

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	10633	10554	10594	10656	10695	10757	Sell	Buy	Buy
Sensex	34949	34723	34836	35035	35148	35347	Sell	Buy	Buy
Nifty Futures	10618	10532	10575	10639	10683	10747	Sell	Buy	Buy
Bank Nifty	26255	25999	26127	26349	26477	26699	Sell	Buy	Buy
CNX IT	13561	13409	13485	13558	13634	13707	Buy	Sell	Sell

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	34949.2	-216.2	-0.6
NIFTY	10633.3	-55.4	-0.5
MIDCAP	16047.4	-71.7	-0.4
SMLCAP	17380.5	-45.4	-0.3
BSEFMC	11238.4	-47.2	-0.4
AUTO	24567.9	106.1	0.4
POWER	2132.6	-2.4	-0.1
REALTY	2257.3	-17.3	-0.8
BSE IT	13360.8	44.8	0.3
BANDEX	29410.7	-480.3	-1.6
OILGAS	14352.0	69.4	0.5
METAL	13637.9	11.7	0.1

Currency Futures	Close	Pre. Pts	% Chg
29-May-18 EUR-INR	78.73	78.91	-0.23
29-May-18 USD-INR	68.08	67.64	0.67
29-May-18 GBP-INR	90.33	90.21	0.14
29-May-18 JPY-INR	62.62	61.91	1.15

Advance/ Decline	Adv	Dec	Un Ch.
NSE	830	963	70
BSE	1214	1470	159

FII/DII Capital Mkt*	Buy	Sell	Net
FII	3672	4080	(407)
DII	3559	2981	578

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Tuesday turned out to be a dismal day of trade for Indian equity benchmarks where frontline gauges ended the session below their crucial 10,650 (Nifty) and 35,000 (Sensex) levels, as traders opted to book profit after three days of continuous rally. Markets started the session on cautious note but gained traction with traders taking support from Economic Affairs Secretary Subhash Chandra Garg's statement that the Indian economy is expected to grow between 7.3-7.5 percent in the March quarter. The government will release GDP data on Thursday. He said the country was expected to grow at 6.7 percent in the 2017/18 financial year that ended in March. Adding to the optimism, the India Meteorological Department (IMD) said that the southwest monsoon hit Kerala today, three days before its scheduled arrival. The onset of monsoon over the southern state marks the commencement of the four-month long rainy season in the country. The IMD has made a forecast of normal rainfall this season. Some support also came with External Affairs Minister Sushma Swaraj's statement that her ministry's economic diplomacy attracted \$209.83 billion for India's flagship development programmes. She also said that the External Affairs Ministry also created two new divisions for this - Department of Economic Diplomacy and Department of States - and merged both of them.

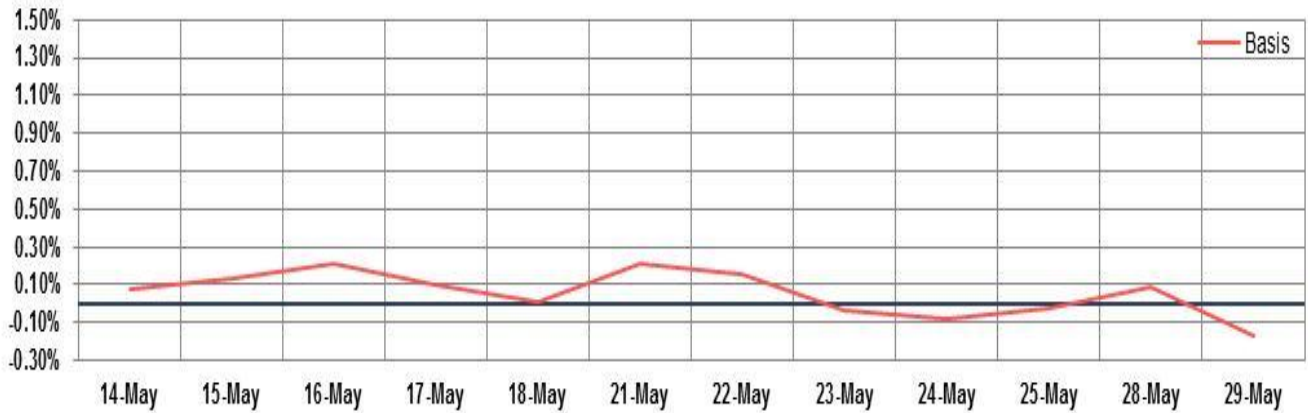
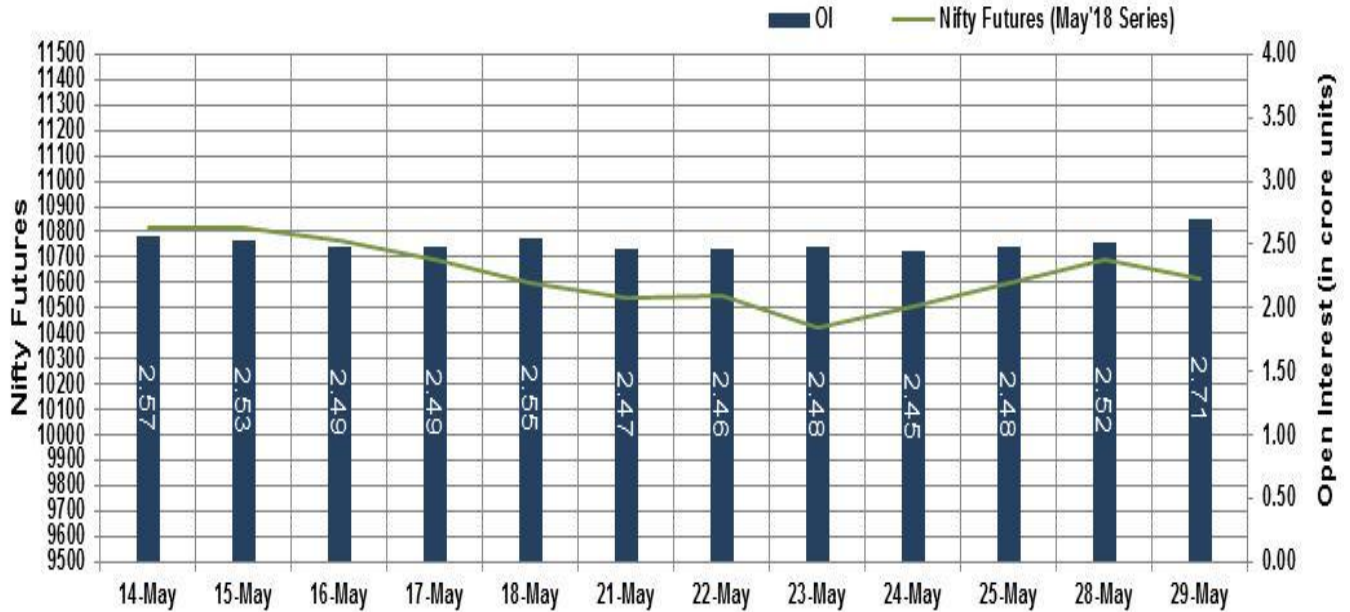
Weak opening in European counters too dampened sentiments amid renewed fears of a euro zone break-up risk in Italy and political turmoil in Spain. Asian markets closed in red, as the fall in crude oil prices and the prospects of fresh elections in Italy offset optimism over a possible revival in diplomatic talks between the US and North Korea.

Market Turnover & FII Derivative Data

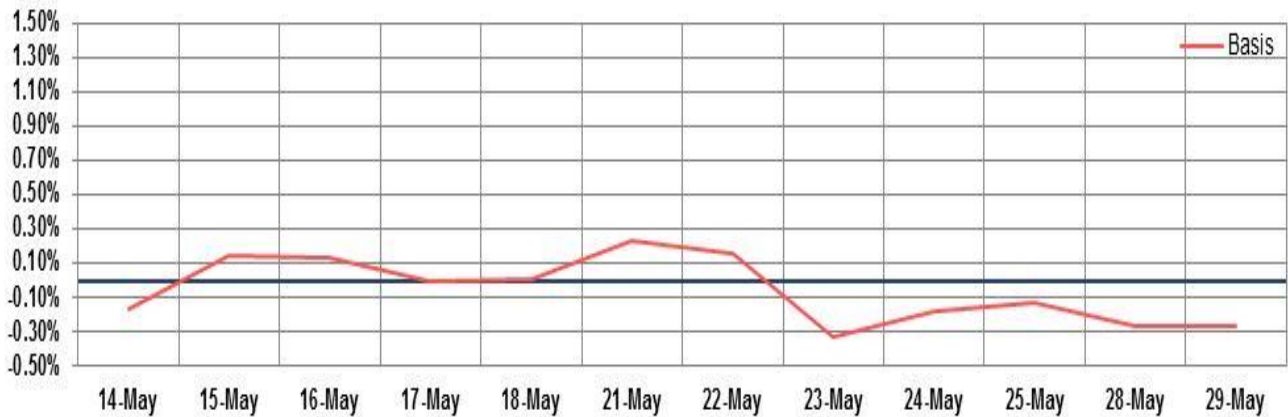
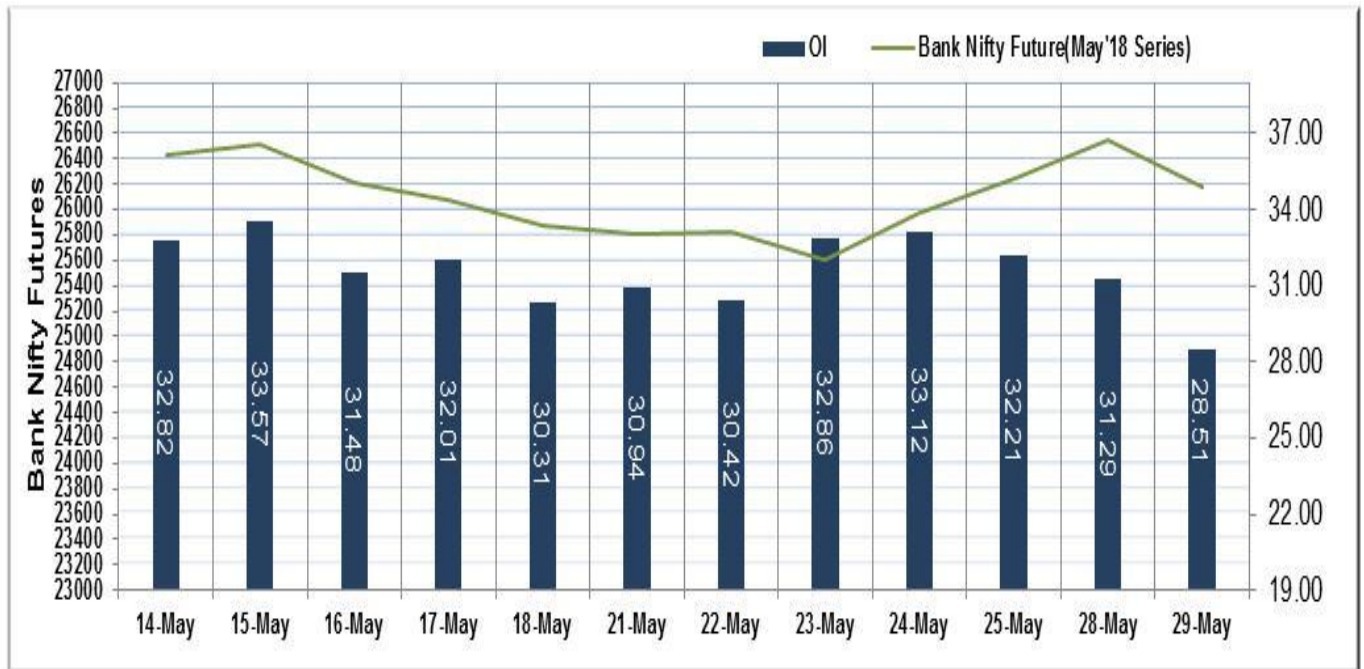
Market TO	Current	Previous	Net%
BSE CASH	3010	3130	(4)
NSE CASH	30347	30128	1
NSE FO	1000152	764197	31

FII Derivatives	Buy	Sell	Net
Ind. Futures	8829	9165	(336)
Ind. Options	111232	110036	1195
Stk. Futures	29074	28667	407
Stk. Options	10094	10175	(81)

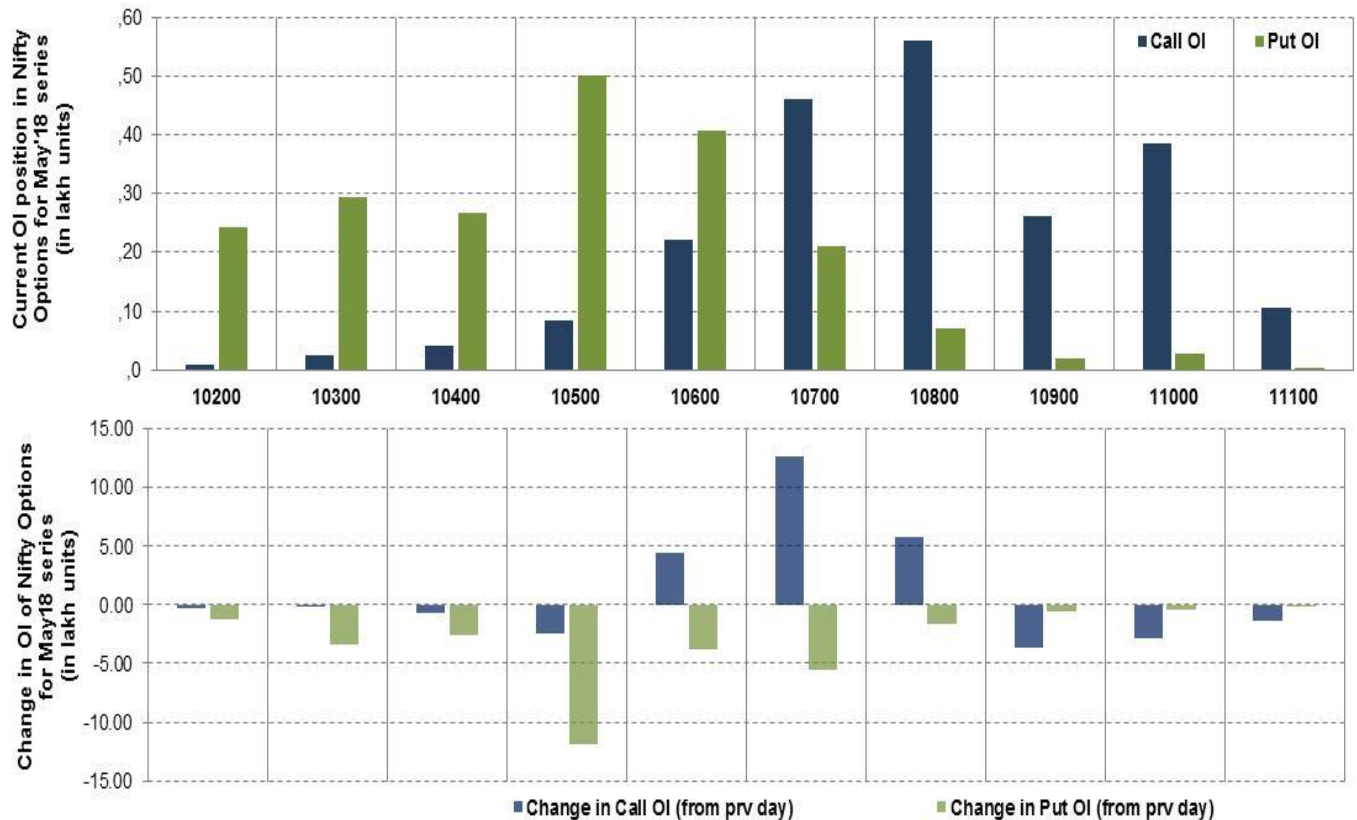
Nifty Futures



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 0.58 million in open interest.
- Among Nifty puts, 10,500 SP from the May month expiry was the most active put with a reduction of 1.18 million open interests.
- The maximum OI outstanding for Calls was at 10,800 SP (5.61mn) and that for Puts was at 10,500 SP (4.99mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 29/05/18
 Avg Avg



Nifty Cash prices have settled at 10633.3 down by 0.52 from the previous close. On the upper side it has resistance of 10700 and 10750 levels, while lower side it has support of 10600 and 10550 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
PIDILITIND	2,339,000	2,370,000	1.33	1169.80	1.30
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
Short-Covering ↓ Open Interest ↑ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
RBLBANK	3,265,000	2,199,000	-32.65	527.30	0.82
INFY	23,660,400	15,723,000	-33.55	1217.80	0.33
JSWSTEEL	28053000	17772000	-36.65	331.25	1.28
DABUR	12510000	7550000	-39.65	385.60	1.78
Fresh Shorts ↑ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
INDIGO	3,154,200	3,188,400	1.08	1222.60	-2.36
-	-	-	-	-	-
-	-	-	-	-	-
-	-	-	-	-	-
Long Unwinding ↓ Open Interest ↓ Price					
Script	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
BAJAJFINSV	517,125	333,500	-35.51	5894.65	-2.10
AUROPHARMA	16,622,400	10,641,600	-35.98	578.35	-4.77
HINDZINC	12,038,400	7,443,200	-38.17	289.55	-0.43
CASTROLIND	8,783,600	5,222,000	-40.55	174.60	-2.78

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