

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11498	11374	11436	11546	11608	11719	Neutral	Buy	Buy
Sensex	38277	37850	38063	38449	38663	39049	Neutral	Buy	Buy
Nifty Futures	11542	11428	11485	11588	11645	11749	Neutral	Buy	Buy
Bank Nifty	29288	28865	29076	29456	29668	30047	Neutral	Buy	Buy
CNX IT	16136	16029	16082	16154	16208	16279	Neutral	Buy	Buy
CNX Midcap	17134	16903	17018	17230	17346	17557	Sell	Neutral	Neutral
CNX Small Cap	6343	6268	6306	6374	6412	6480	Sell	Neutral	Neutral

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	38276.6	-323.7	-0.8
NIFTY	11497.9	-100.4	-0.9
MIDCAP	14522.7	-143.7	-1.0
SMLCAP	14301.8	-122.2	-0.9
BSEFMC	11530.8	-36.9	-0.3
AUTO	18491.4	-159.1	-0.9
POWER	1953.6	-14.8	-0.8
REALTY	1983.1	-26.6	-1.3
BSE IT	15682.4	29.4	0.2
BANKEX	32704.1	-413.3	-1.3
OILGAS	15092.2	-207.8	-1.4
METAL	11115.6	-140.3	-1.3

Currency Futures	Close	Pre. Pts	% Chg
29-May-19 EUR-INR	78.13	78.13	-0.01
29-May-19 USD-INR	69.63	69.60	0.05
29-May-19 GBP-INR	91.19	91.30	-0.12
29-May-19 JPY-INR	63.05	62.93	0.19

Advance/ Decline	Adv	Dec	Un Ch.
NSE	565	1263	98
BSE	851	1678	140

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4855	5500	(645)
DII	3113	2295	819

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

## Market Commentary

Indian equity benchmarks witnessed sharp fall on Tuesday, with both the larger peers, the Sensex and Nifty, closing below their crucial psychological levels of 38,300 and 11,500, respectively. After a firm start, key indices remained positive for the most part of the session, aided by a private report stating that if the BJP-led National Democratic Alliance (NDA) gets a second term, it will provide liquidity support to non-banking financial companies (NBFCs) that are facing cash crunch for a year now. Traders were optimistic, as the government said that India and the United States will engage regularly to resolve outstanding trade issues. Both sides agreed to deepen economic cooperation and bilateral trade by ensuring greater cooperation amongst stakeholders, including Government, businesses and entrepreneurs.

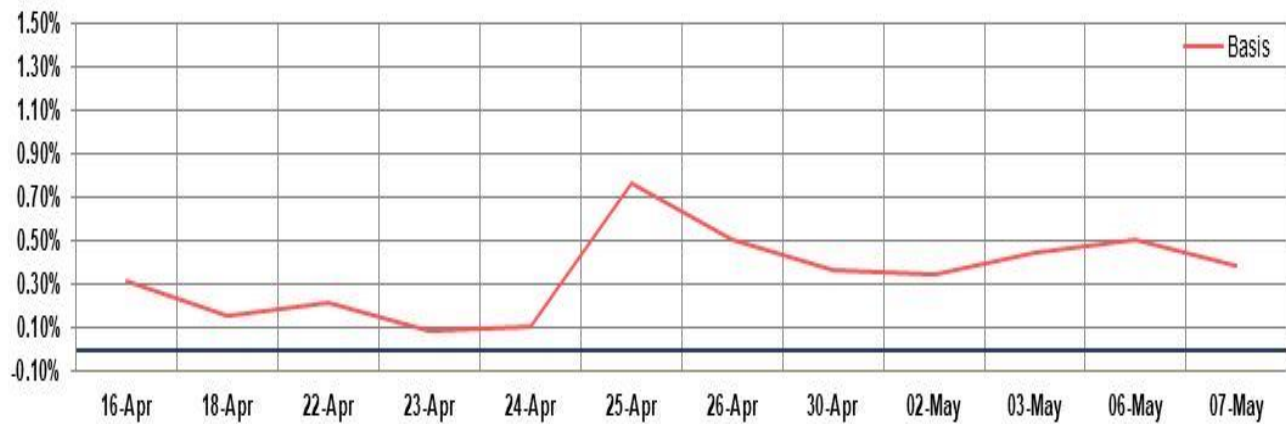
However, the markets erased all of their gains in the last leg of the trade to end in red terrain, impacted by S&P Global Ratings' latest report stating that goods and Services Tax (GST) regime in India is not likely to reduce the deficits of state governments significantly, amid large and growing expenditure mandates for the social sector as well as capital spending. Some concerns also came with a private report stating that the weak volume growth reported by consumer staple companies in Q4, FY19 underlines the slowdown seen in housing over the past five to six years and automobiles over the past year. The next government may have its task cut out to revive flagging economic growth.

## Market Turnover & FII Derivative Data

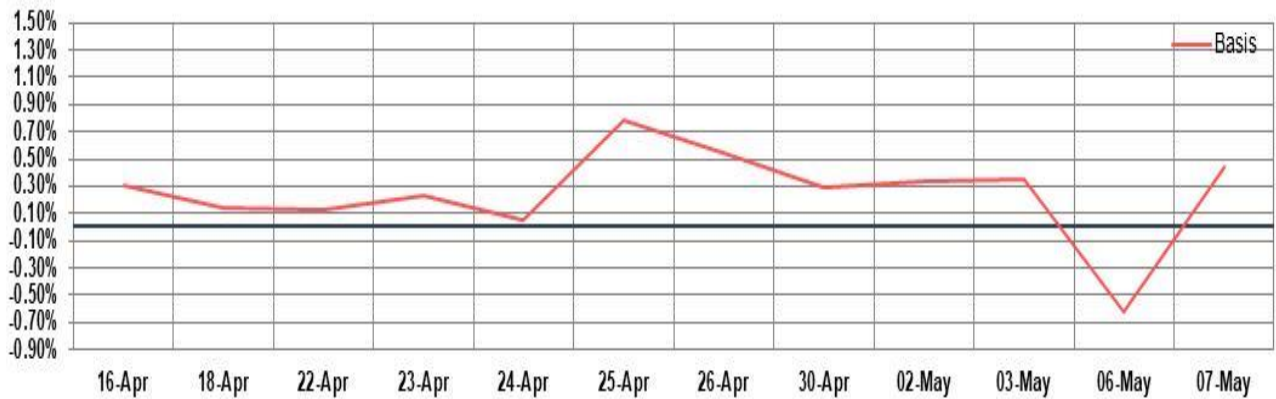
Market TO	Current	Previous	Net%
BSE CASH	2375	2229	7
NSE CASH	30638	27778	10
NSE FO	981837	684285	43

FII Derivatives	Buy	Sell	Net
Ind. Futures	2155	2619	(464)
Ind. Options	185359	185370	(10)
Stk. Futures	12250	12227	23
Stk. Options	4835	4770	64

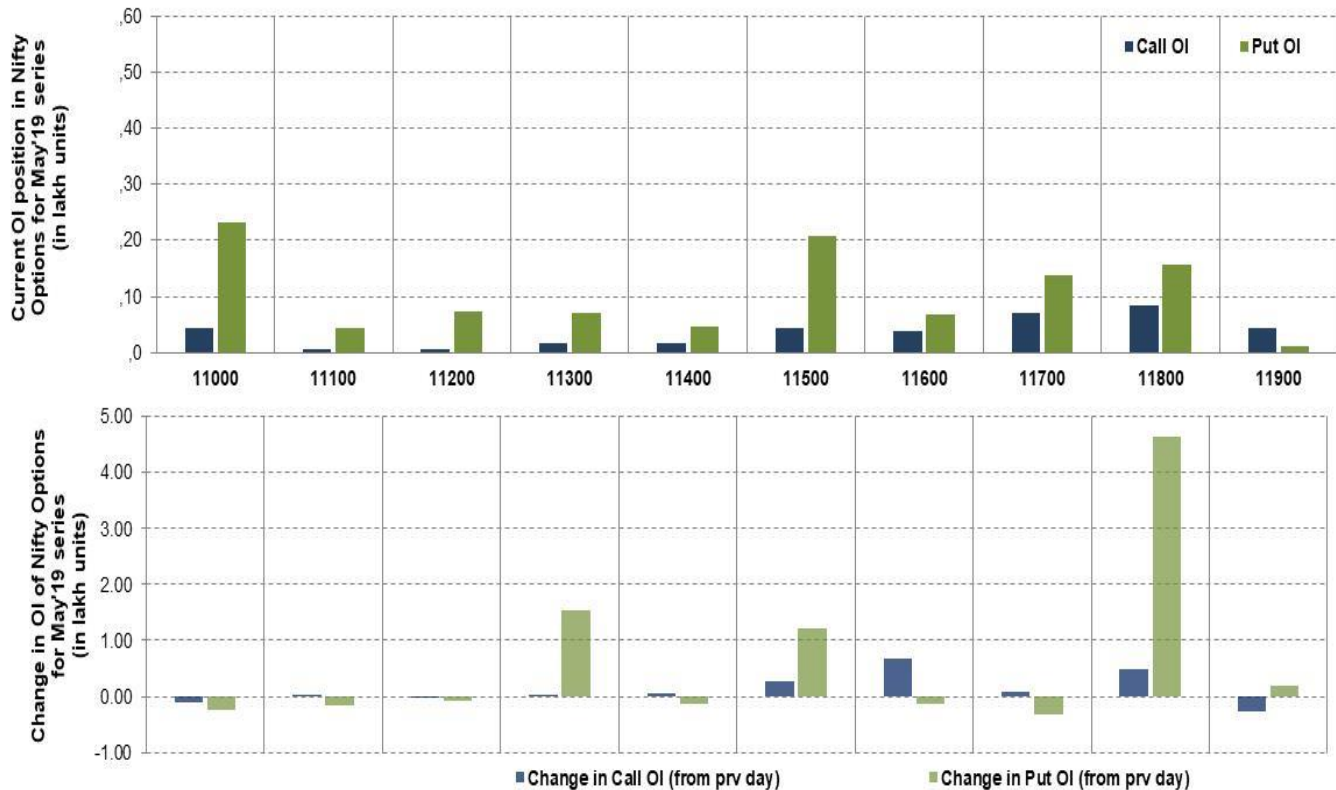
## Nifty Futures



## 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 11,800 SP from the May month expiry was the most active call with an addition of 0.05 million in open interest.
- Among Nifty puts, 11,000 SP from the May month expiry was the most active put with a reduction of 0.02 million open interests.
- The maximum OI outstanding for Calls was at 11,800 SP (0.84mn) and that for Puts was at 11,000 SP (2.32mn)

## Nifty Technical & Indices Levels

1-Nifty 50 - 07/05/19  
 Avg Avg



Nifty Cash prices have settled at 11497.90 down by 0.87 percent from the previous close. On the upper side it has resistance of 11550 and 11600 levels, while lower side it has support of 11450 and 11400 levels. Intraday traders should be cautious and take position accordingly.

Fresh Longs ↑ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
MARICO	62,42,600	70,30,400	12.62	362.00	5.82
IBULHSGFIN	1,42,14,000	1,47,55,000	3.81	681.55	0.41
NESTLEIND	3,10,050	3,17,500	2.40	10520.35	0.63
SHREECEM	98,600	1,00,300	1.72	19846.95	0.14
Short-Covering ↓ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
TORNTPOWER	24,69,000	23,40,000	-5.22	252.20	0.34
PETRONET	94,44,000	89,34,000	-5.40	238.90	1.04
RAYMOND	29,88,800	27,96,800	-6.42	809.35	0.52
CHOLAFIN	7,23,000	6,37,000	-11.89	1310.20	0.46
Fresh Shorts ↑ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
BHARATFIN	53,74,000	63,34,500	17.87	950.85	-1.34
ESCORTS	39,10,500	44,57,200	13.98	653.05	-2.56
ASIANPAINT	50,28,600	57,28,800	13.92	1392.90	-2.10
CGPOWER	2,07,72,000	2,33,16,000	12.25	35.65	-5.44
Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
ICICIBANK	10,25,03,500	9,53,06,750	-7.02	388.35	-3.96
FEDERALBNK	5,08,41,000	4,68,86,000	-7.78	99.00	-1.64
BHARTIARTL	4,22,30,560	3,89,24,680	-7.83	325.85	-3.02
DCBBANK	48,24,000	44,46,000	-7.84	212.55	-1.60

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