

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10717	10655	10686	10736	10766	10816	Sell	Buy	Buy
Sensex	35246	35020	35133	35317	35430	35614	Sell	Buy	Buy
Nifty Futures	10725	10665	10695	10745	10775	10824	Sell	Buy	Buy
Bank Nifty	26131	25942	26037	26152	26246	26361	Sell	Buy	Buy
CNX IT	13427	13303	13365	13466	13528	13628	Sell	Buy	Buy

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	35246.3	-73.1	-0.2
NIFTY	10716.6	-25.2	-0.2
MIDCAP	16279.3	-250.9	-1.5
SMLCAP	17839.5	-245.5	-1.4
BSEFMC	11104.0	-79.0	-0.7
AUTO	25209.0	-160.0	-0.6
POWER	2159.5	-34.0	-1.6
REALTY	2350.2	-48.4	-2.0
BSE IT	13119.4	-46.4	-0.4
BANKEX	29357.7	-73.9	-0.3
OILGAS	14596.2	77.9	0.5
METAL	13834.5	-145.0	-1.0

Currency Futures	Close	Pre. Pts	% Chg
29-May-18 EUR-INR	80.25	80.19	0.08
29-May-18 USD-INR	67.44	67.42	0.03
29-May-18 GBP-INR	91.18	91.56	-0.41
29-May-18 JPY-INR	61.56	61.51	0.07

Advance/ Decline	Adv	Dec	Un Ch.
NSE	437	1293	318
BSE	775	1890	122

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4752	5117	(365)
DII	3455	2554	901

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Thursday turned out to be a disappointing day of trade, where frontline gauges failed to hold on to their early gains and ended in red terrain, as traders remained on sidelines ahead of the outcome of the Karnataka Assembly elections which will have larger implications for the way the capital markets will view the future of reforms. Markets started the session on an optimistic note as traders took some encouragement with India Ratings' report that the Indian economy is gradually coming out of the twin shock of demonetisation and GST which temporarily derailed growth. The ratings agency, however, cautioned on the possible widening of the current account deficit (CAD) due to rising oil prices which was creating pressure on the currency. Some support also came with Commerce Secretary Rita Teatota's statement that India is not expecting any major shift in trade with Iran following the US decision to re-impose trade sanctions against the Islamic nation. The bilateral trade between India and Iran has increased to \$12.9 billion in 2016-17 from \$9 billion in the previous fiscal. Additionally, Rita Teatota said that the commerce ministry is working with different ministries to formulate separate plans for 12 services sector, including IT, tourism and logistics, with a view to boost growth in these segments.

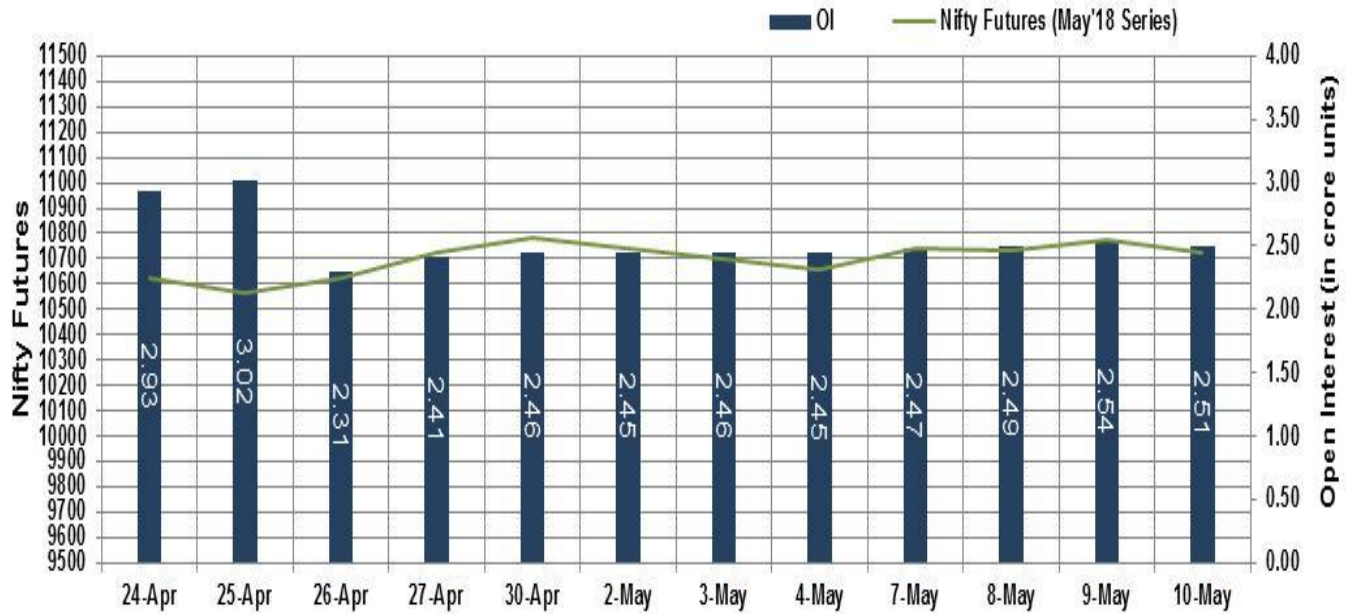
On the global front, European markets were trading mostly in red as output in the UK manufacturing sector fell by 0.1% in March, according to figures published by the Office for National Statistics. Asian markets ended in green as rallying oil prices helped lift energy stocks and US President Donald Trump said he would announce the site for a summit with North Korean leader Kim Jong Un within three days.

Market Turnover & FII Derivative Data

Market TO	Current	Previous	Net%
BSE CASH	2973	3188	(7)
NSE CASH	28773	28965	(1)
NSE FO	1146074	650877	76

FII Derivatives	Buy	Sell	Net
Ind. Futures	1561	1450	111
Ind. Options	71988	68875	3113
Stk. Futures	8560	8878	(318)
Stk. Options	5615	5654	(39)

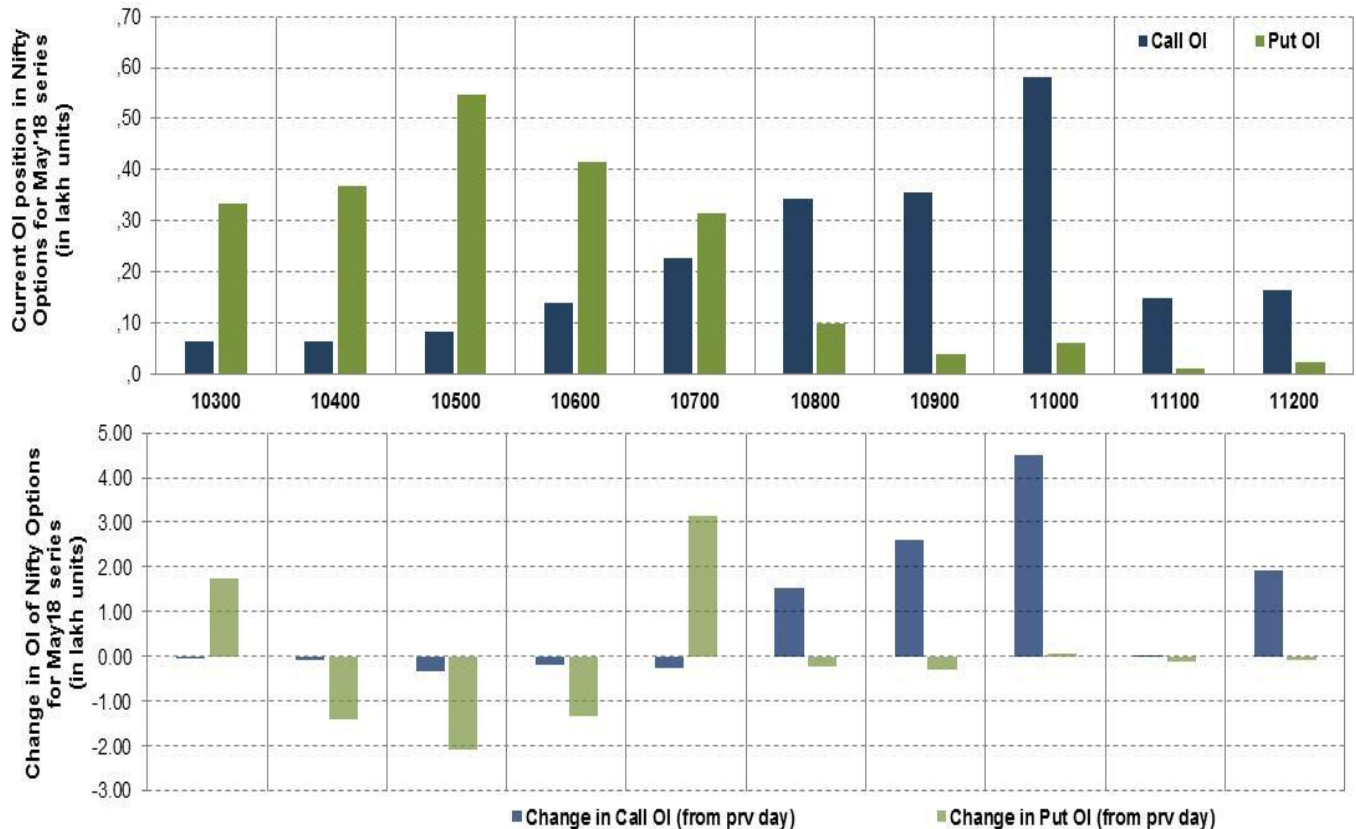
Nifty Futures



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 0.45 million in open interest.
- Among Nifty puts, 10,500 SP from the May month expiry was the most active put with a reduction of 0.21 million open interests.
- The maximum OI outstanding for Calls was at 11,000 SP (5.83mn) and that for Puts was at 10,500 SP (5.46mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 10/05/18

Avg Avg



Nifty Cash prices have settled at 10716.55 down by 0.23% from its previous close. On the upper side it has resistance of 10800 and 10850 levels, while lower side it has support of 10650 and 10600 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
MFSL	2,617,000	2,762,000	5.54	519.40	0.76
BHARATFIN	5,086,000	5,259,000	3.40	1150.40	0.63
OIL	2,644,422	2,715,801	2.70	232.50	0.50
KAJARIACER	2,180,000	2,209,600	1.36	535.65	0.42
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
HCLTECH	12,567,800	12,019,700	-4.36	932.80	0.11
RBLBANK	4,585,000	4,367,000	-4.75	518.00	0.04
COALINDIA	17,956,400	17,056,600	-5.01	270.30	0.43
ICICIPRULI	6,918,600	6,480,500	-6.33	451.90	0.16
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
INDIANB	3,242,000	4,608,000	42.13	313.30	-8.98
FEDERALBNK	72,473,500	91,778,500	26.64	89.60	-11.94
AMBUJACEM	12,267,500	13,790,000	12.41	221.25	-2.19
ORIENTBANK	17,004,000	18,456,000	8.54	83.20	-5.24
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
DCBBANK	8,428,500	7,929,000	-5.93	192.30	-2.61
JINDALSTEL	35,658,000	33,522,750	-5.99	245.10	-6.66
CUMMINSIND	917,400	822,600	-10.33	777.40	-0.04
PCJEWELLER	9,672,000	8,658,000	-10.48	209.60	-0.10

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