

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10807	10745	10776	10805	10836	10866	Buy	Buy	Buy
Sensex	35557	35366	35461	35552	35647	35738	Buy	Buy	Buy
Nifty Futures	10808	10745	10777	10813	10844	10880	Buy	Buy	Buy
Bank Nifty	26475	26232	26354	26460	26581	26687	Buy	Buy	Buy
CNX IT	13446	13296	13371	13433	13508	13571	Buy	Buy	Buy

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	35556.7	20.9	0.1
NIFTY	10806.6	0.1	0.0
MIDCAP	16200.0	-144.0	-0.9
SMLCAP	17640.3	-177.8	-1.0
BSEFMC	11186.2	-26.5	-0.2
AUTO	25043.5	-235.6	-0.9
POWER	2145.7	-5.4	-0.3
REALTY	2323.9	-12.3	-0.5
BSE IT	13176.5	-26.0	-0.2
BANKEX	29739.1	50.2	0.2
OILGAS	14774.0	22.3	0.2
METAL	14023.7	-27.1	-0.2

Currency Futures	Close	Pre. Pts	% Chg
29-May-18 EUR-INR	81.12	80.58	0.67
29-May-18 USD-INR	67.63	67.44	0.29
29-May-18 GBP-INR	92.00	91.56	0.48
29-May-18 JPY-INR	61.78	61.76	0.03

Advance/ Decline	Adv	Dec	Un Ch.
NSE	490	1252	313
BSE	845	1827	160

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4735	4017	718
DII	3668	2981	687

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity benchmarks ended the volatile day of trade with modest gains on Monday, as traders remained on sidelines ahead of Karnataka election results due on May 15. Markets started the session on an optimistic note as traders took some encouragement with Fitch's report stating that India's economic growth will accelerate to 7.3% in the current fiscal and 7.5% in the next as money supply has recovered to its pre-demonetisation level and disruptions related to the rollout of GST have diminished. Separately, another foreign brokerage report highlighted that despite moderation in factory output growth in March, India's GDP is expected to grow by 7.7% in January-March, up from 7.2% in the preceding quarter. Some support also came from a report which highlighted that the Finance Ministry has cleared FDI proposal last month which will bring total foreign investment worth Rs 3,250 crore.

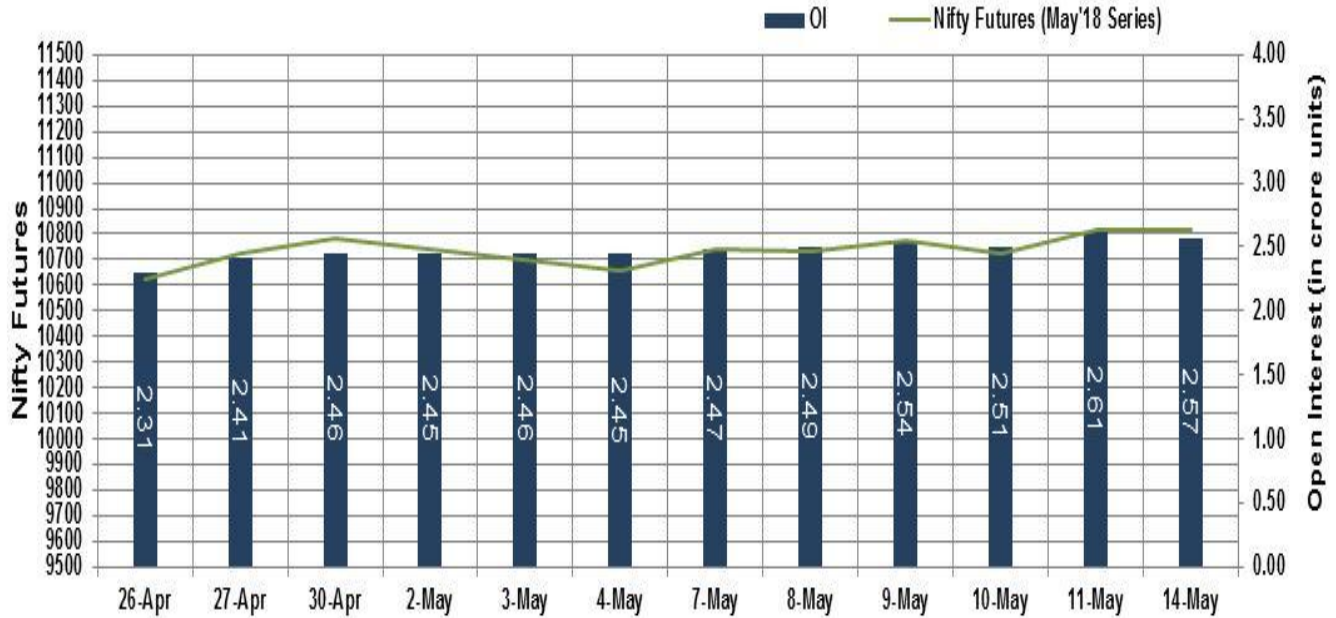
On the global front, European markets were trading in red terrain, as traders are watching developments in Italy where the antiestablishment 5 Star Movement and hard-right League party have reached an agreement on a governing program. Asian markets ended mostly in green amid signs of easing US-China trade tension as US President Donald Trump ordered the Commerce Department to get Chinese telecom equipment maker ZTE Corp back into business.

Market Turnover & FII Derivative Data

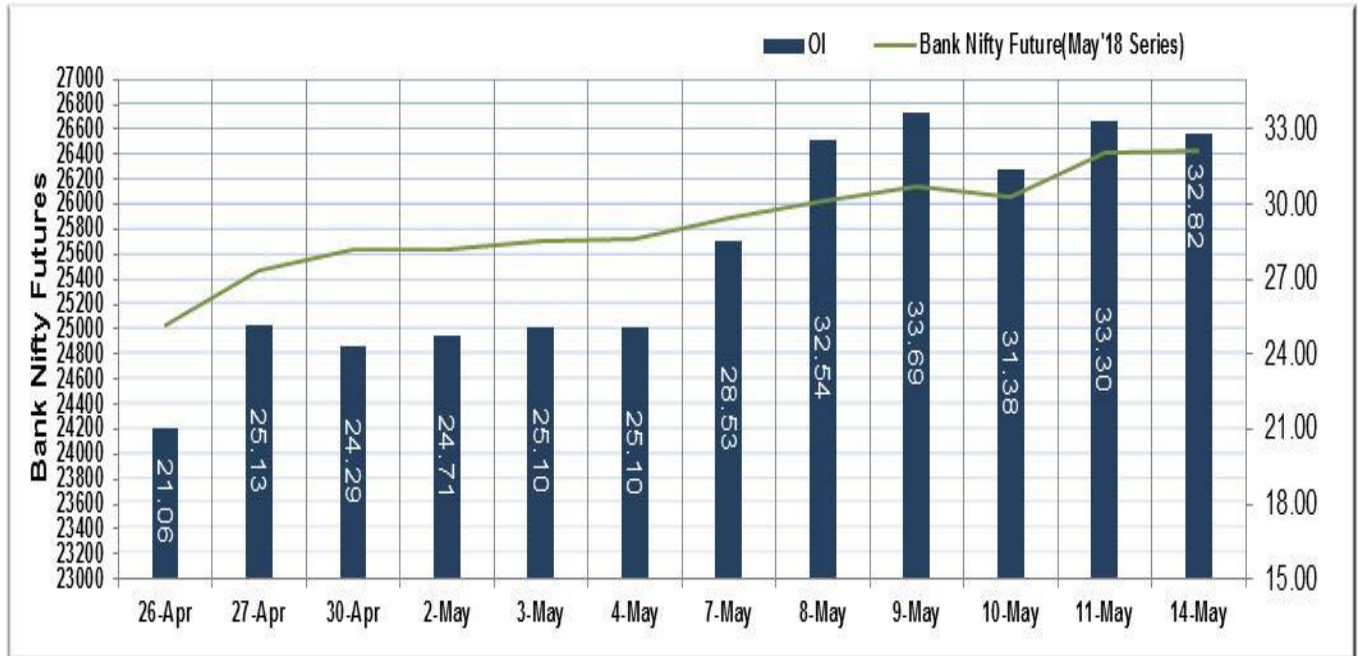
Market TO	Current	Previous	Net%
BSE CASH	3123	3281	(5)
NSE CASH	27402	28628	(4)
NSE FO	404390	387111	4

FII Derivatives	Buy	Sell	Net
Ind. Futures	1584	1383	201
Ind. Options	48424	49782	(1359)
Stk. Futures	8913	8795	118
Stk. Options	6003	5997	6

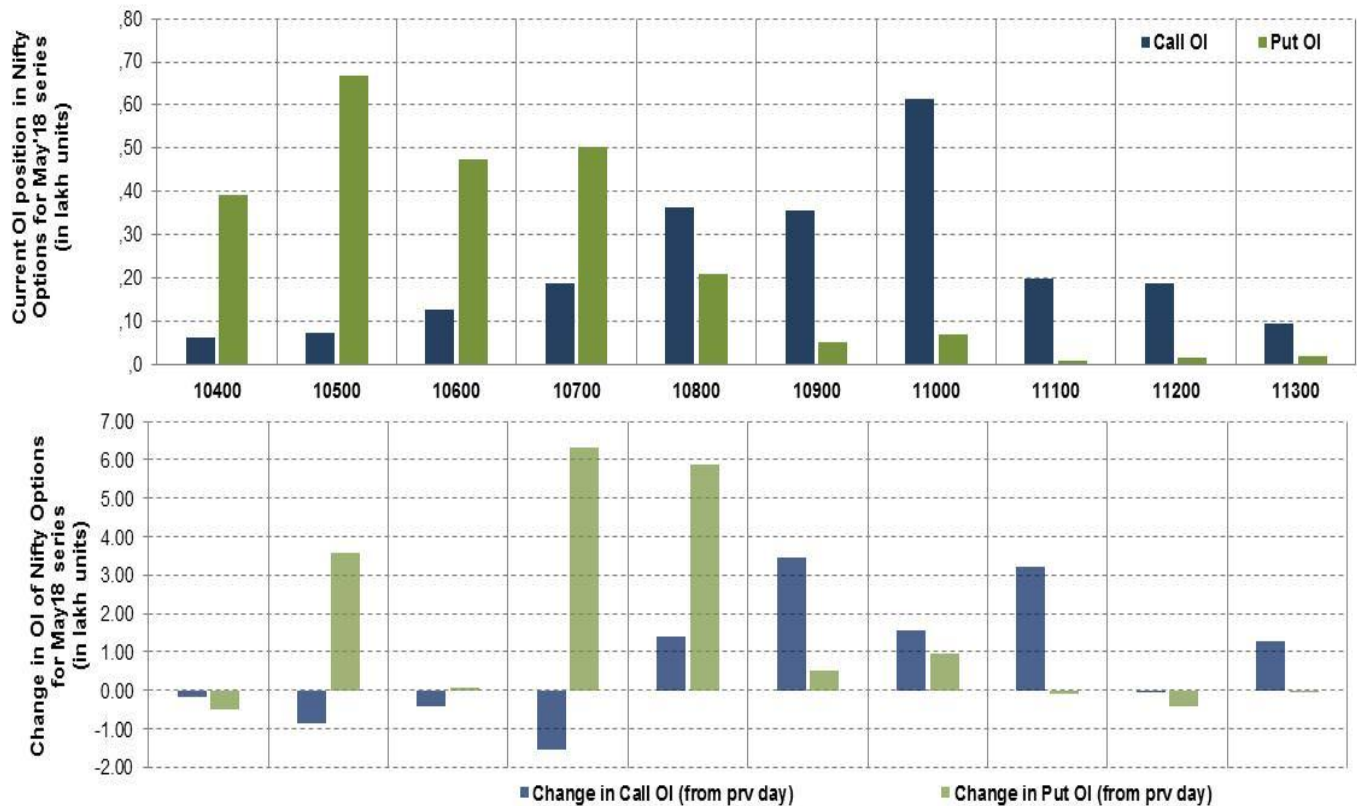
Nifty Futures



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 11,000 SP from the May month expiry was the most active call with an addition of 0.15 million in open interest.
- Among Nifty puts, 10,500 SP from the May month expiry was the most active put with an addition of 0.36 million open interests.
- The maximum OI outstanding for Calls was at 11,000 SP (6.15mn) and that for Puts was at 10,500 SP (6.68mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 14/05/18
 Avg Avg



Nifty Cash prices have settled at 10806.60 almost flat from the previous close. On the upper side it has resistance of 10850 and 10900 levels, while lower side it has support of 10750 and 10700 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
CANBK	10,712,000	11,704,000	9.26	250.40	1.42
SUNTV	5,736,000	6,230,000	8.61	966.90	10.46
GAIL	13,423,010	14,057,760	4.73	346.10	0.44
UNIONBANK	31,972,000	33,044,000	3.35	88.45	0.11
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
ORIENTBANK	17,820,000	16,806,000	-5.69	85.05	2.41
IGL	7,961,250	7,477,250	-6.08	269.70	0.97
POWERGRID	30,084,000	28,048,000	-6.77	208.60	0.58
NIITTECH	2,856,750	2,628,000	-8.01	1072.70	0.99
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
TATAGLOBAL	21,469,500	24,212,250	12.78	255.60	-11.51
ESCORTS	3,887,400	4,255,900	9.48	944.35	-0.80
PIDILITIND	1,335,000	1,446,000	8.31	1101.65	-0.19
ASHOKLEY	57,428,000	61,957,000	7.89	155.85	-4.24
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
BOSCHLTD	160,075	152,025	-5.03	18243.85	-2.59
EXIDEIND	8,316,000	7,896,000	-5.05	259.80	-0.84
RCOM	125,440,000	119,056,000	-5.09	13.60	-1.45
INDIANB	4,102,000	3,892,000	-5.12	313.60	-1.38

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