

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10605	10482	10543	10586	10647	10690	Buy	Sell	Buy
Sensex	34925	34563	34743	34880	35060	35197	Buy	Sell	Buy
Nifty Futures	10602	10469	10539	10587	10657	10706	Buy	Sell	Buy
Bank Nifty	26274	25916	26095	26210	26389	26504	Buy	Buy	Buy
CNX IT	13762	13566	13664	13814	13912	14062	Buy	Buy	Buy

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	34924.9	261.8	0.8
NIFTY	10605.2	91.3	0.9
MIDCAP	15904.4	242.9	1.6
SMLCAP	17151.4	197.6	1.2
BSEFMC	11223.3	23.2	0.2
AUTO	24191.6	404.6	1.7
POWER	2108.7	28.4	1.4
REALTY	2239.4	28.0	1.3
BSE IT	13549.5	20.0	0.2
BANKEK	29541.0	299.1	1.0
OILGAS	13937.9	412.3	3.1
METAL	13498.3	290.8	2.2

Currency Futures	Close	Pre. Pts	% Chg
29-May-18 EUR-INR	79.31	80.08	-0.96
29-May-18 USD-INR	67.77	68.35	-0.85
29-May-18 GBP-INR	90.41	91.56	-1.26
29-May-18 JPY-INR	61.93	62.34	-0.65

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1170	620	66
BSE	1599	1037	148

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4614	5383	(768)
DII	3512	2625	888

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity benchmarks carried forward their northbound journey for another session on Friday and ended with a cut of around a percent. Buying in second half of the day, mainly pulled the markets higher with Nifty surpassing crucial 10,600 level. Markets started the session on an optimistic note as traders took support from Care Ratings' report forecasting the country's GDP growth to accelerate to 7.5 per cent this financial year, from 6.6 per cent in the last fiscal, on better performance from the industrial and agricultural sectors. The street was also finding support with Union Oil Minister Dharmendra Pradhan's statement that the Centre is deliberating on an 'immediate solution' to deal with rising fuel prices. Markets extended gains in second half of the day with traders taking support with capital market regulator Securities and Exchange Board of India (SEBI) allowing 'omnibus' trades at the Gujarat International Finance Tec-city (GIFT City), India's only international financial service centre (IFSC). An omnibus structure allows an investor trade through a broker or service provider with confidentiality.

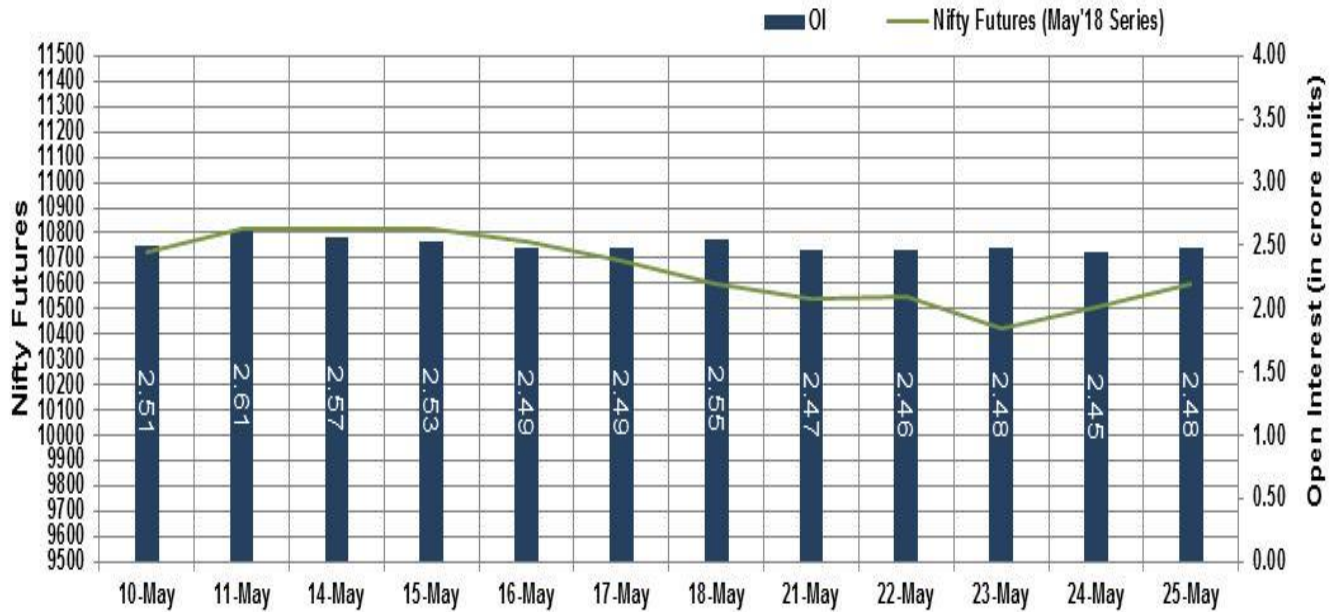
Some support also came with a report stating that Banks' credit increased by 12.64% to Rs 85,51,099 crore in the fortnight ended May 11, 2018 from Rs 75,90,941 crore in the fortnight ended May 12, 2017. The report added that Banks' deposits grew by 7.61 percent to Rs 1,13,92,165 crore in the fortnight ended May 11, 2018, compared with Rs 1,05,86,083 crore in the fortnight ended May 12, 2017. On the global front, Asian markets were mixed after US President Donald Trump cancelled a planned meeting with North Korean leader Kim Jong Un.

Market Turnover & FII Derivative Data

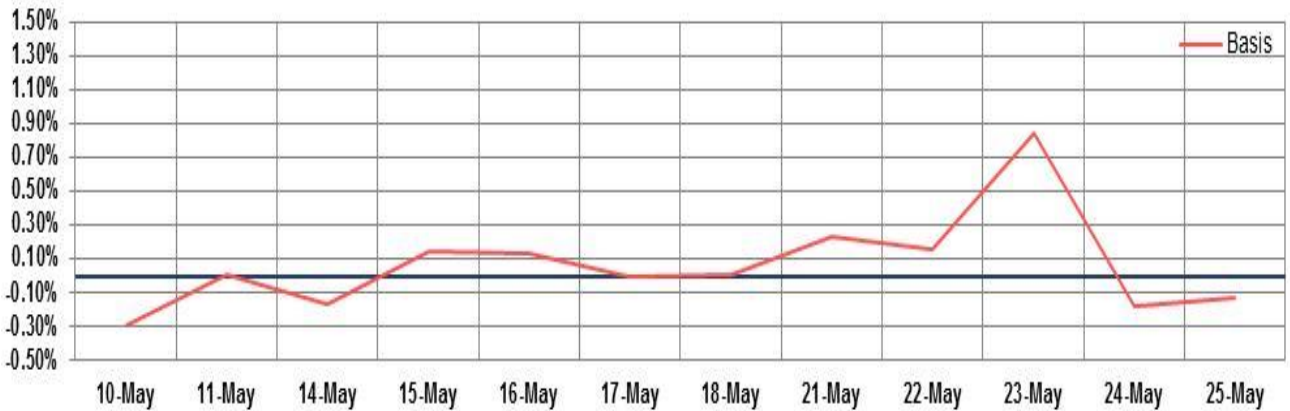
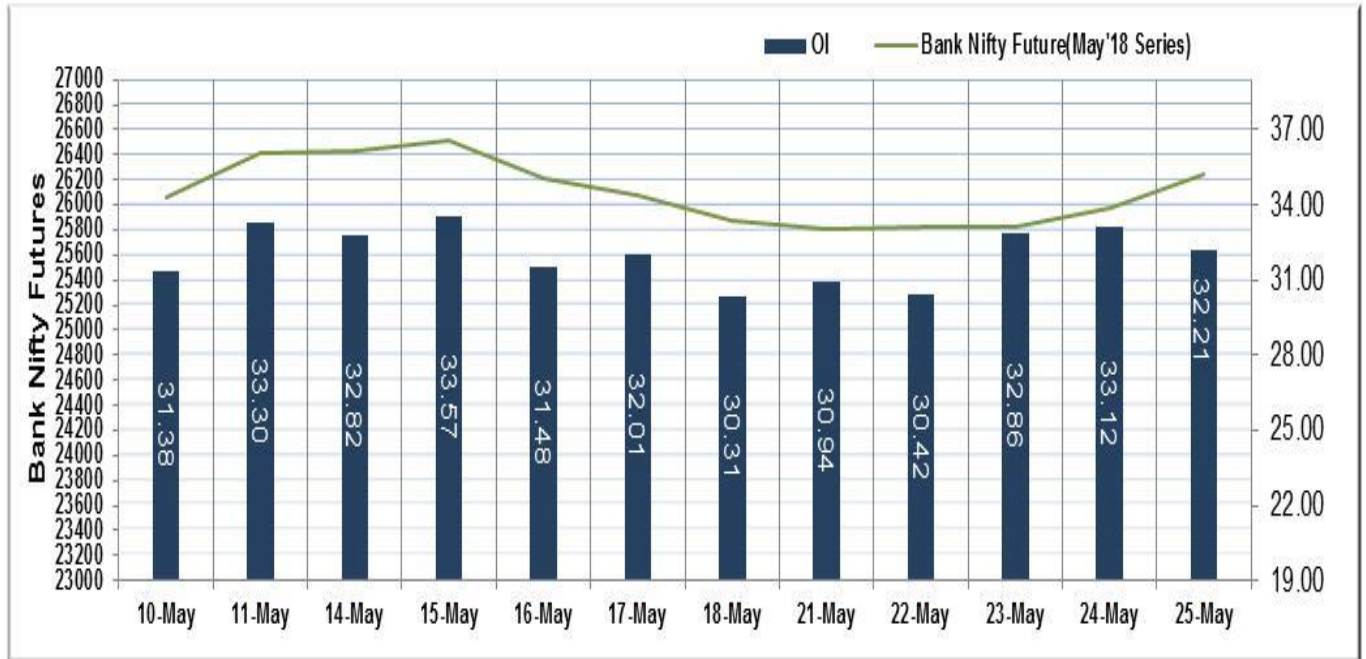
Market TO	Current	Previous	Net%
BSE CASH	3025	3781	(20)
NSE CASH	30928	28863	7
NSE FO	704102	1516746	(54)

FII Derivatives	Buy	Sell	Net
Ind. Futures	3573	3034	538
Ind. Options	79393	78946	447
Stk. Futures	13293	12886	407
Stk. Options	9094	9090	4

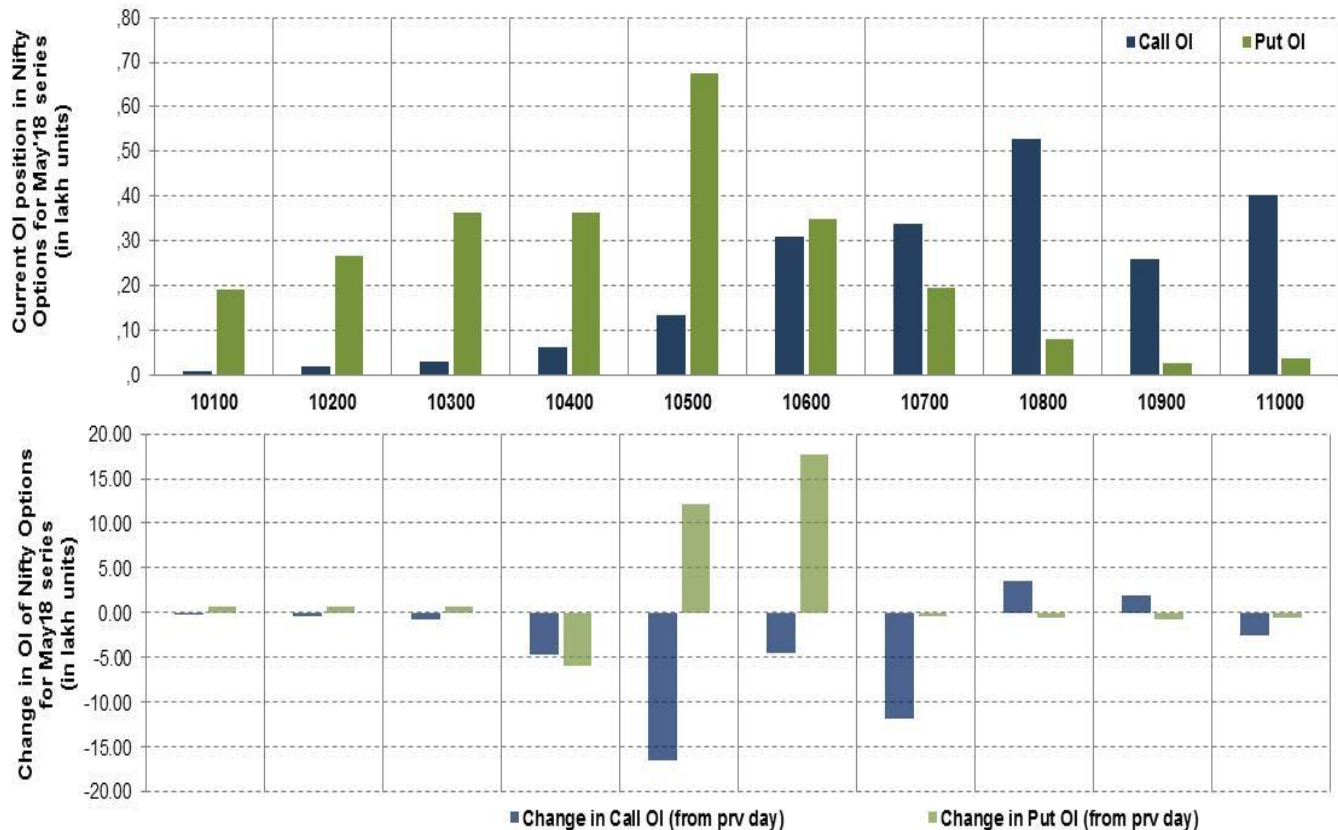
Nifty Futures



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 10,800 SP from the May month expiry was the most active call with an addition of 0.35 million in open interest.
- Among Nifty puts, 10,500 SP from the May month expiry was the most active put with an addition of 1.21 million open interests.
- The maximum OI outstanding for Calls was at 10,800 SP (5.29mn) and that for Puts was at 10,500 SP (6.73mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 25/05/18

Avg Avg



Nifty Cash prices have settled at 10605.15 up by 0.87 from the previous close. On the upper side it has resistance of 10650 and 10700 levels, while lower side it has support of 10550 and 10500 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
JUSTDIAL	3,728,200	4,018,000	7.77	508.00	9.58
POWERGRID	29,848,000	31,824,000	6.62	212.40	0.24
BALKRISIND	949,600	1,012,000	6.57	1093.15	0.35
HINDALCO	34,905,500	36,340,500	4.11	243.85	4.45
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
SRF	650,500	561,000	-13.76	1872.90	4.57
IDEA	148,890,000	127,288,000	-14.51	59.70	4.65
JISLJALEQS	40,572,000	32,490,000	-19.92	104.00	6.23
JSWSTEEL	55,272,000	44,127,000	-20.16	326.20	3.77
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
TORNTPHARM	399,500	413,500	3.50	1323.60	-0.16
CONCOR	1,926,250	1,970,000	2.27	1380.55	-0.20
MANAPPURAM	18,024,000	18,288,000	1.46	105.80	-1.03
-	-	-	-	-	-
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
IDBI	66,760,000	62,220,000	-6.80	65.15	-3.12
SBIN	78,693,000	73,104,000	-7.10	267.65	-0.11
CENTURYTEX	6,026,350	5,487,350	-8.94	952.50	-0.09
RAMCOCEM	1,165,600	1,053,600	-9.61	788.00	-0.52

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