

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	R2	R1	Pivot	S1	S2	Daily	Weekly	Monthly
Nifty	9595	9675	9635	9565	9525	9456	Buy	Buy	Buy
Sensex	30750	31073	30912	30632	30470	30191	Buy	Buy	Buy
Nifty Futures	9576	9657	9617	9546	9505	9434	Buy	Buy	Buy
Bank Nifty	23362	23604	23483	23288	23167	22972	Buy	Buy	Buy
CNX IT	10735	10846	10791	10737	10682	10628	Buy	Buy	Buy

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	31028.2	278.2	0.90
NIFTY	9595.1	85.35	0.90
MIDCAP	14519.9	292.8	2.06
SMLCAP	15086.3	237.5	1.60
BSEFMC	10015.9	174.0	1.77
AUTO	23810.7	313.8	1.34
POWER	2239.2	35.55	1.61
REALTY	1977.4	9.72	0.49
BSE IT	10399.1	30.34	0.29
BANSEX	26495.2	204.3	0.78
OILGAS	14201.4	288.7	2.08
METAL	11413.4	375.3	3.40

Currency Futures	Close	Pre. Pts	% Chg
29-May-16 EUR-INR	72.23	72.58	-0.34
29-May-16 USD-INR	64.45	64.62	-0.28
29-May-16 GBP-INR	82.86	83.79	-1.10
29-May-16 JPY-INR	58.07	57.85	0.43

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1247	424	72
BSE	1822	851	175

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4461	4735	(274)
DII	3727	2719	1009

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian benchmark indices showcased yet another courageous performance and went on to outclass indices around the world by vivaciously rallying by around a percentage in the session and settling above the psychological 9,550 (Nifty) and 31,000 (Sensex) levels for the first time ever. Thursday's optimism got spilled over into the Friday's session helping the frontline indices in extending the winning momentum for second successive session as higher derivatives rollover led to strong follow-up buying in index heavyweights on the first day of June series. Broader market outperformed benchmark indices with the S&P BSE Midcap and the S&P BSE Smallcap indices gaining over one and half a percent each. Investors continued to build hefty positions across the board as sentiments got a boost after the report that India retained its numero uno position being the world's top most greenfield FDI investment destination for the second consecutive year, attracting \$62.3 billion in 2016. FDI by capital investment saw an increase of 2% to \$62.3 billion in 809 projects during 2016 in India. FDI by capital investment saw an increase of 2% to \$62.3 billion in 809 projects during 2016 in India.

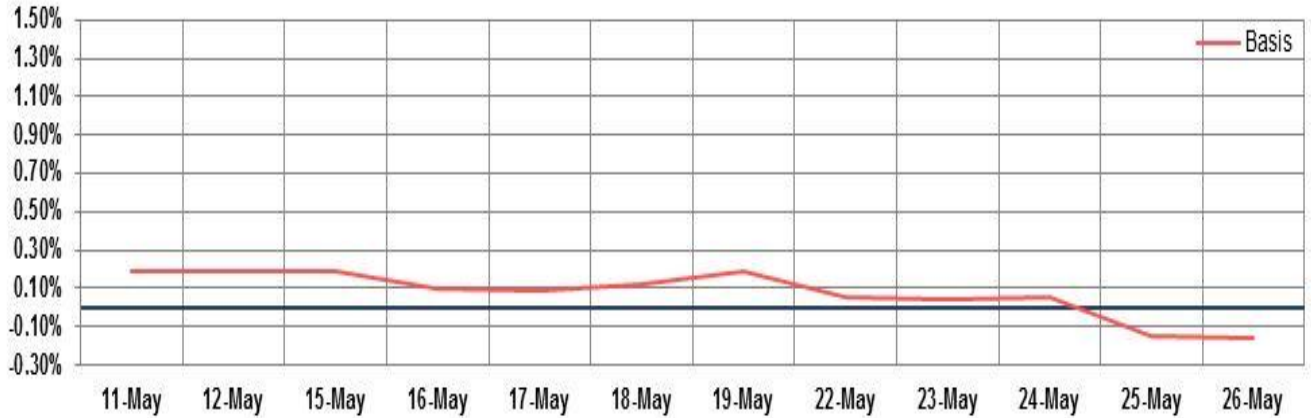
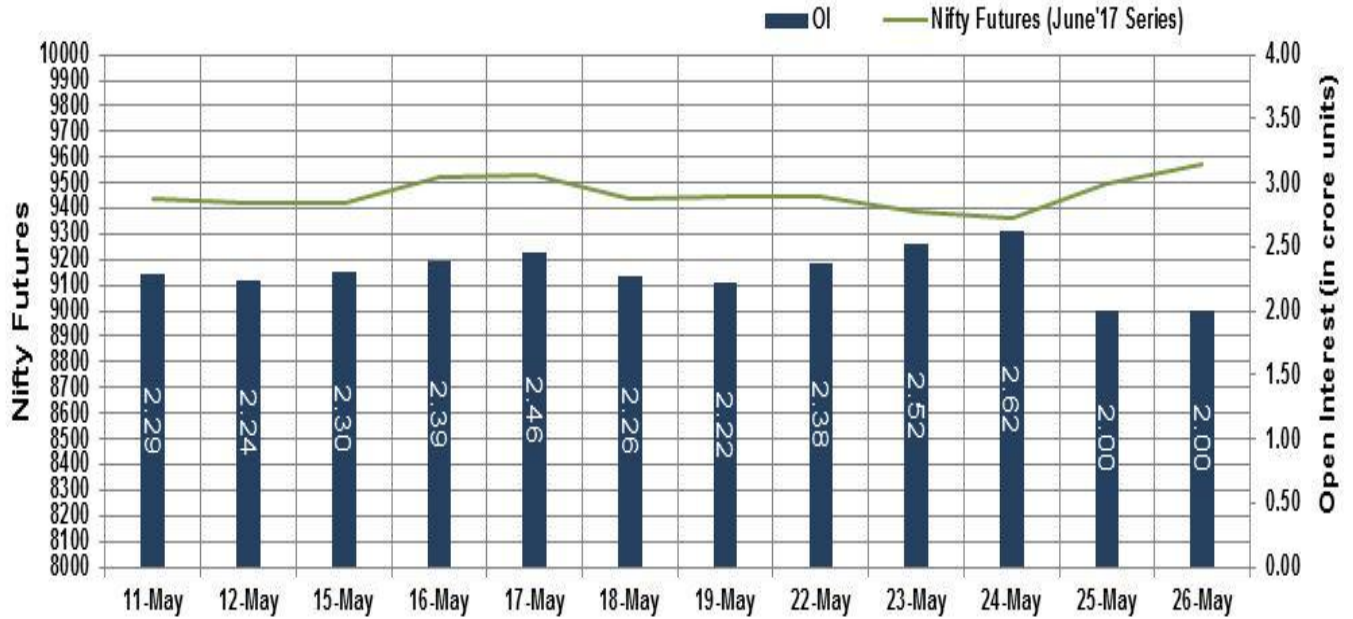
On the global front, Asian equity markets made a mixed closing on Friday, tracking the overnight plunge in crude oil prices after news that OPEC and other major exporters extended their current deal to limit oil production for nine months, disappointing investors who were anticipating deeper cuts.

Market Turnover & FII Derivative Data

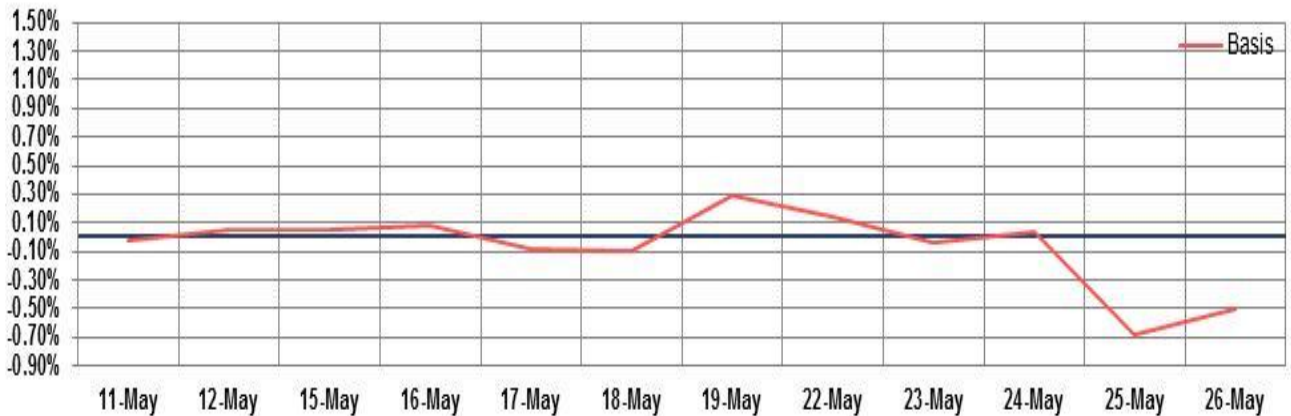
Market TO	Current	Previous	Net%
BSE CASH	3836	3399	13
NSE CASH	26557	35128	(24)
NSE FO	360975	1261109	(71)

FII Derivatives	Buy	Sell	Net
Ind. Futures	3159	2275	884
Ind. Options	42124	39678	2446
Stk. Futures	9291	9359	(68)
Stk. Options	5743	5415	328

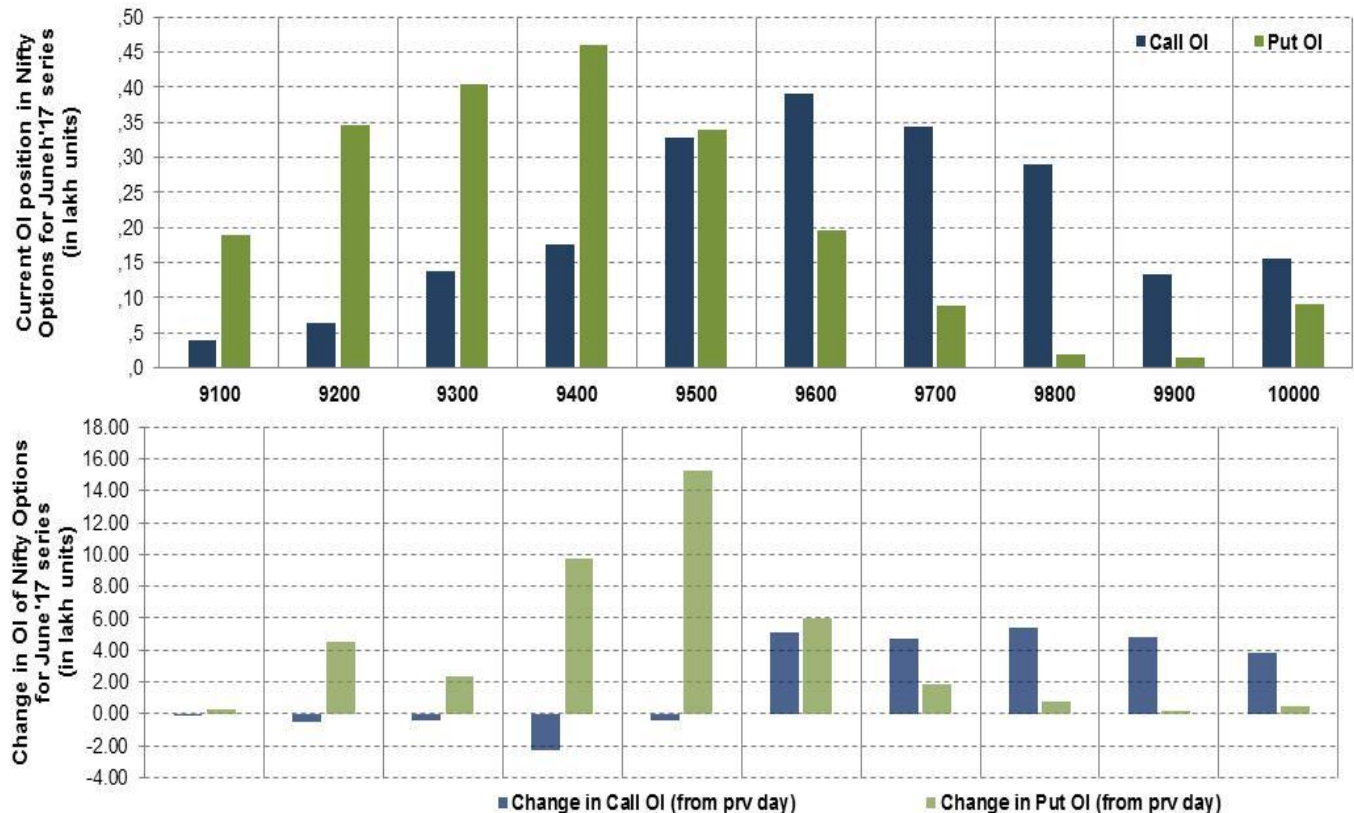
Nifty Futures



Bank Nifty Futures



Nifty Options

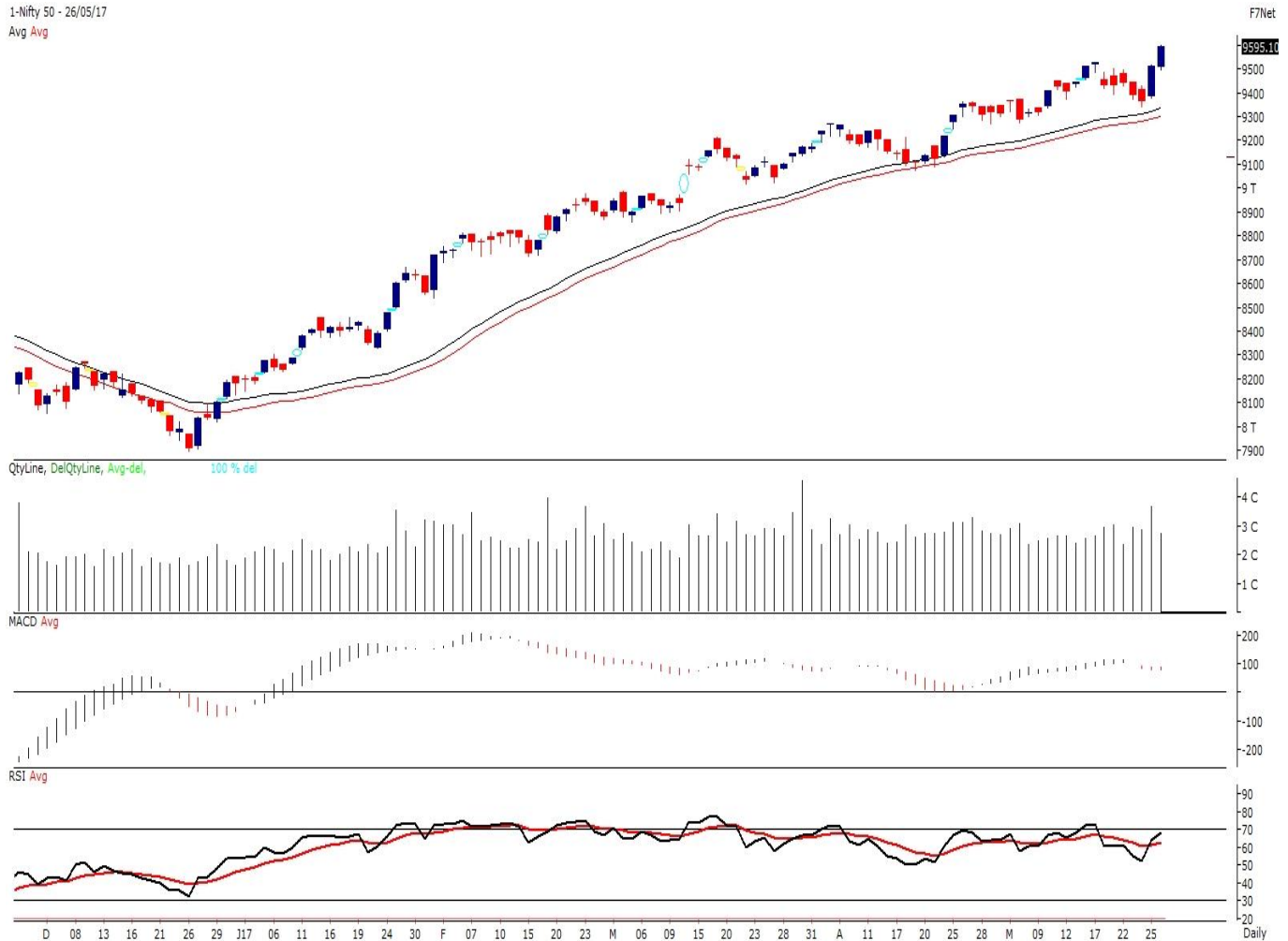


Note – Change in OI of Nifty Options refers to change from previous trading day
 Source-NSE, SIHL Derivatives Research (Institutional Equities)

- Among Nifty calls 9,600 SP from the May month expiry was the most active call with an addition of 0.51 million in open interest.
- Among Nifty puts, 9,300 SP from the May month expiry was the most active put with an addition of 0.97 million open interests.
- The maximum OI outstanding for Calls was at 9,600 SP (3.91mn) and that for Puts was at 9,300 SP (4.59mn).

Nifty Technical & Indices Levels

1-Nifty 50 - 26/05/17
 Avg Avg



Nifty Cash prices have settled at 9595.1 up by 0.85% from its previous close. On the upper side it has resistance of 9650 and 9650 levels, while lower side it has support of 9550 and 9500 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
SINTEX	9,226,875	11,941,500	29.42	30.45	16.89
BERGEPAIN	605,000	752,400	24.36	259.85	6.30
ORIENTBANK	10,758,000	13,248,000	23.15	149.00	2.90
CEATLTD	1,099,700	1,309,000	19.03	1661.95	3.61
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
AMARAJABAT	1,199,400	1,143,600	-4.65	863.90	2.52
VEDL	51,383,500	48,811,000	-5.01	243.30	4.29
IGL	1,829,300	1,735,250	-5.14	1023.40	3.43
SAIL	75,252,000	71,208,000	-5.37	59.55	3.84
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
BRITANNIA	297,800	383,400	28.74	3437.30	-2.98
IOC	13,216,500	15,358,500	16.21	427.00	-2.66
INFIBEAM	1,204,400	1,374,000	14.08	944.75	-2.93
MGL	328,800	366,000	11.31	963.80	-0.15
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
PNB	49,126,000	48,594,000	-1.08	148.70	-0.90
TCS	5,124,250	5,063,750	-1.18	2542.70	-1.93
-	-	-	-	-	-
-	-	-	-	-	-

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