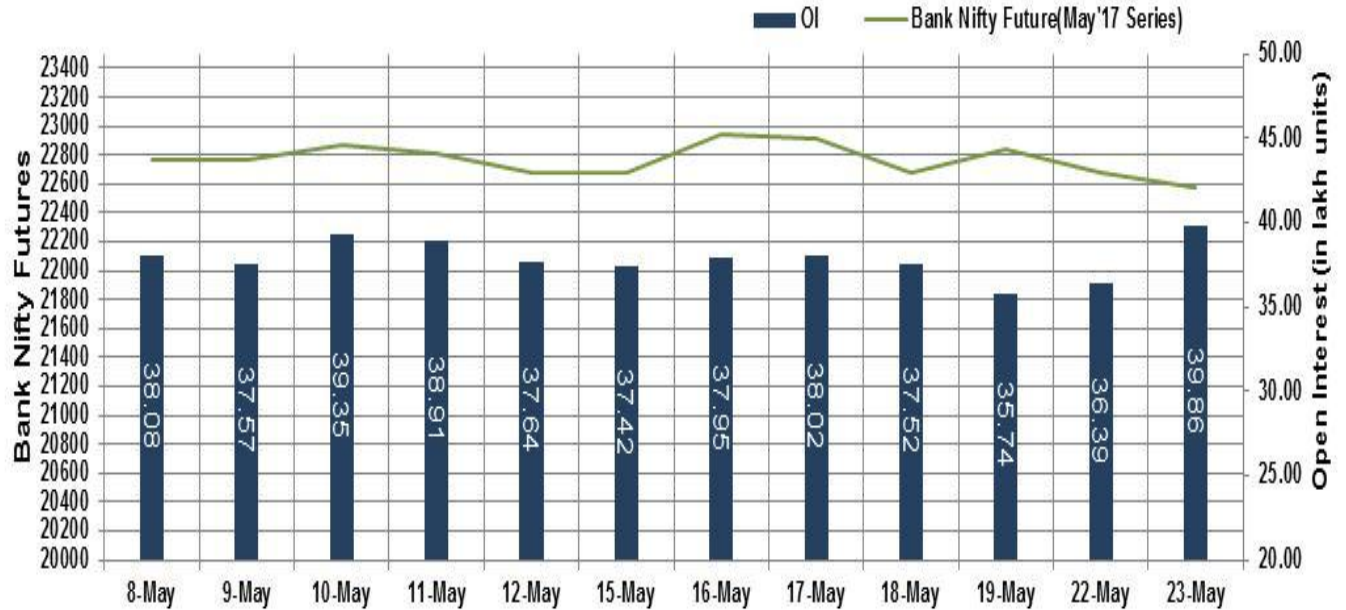
Market TO	Current	Previous	Net%
BSE CASH	4161	4815	(14)
NSE CASH	28066	22606	24
NSE FO	796711	474779	68

FII Derivatives	Buy	Sell	Net
Ind. Futures	8730	8220	510
Ind. Options	76245	74392	1853
Stk. Futures	33469	33006	463
Stk. Options	9913	9988	(76)

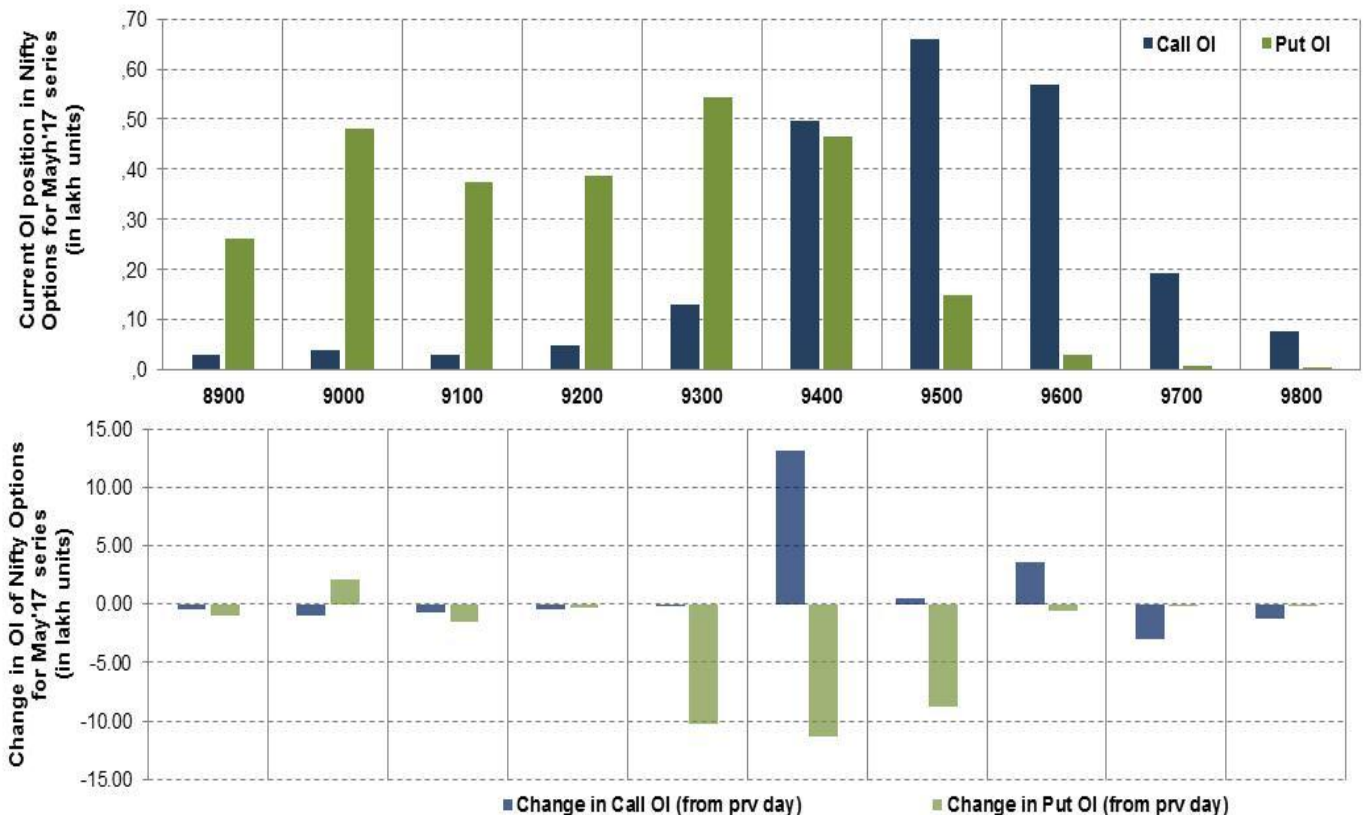
# Nifty Futures



## Bank Nifty Futures



## Nifty Options



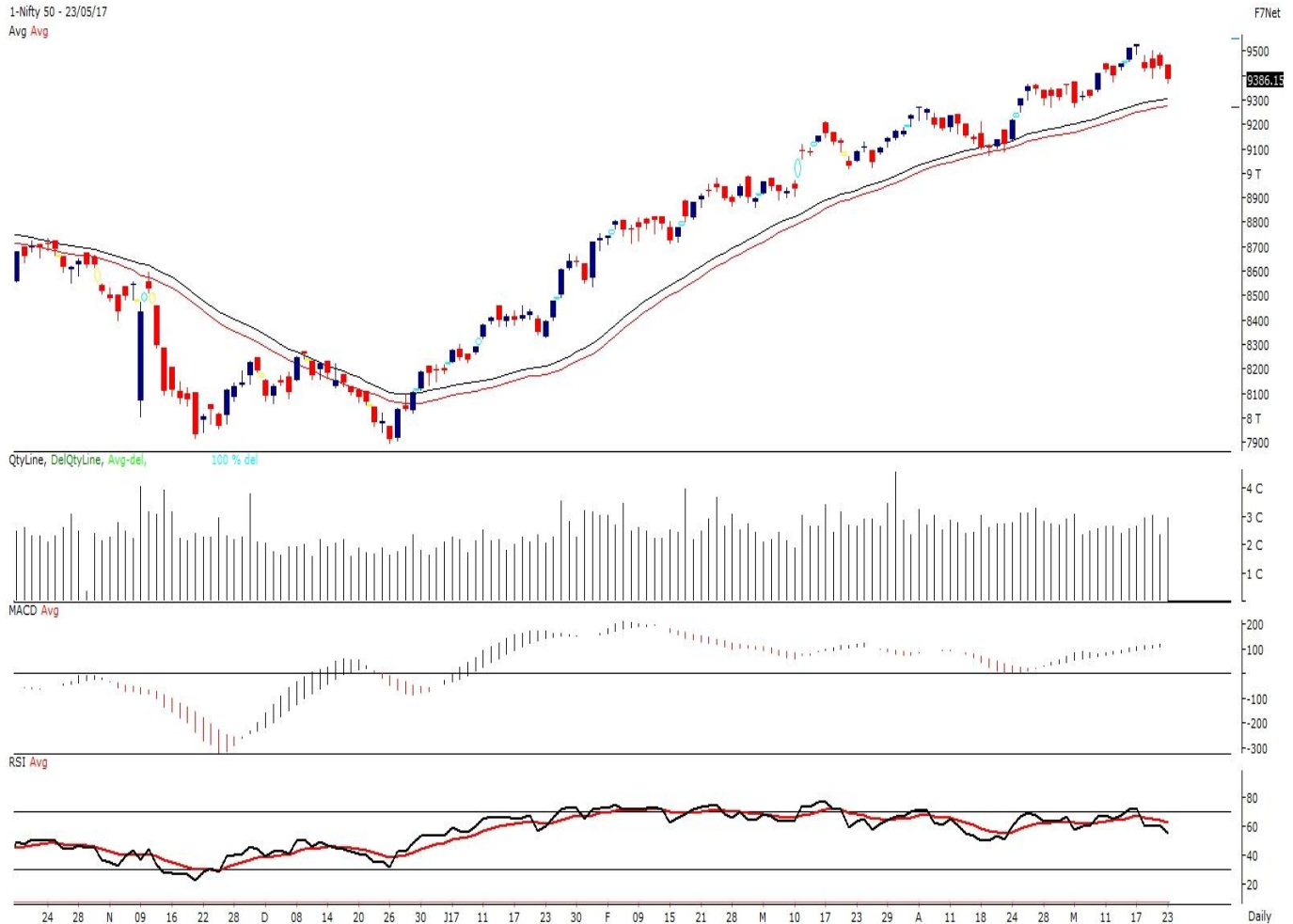
Note – Change in OI of Nifty Options refers to change from previous trading day  
 Source-NSE, SIHL Derivatives Research (Institutional Equities)

- Among Nifty calls 9,500 SP from the May month expiry was the most active call with an addition of 0.05 million in open interest.
- Among Nifty puts, 9,300 SP from the May month expiry was the most active put with a reduction of 1.03 million open interests.
- The maximum OI outstanding for Calls was at 9,500 SP (6.60mn) and that for Puts was at 9,300 SP (5.43mn).

## Nifty Technical & Indices Levels

1-Nifty 50 - 23/05/17

Avg Avg



Nifty Cash prices have settled at 9386.15 down by 0.55% from its previous close. On the upper side it has resistance of 9450 and 9500 levels, while lower side it has support of 9350 and 9300 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
CONCOR	1,266,250	954,375	-24.63	1222.25	1.89
INDIGO	1,257,600	940,800	-25.19	1045.60	0.19
WIPRO	11644800	8666400	-25.58	526.45	0.93
BPCL	10046400	6492000	-35.38	698.35	0.45
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
BEL	18,189,000	11,632,500	-36.05	172.25	-2.08
POWERGRID	21,884,000	13,196,000	-39.70	201.95	-0.22
BANKINDIA	26,226,000	15,546,000	-40.72	145.85	-6.78
INFY	22,502,500	13,270,000	-41.03	959.05	-0.47

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