Moneywise. Be wise.

DERIVATIVE RESEARCH — May 14, 2018

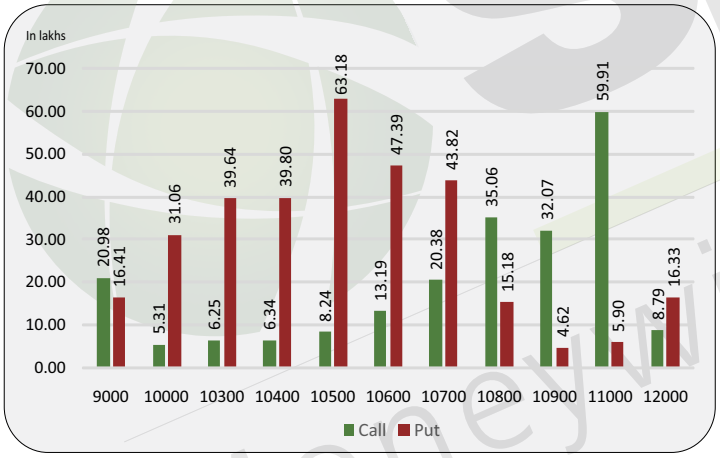
Nifty level

Nifty	S1	S2	R1	R2
10820	10700	10650	10900	10950

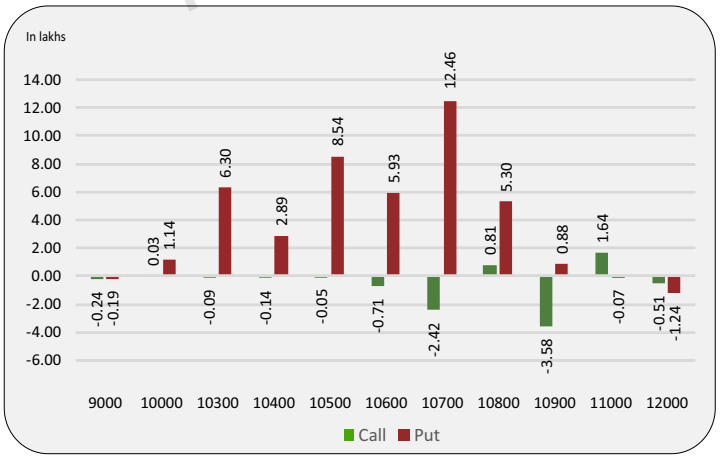
Nifty snapshot

	11-May	10-May
Nifty Spot	10806.50	10716.55
Nifty May	10820.10	10724.90
Nifty Jun	10827.80	10735.30
Chg. OI (May) (%)	4.19	-1.27
Chg. OI (Jun) (%)	3.60	0.53
50 Day SMA	10422	10418
100 Day SMA	10521	10515
200 Day SMA	10304	10299

Nifty option OI concentration



Nifty option OI change



Nifty outlook

SGX Nifty 10,824 (+4)

Today the markets are likely to open on flat note. All the emerging markets are trading in green. The coming session is likely to witness a range of 10700 on declines and 10900 on advances.

Stock is in ban period

BALRAMCHIN, DHFL, IRB, JETAIRWAYS, WOCKPHARMA

Sentiment indicator

	11-May	10-May	9-May	8-May	7-May
NIFTY Discount/Premium	13.60	8.35	27.60	17.25	24.35
COST OF CARRY%	0.69	0.66	0.70	0.67	0.67
PCR(OI)	1.41	1.29	1.34	1.28	1.27
PCR(VOL)	1.24	1.06	1.06	0.98	0.97
A/D RATIO(Nifty 50)	2.13	0.38	1.04	0.70	2.19
A/D RATIO(All FO Stock)*	1.70	0.11	0.60	0.83	2.51
Implied Volatility	12.88	13.69	13.31	12.73	12.19
VIX	13.98	14.43	14.27	14.06	14.06
HISTORY. VOL	12.12	11.75	11.96	12.23	12.62

*All Future Stock

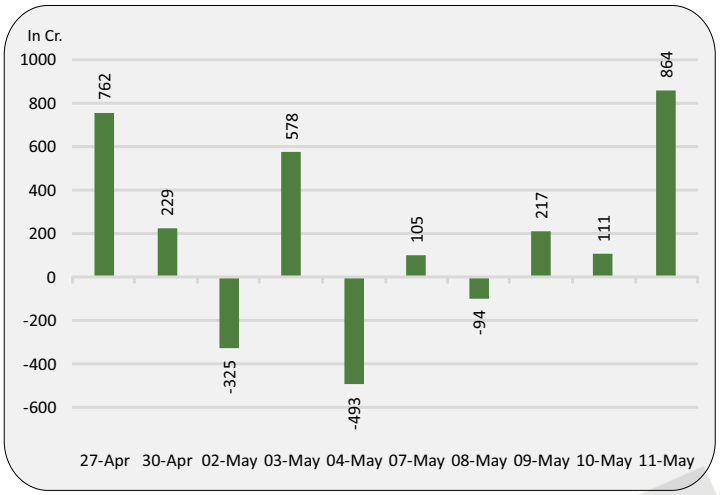
Nifty v/s OI

Date	Nifty	% Change	Open Interest	% Change
03-May	10707	-0.3%	23720175	0.0%
04-May	10659	-0.4%	23614275	-0.4%
07-May	10740	0.8%	23858400	1.0%
08-May	10735	0.0%	23970525	0.5%
09-May	10769	0.3%	24383025	1.7%
10-May	10725	-0.4%	24072750	-1.3%
11-May	10820	0.9%	25081200	4.2%

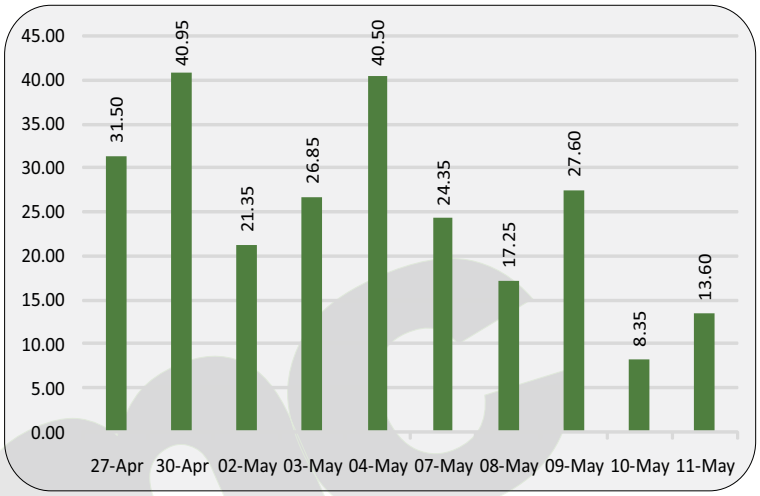
Fund flow (FII/DII)

	Net investment (in cr)
FII INDEX FUTURE	864
FII INDEX OPTION	-623
FII STOCK FUTURE	560
FII STOCK OPTION	-150
FII CASH	-325
DII CASH	1163

FII'S activity in Nifty future



Nifty discount / premium



Top 10 long build up

	LTP	% Change	Open Interest	% OI Change
PTC	98.6	4.17%	26808000	10.05%
BERGEPAINT	278.2	4.14%	1705000	8.85%
ASIANPAINT	1289.0	6.24%	5656800	6.70%
GAIL	344.6	1.12%	13423011	5.07%
CONCOR	1414.7	3.39%	1801875	3.89%
JUBLFOOD	2490.6	0.13%	2470000	3.47%
CAPF	592.5	0.74%	7242400	2.93%
ADANIPORTS	413.0	0.52%	14642500	2.56%
ASHOKLEY	162.8	0.71%	57428000	2.35%
BHEL	81.1	0.31%	43665000	1.93%

Top 10 short build up

	LTP	% Change	Open Interest	% OI Change
AMBUJACEM	218.2	-1.40%	15345000	11.28%
ACC	1459.8	-1.58%	2001200	8.24%
JUSTDIAL	423.2	-1.21%	4162200	7.17%
IDEA	51.8	-11.76%	165417000	6.77%
MINDTREE	1013.0	-0.89%	4039200	6.76%
DCBBANK	190.8	-0.81%	8280000	4.43%
CIPLA	573.7	-0.39%	9863000	3.17%
OFSS	4125.0	-2.43%	125100	2.96%
CADILAHC	395.3	-1.18%	8905600	2.37%
NTPC	168.4	-0.50%	39348000	2.14%

Indices to out perform

	Closing	% Change
BANK	26413.2	1.08%
FIN SERVICE	10988.3	1.19%
ENERGY	14048.4	0.63%
METAL	3712.8	1.56%
REALTY	309.2	-0.50%

Indices to under perform

	Closing	% Change
PHARMA	8445.7	-1.16%
SMALL CAP	8099.5	-0.32%
FMCG	28476.0	0.87%
AUTO	11373.2	0.24%
MIDCAP	5231.1	0.69%

Stocks to out perform

	Closing	% Change
HEXAWARE	411.9	3.45%
HINDPETRO	319.4	3.47%
ASIANPAINT	1289.0	6.24%
PTC	98.6	4.17%
NESTLEIND	9516.1	5.68%

Stocks to under perform

	Closing	% Change
IDEA	51.8	-11.76%
RCOM	13.8	-1.43%
FEDERALBNK	90.3	0.78%
RNAVAL	0.0	0.00%
ORIENTBANK	83.1	-0.18%

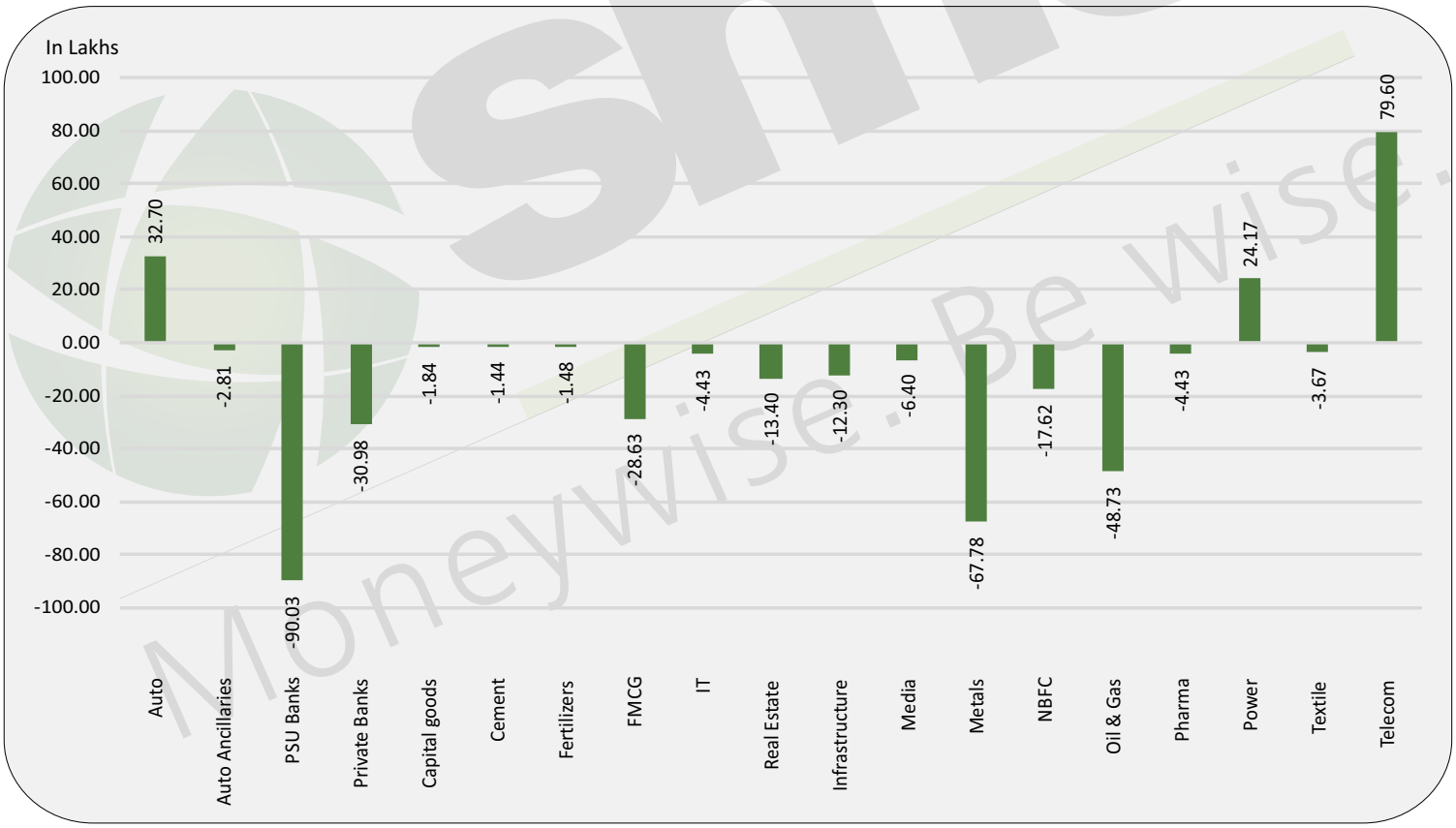
Sector overview

Scrips/Indexs	OI Change	Volume Change (%)	Price Change	Remark
Auto	3270000	-18.7%	0.1%	Short Covering
Auto Ancillaries	-281125	0.5%	0.3%	Long Buildup
PSU Banks	-9003200	18.8%	0.1%	Long Buildup
Private Banks	-3098311	-43.3%	0.9%	Long Buildup
Capital goods	-183750	7.1%	0.8%	Long Buildup
Cement	-143850	-16.4%	0.2%	Long Buildup
Fertilizers	-147600	71.9%	1.5%	Long Buildup
FMCG	-2862900	29.2%	0.7%	Long Buildup
IT	-443250	-23.0%	0.0%	Short Buildup
Real Estate	-1340000	-34.4%	-0.1%	Long Unwinding

Sector overview

Scrips/Indexs	OI Change	Volume Change (%)	Price Change	Remark
Infrastructure	-1229500	-33.4%	-0.2%	Long Unwinding
Media	-639700	10.2%	0.4%	Long Buildup
Metals	-6778481	-15.4%	1.6%	Long Buildup
NBFC	-1761700	16.2%	0.6%	Long Buildup
Oil & Gas	-4873409	16.4%	1.4%	Long Buildup
Pharma	-442750	-0.2%	0.0%	Short Buildup
Power	2416650	-18.5%	0.0%	Long Unwinding
Textile	-366925	-21.0%	1.1%	Long Buildup
Telecom	7959700	202.9%	-3.8%	Long Unwinding

Change in sector open interest



Moneywise. Be wise.

E-mail: researchfeedback@smcindiaonline.com

Corporate Office:
11/6B, Shanti Chamber,
Pusa Road, New Delhi - 110005
Tel: +91-11-30111000
www.smcindiaonline.com

Mumbai Office:
Lotus Corporate Park, A Wing 401 / 402 , 4th Floor , Graham Firth Steel Compound, Off Western Express Highway, Jay Coach Signal, Goreagon (East) Mumbai - 400063
Tel: 91-22-67341600, Fax: 91-22-67341697

Kolkata Office:
18, Rabindra Sarani, Poddar Court, Gate No-4,
5th Floor, Kolkata - 700001
Tel.: 033 6612 7000/033 4058 7000
Fax: 033 6612 7004/033 4058 7004

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