

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10802	10690	10746	10837	10894	10985	Sell	Buy	Buy
Sensex	35544	35183	35363	35678	35859	36174	Sell	Buy	Buy
Nifty Futures	10816	10689	10753	10850	10914	11011	Sell	Buy	Buy
Bank Nifty	26474	26053	26264	26618	26828	27183	Sell	Buy	Buy
CNX IT	13505	13318	13412	13513	13607	13708	Sell	Buy	Buy

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	35543.9	-12.8	0.0
NIFTY	10801.9	-4.8	0.0
MIDCAP	16068.6	-131.5	-0.8
SMLCAP	17525.5	-114.9	-0.7
BSEFMC	11160.0	-26.2	-0.2
AUTO	24866.9	-176.6	-0.7
POWER	2142.5	-3.2	-0.2
REALTY	2279.7	-44.2	-1.9
BSE IT	13239.7	63.1	0.5
BANDEX	29706.5	-32.6	-0.1
OILGAS	14732.5	-41.5	-0.3
METAL	14053.8	30.1	0.2

Currency Futures	Close	Pre. Pts	% Chg
29-May-18 EUR-INR	81.16	81.12	0.04
29-May-18 USD-INR	68.23	67.63	0.88
29-May-18 GBP-INR	92.29	92.00	0.31
29-May-18 JPY-INR	62.10	61.78	0.52

Advance/ Decline	Adv	Dec	Un Ch.
NSE	581	1124	341
BSE	1003	1647	129

FII/DII Capital Mkt*	Buy	Sell	Net
FII	5308	5827	(518)
DII	5264	4732	531

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Tuesday's trading session turned out to be a disappointing day of trade for Indian equity benchmarks where frontline gauges failed to hold their initial gains and ended slightly in red, as uncertainty with respect to formation of government in Karnataka loomed. Despite making cautious start to the session, markets gained traction to trade jubilantly for most part of the day, as sentiments remained up-beat with India Ratings and Research (Ind-Ra) expecting the Corporate Outlook for FY19 to remain stable, driven by profitability improvement in FY18, leading to deleveraging. However, the improvement remains restricted to the metals sector and a broader recovery could take much longer. Meanwhile, in order to meet the ever-increasing demands of India's growing population, NITI Aayog CEO Amitabh Kant has said that the country's real Gross domestic product (GDP) must register a growth of around 10 percent annually over the next three decades.

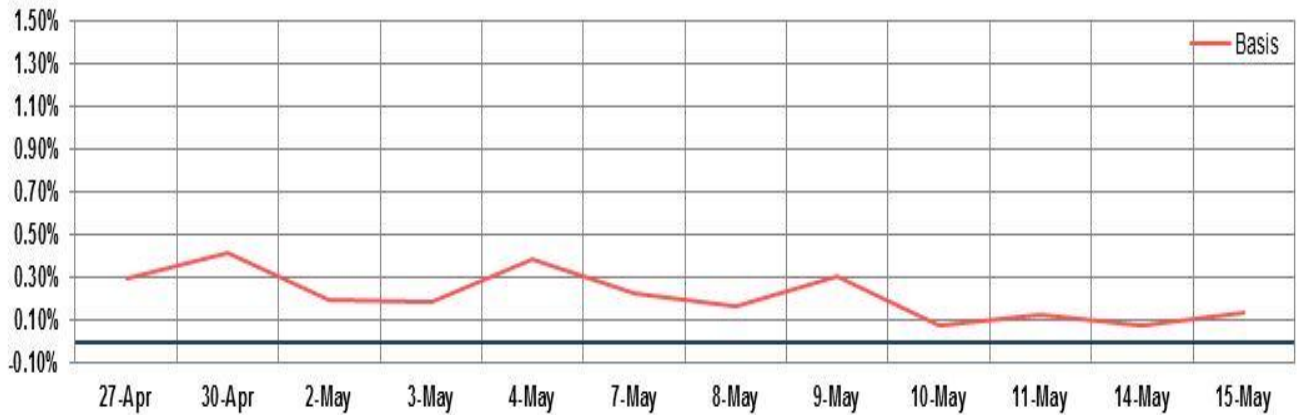
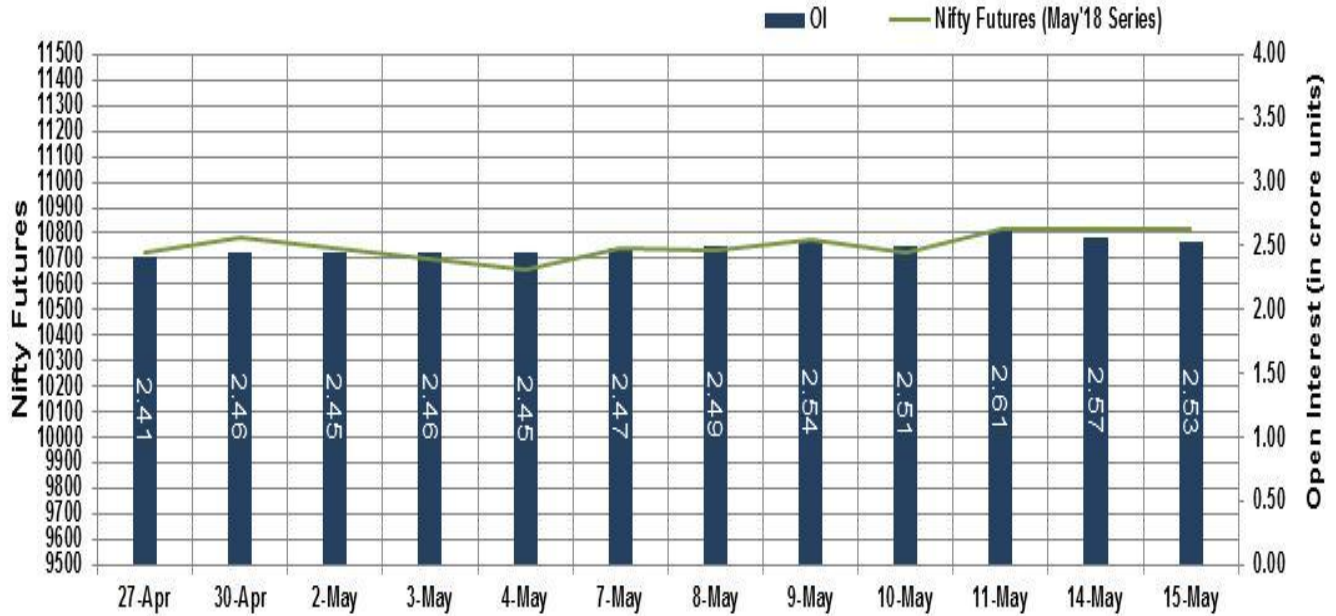
On the global front, European markets were trading mostly in green despite growth in the euro area economy slowed slightly in the first quarter, according to a revised estimate, underlining the European Central Bank's caution about scaling back stimulus. Asian markets ended mostly in red, as investors still focused on US-China trade ties ahead of second round of negotiations expected this week.

Market Turnover & FII Derivative Data

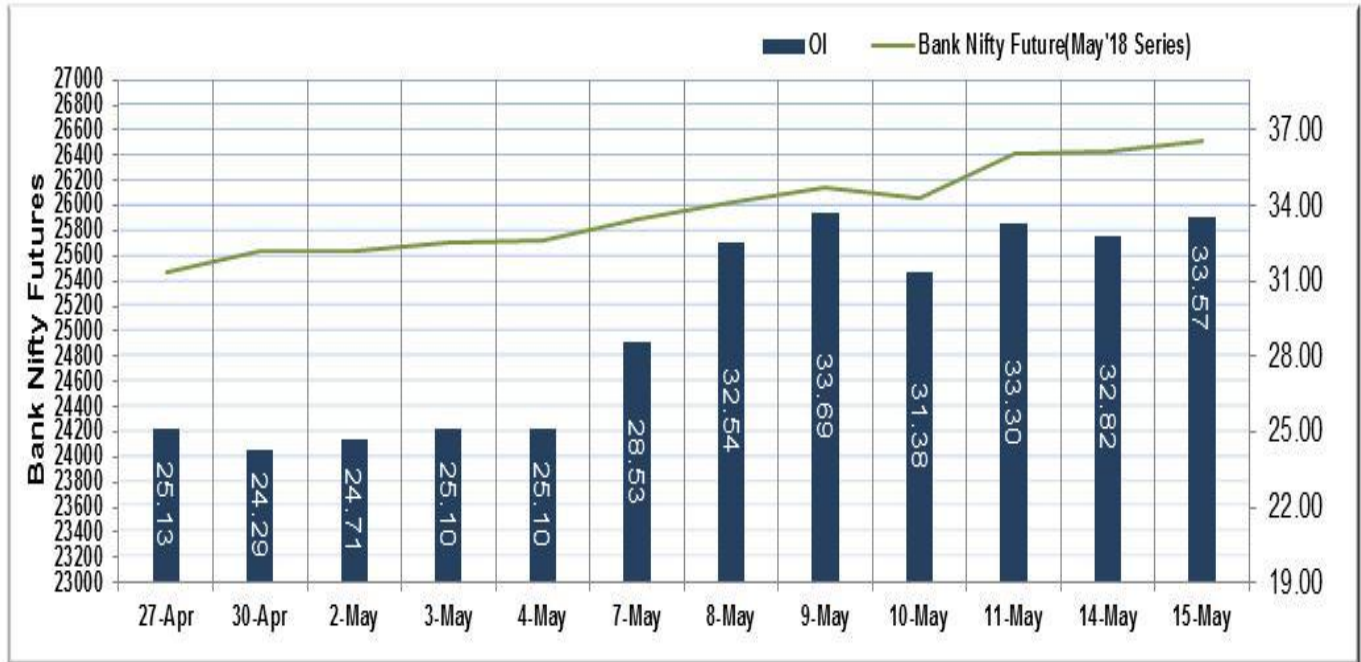
Market TO	Current	Previous	Net%
BSE CASH	4445	3123	42
NSE CASH	33296	27402	22
NSE FO	1131489	404390	180

FII Derivatives	Buy	Sell	Net
Ind. Futures	2974	2314	660
Ind. Options	159155	156288	2867
Stk. Futures	11400	11545	(145)
Stk. Options	8265	8130	134

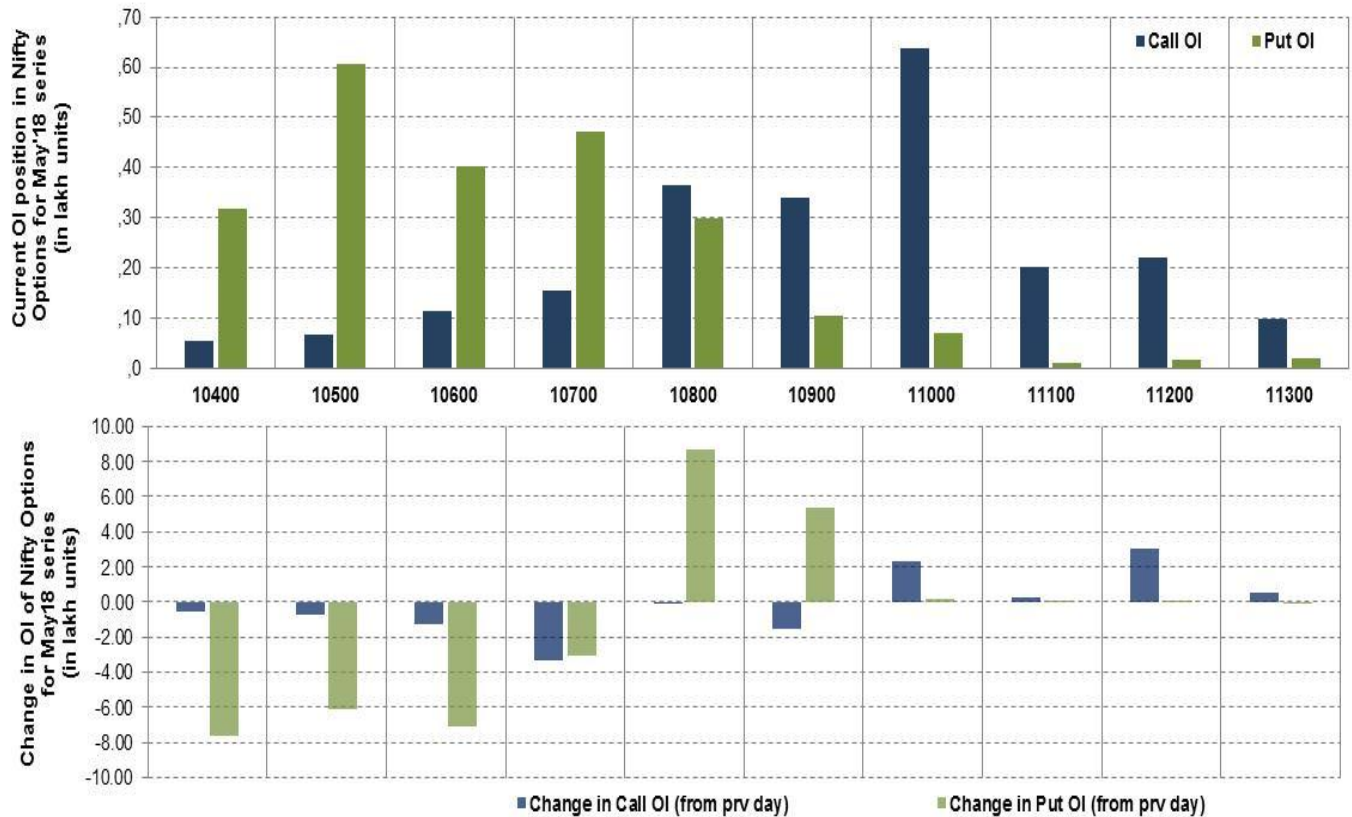
Nifty Futures



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 0.23 million in open interest.
- Among Nifty puts, 10,500 SP from the May month expiry was the most active put with a reduction of 0.61 million open interests.
- The maximum OI outstanding for Calls was at 11,000 SP (6.37mn) and that for Puts was at 10,500 SP (6.06mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 15/05/18
 Avg Avg



Nifty Cash prices have settled at 10801.85 down by 0.04 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
POWERGRID	28,048,000	33,476,000	19.35	213.20	2.21
BHARATFIN	5,162,000	5,822,000	12.79	1171.40	0.22
ADANIPTS	15,732,500	17,440,000	10.85	408.40	0.17
COLPAL	1,566,600	1,717,100	9.61	1147.45	3.23
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
BERGEPAIN	1,669,800	1,636,800	-1.98	281.50	1.40
GRANULES	15,280,000	14,915,000	-2.39	94.15	1.35
TITAN	13,228,500	12,849,750	-2.86	932.15	0.90
SRF	474,500	452,500	-4.64	2240.30	0.61
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
ALBK	14,470,000	17,460,000	20.66	40.30	-8.93
PIDILITIND	1,446,000	1,730,000	19.64	1092.50	-0.83
IBULHSGFIN	14,160,400	16,852,000	19.01	1204.50	-1.35
ACC	2,083,600	2,445,200	17.35	1403.35	-2.64
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
ORIENTBANK	16,806,000	16,446,000	-2.14	82.20	-3.35
JPASSOCIAT	228,480,000	223,346,000	-2.25	17.10	-0.58
RNAVAL	38,673,000	37,413,000	-3.26	13.80	-5.15
NIITTECH	2,628,000	2,499,750	-4.88	1063.30	-0.88

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