

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10741	10653	10697	10744	10788	10835	Sell	Buy	Buy
Sensex	35388	35089	35238	35391	35541	35693	Sell	Buy	Buy
Nifty Futures	10764	10674	10719	10766	10811	10859	Sell	Buy	Buy
Bank Nifty	26182	25911	26047	26238	26373	26564	Sell	Buy	Buy
CNX IT	13526	13407	13466	13526	13585	13644	Sell	Buy	Buy

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	35387.9	-156.1	-0.4
NIFTY	10741.1	-60.8	-0.6
MIDCAP	16024.9	-43.7	-0.3
SMLCAP	17536.0	10.6	0.1
BSEFMC	11344.1	184.1	1.7
AUTO	24790.8	-76.1	-0.3
POWER	2138.7	-3.9	-0.2
REALTY	2325.1	45.4	2.0
BSE IT	13263.5	23.9	0.2
BANKEK	29357.5	-349.0	-1.2
OILGAS	14499.8	-232.8	-1.6
METAL	14027.7	-26.1	-0.2

Currency Futures	Close	Pre. Pts	% Chg
29-May-18 EUR-INR	80.13	81.16	-1.27
29-May-18 USD-INR	67.88	68.23	-0.51
29-May-18 GBP-INR	91.61	92.29	-0.73
29-May-18 JPY-INR	61.66	62.10	-0.71

Advance/ Decline	Adv	Dec	Un Ch.
NSE	632	1078	339
BSE	993	1645	119

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4914	5614	(699)
DII	3396	3167	229

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

## Market Commentary

Indian equity benchmarks ended the Wednesday's session with a cut of around half a percent with frontline gauges breaching their crucial 35,400 (Sensex) and 10,750 (Nifty) levels, amid uncertainty over government formation in Karnataka. Markets started the session on subdued note as sentiments remained downbeat on report that India's trade deficit slightly widened to \$13.72 billion in April from \$13.25 billion a year ago. Exports grew by 5.17% to \$25.91 billion in April compared to the same month last year on account of healthy performance by engineering, chemicals and pharmaceutical segments. Imports too grew by 4.60% to \$39.63 billion in the month on yearly basis. Traders also reacted negatively to a private report which stated that inflation is set to rise further towards the second half of the fiscal, and could average 5.1% this financial year compared to 3.6% last year. According to the global financial services major, the factors that are likely to impact inflation going forward include higher oil prices, a weaker rupee, higher MSPs and more currency in circulation.

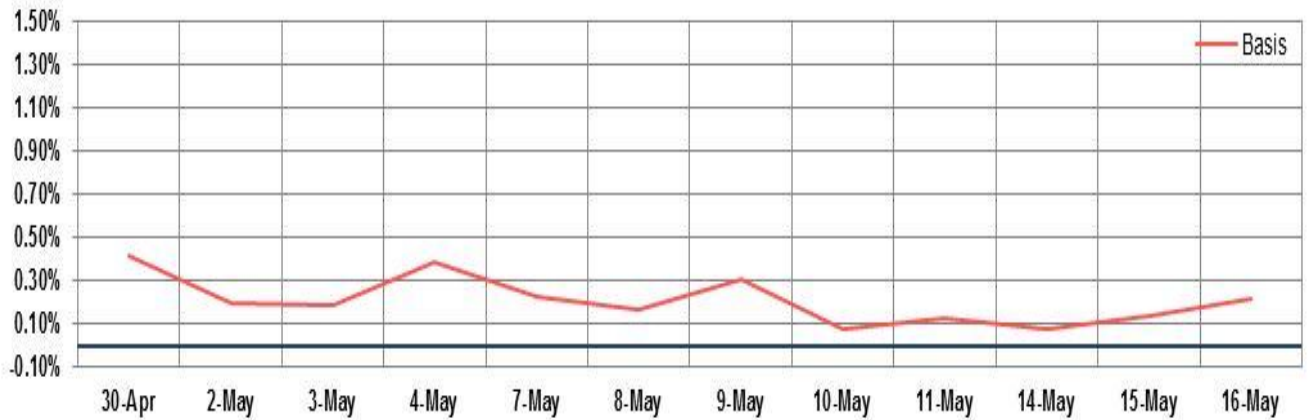
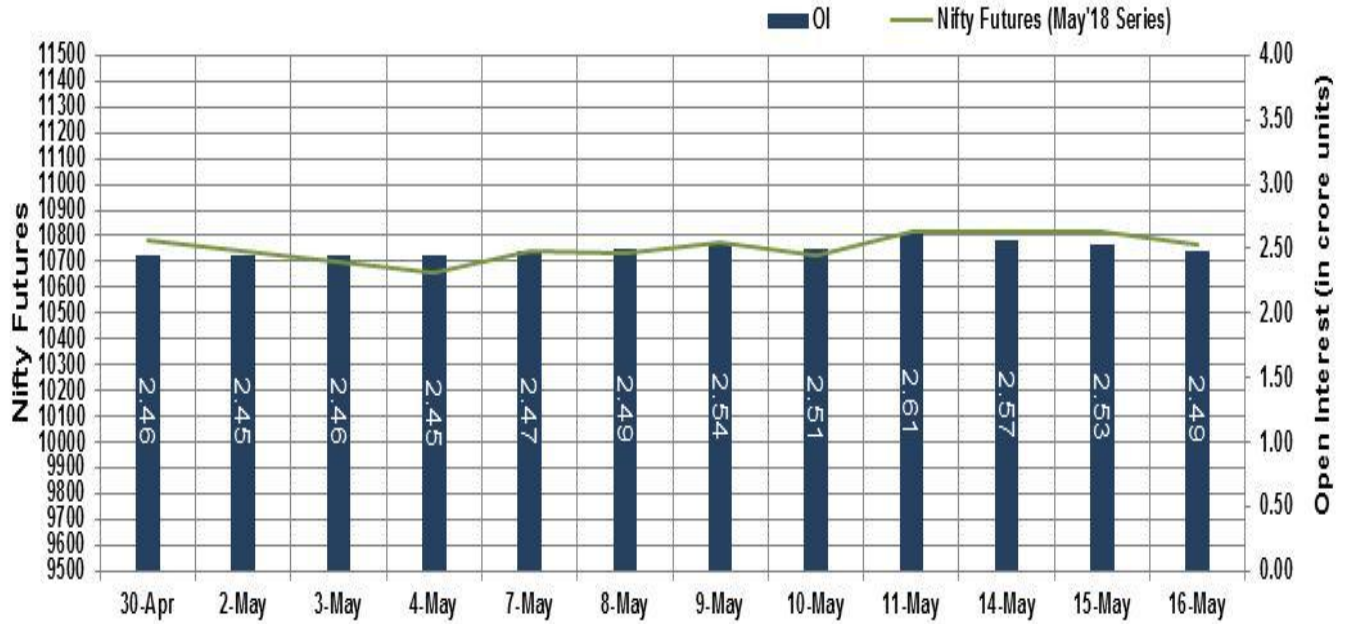
On the global front, European markets were trading mostly in green in early deals as investors monitor surging interest rates in the bond markets. Eurostat confirmed its preliminary flash estimate that its consumer price index slowed to 1.2% year-on-year in April, down from 1.3% in March. Asian markets exhibited mixed trend on expectations for further interest rate hikes from the Federal Reserve and North Korea suspended talks with South Korea scheduled for later in the day.

## Market Turnover & FII Derivative Data

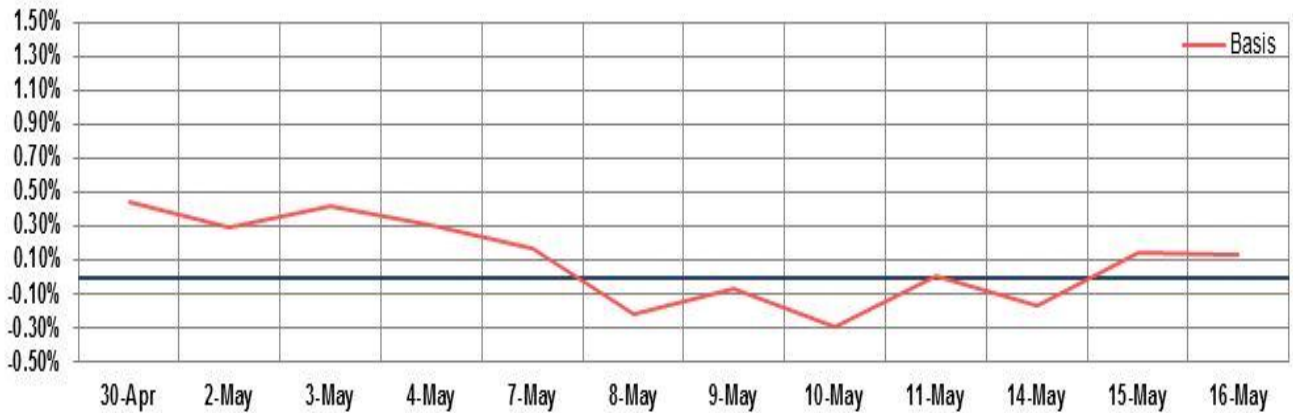
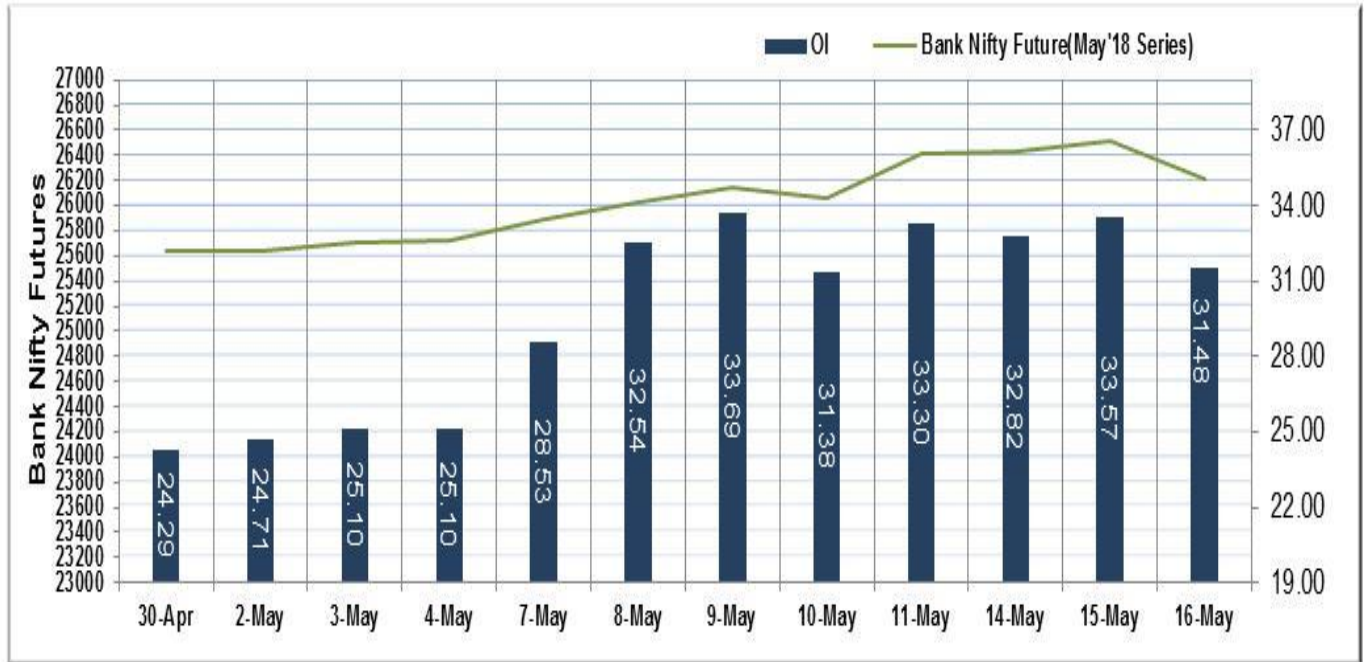
Market TO	Current	Previous	Net%
BSE CASH	3566	4445	(20)
NSE CASH	29759	33296	(11)
NSE FO	1106657	1131489	(2)

FII Derivatives	Buy	Sell	Net
Ind. Futures	1980	2617	(637)
Ind. Options	140157	137886	2271
Stk. Futures	10047	10444	(397)
Stk. Options	7244	7265	(22)

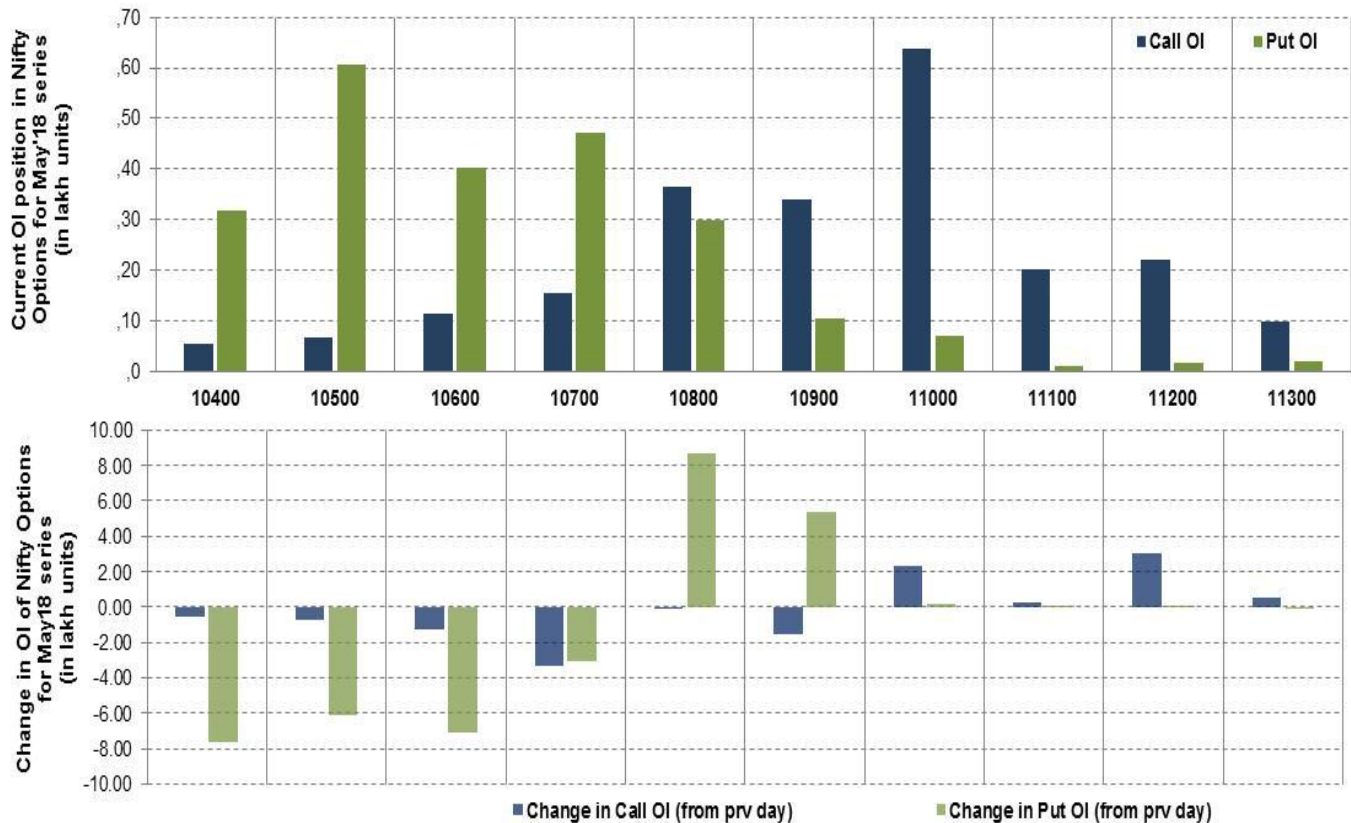
# Nifty Futures



## 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 a reduction of 0.28 million in open interest.
- Among Nifty puts, 10,500 SP from the May month expiry was the most active put with a reduction of 0.53 million open interests.
- The maximum OI outstanding for Calls was at 11,000 SP (6.09mn) and that for Puts was at 10,500 SP (5.53mn)

## Nifty Technical & Indices Levels

1-Nifty 50 - 16/05/18  
Avg Avg



Nifty Cash prices have settled at 10741.1 down by 0.60 from the previous close. On the upper side it has resistance of 10800 and 10850 levels, while lower side it has support of 10700 and 10650 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
ESCORTS	4,308,700	4,769,600	10.70	965.00	2.12
BALKRISIND	1,078,400	1,180,000	9.42	1212.50	3.31
PAGEIND	47,550	51,050	7.36	23670.00	1.55
SRF	445,000	476,500	7.08	2262.05	0.56
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
BHEL	44,295,000	43,470,000	-1.86	79.25	0.89
JUSTDIAL	4,390,400	4,307,800	-1.88	439.75	0.98
BEL	35,179,650	34,501,500	-1.93	122.55	1.41
JETAIRWAYS	7,352,400	7,183,200	-2.30	447.05	1.90
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
TVSMOTOR	4,268,000	5,880,000	37.77	607.50	-2.23
PNB	65,452,000	85,616,000	30.81	76.00	-11.68
MUTHOOTFIN	1,600,500	2,013,000	25.77	422.20	-1.32
CIPLA	11,006,000	13,072,000	18.77	554.25	-3.41
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
WOCKPHARMA	3,531,600	3,487,500	-1.25	704.20	-0.83
ICICIPRULI	5,952,700	5,873,400	-1.33	436.20	-2.11
ALBK	16,000,000	15,770,000	-1.44	39.05	-3.34
ANDHRABANK	24,000,000	23,370,000	-2.63	35.25	-1.12

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