

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11359	11263	11311	11395	11443	11527	Neutral	Buy	Buy
Sensex	37789	37421	37605	37927	38111	38432	Neutral	Buy	Buy
Nifty Futures	11420	11331	11376	11448	11492	11564	Neutral	Buy	Buy
Bank Nifty	28994	28759	28877	29069	29187	29379	Neutral	Buy	Buy
CNX IT	16062	15932	15997	16063	16128	16194	Neutral	Buy	Buy
CNX Midcap	16965	16829	16897	17009	17077	17188	Sell	Neutral	Neutral
CNX Small Cap	6262	6210	6236	6284	6310	6357	Sell	Neutral	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	37789.1	-487.5	-1.3
NIFTY	11359.5	-138.5	-1.2
MIDCAP	14383.2	-139.5	-1.0
SMLCAP	14129.3	-172.5	-1.2
BSEFMC	11447.4	-83.4	-0.7
AUTO	18246.0	-245.4	-1.3
POWER	1922.0	-31.6	-1.6
REALTY	1940.8	-42.3	-2.1
BSE IT	15612.9	-69.5	-0.4
BANSEX	32345.5	-358.6	-1.1
OILGAS	14886.4	-205.8	-1.4
METAL	11032.7	-82.8	-0.8

Currency Futures	Close	Pre. Pts	% Chg
29-May-19 EUR-INR	78.45	78.13	0.41
29-May-19 USD-INR	69.89	69.63	0.37
29-May-19 GBP-INR	91.04	91.19	-0.16
29-May-19 JPY-INR	63.59	63.05	0.86

Advance/ Decline	Adv	Dec	Un Ch.
NSE	440	1369	100
BSE	634	1857	145

FII/DII Capital Mkt*	Buy	Sell	Net
FII	5012	5713	(702)
DII	3412	3179	233

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Indian equity benchmarks extended their sluggish run on Wednesday, with the both larger peers, the Sensex and the Nifty plunging over a percent each, on the back of weak cues from global markets. After a negative start of the day, key indices remained under the grip of bears throughout the day, as US Commerce Secretary Wilbur Ross warned that any retaliatory tariff by India in response to the United States' planned withdrawal of trade privileges will not be appropriate under WTO rules. India has raised the prospect of higher import duties on more than 20 US goods if US President Donald Trump presses ahead with a plan announced in March to end the Generalized System of Preferences (GSP) for India. India is the biggest beneficiary of GSP, which allows preferential duty-free imports of up to \$5.6 billion from the South Asian nation.

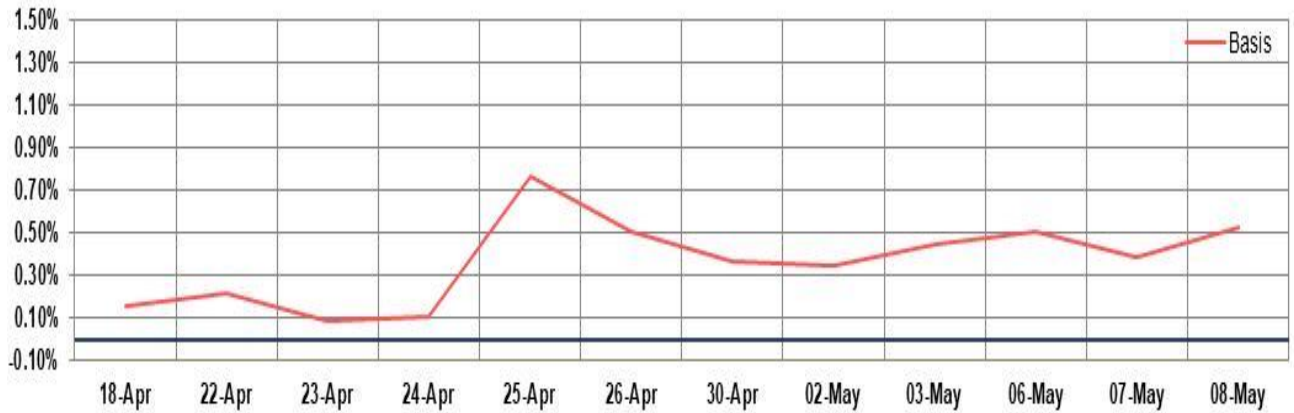
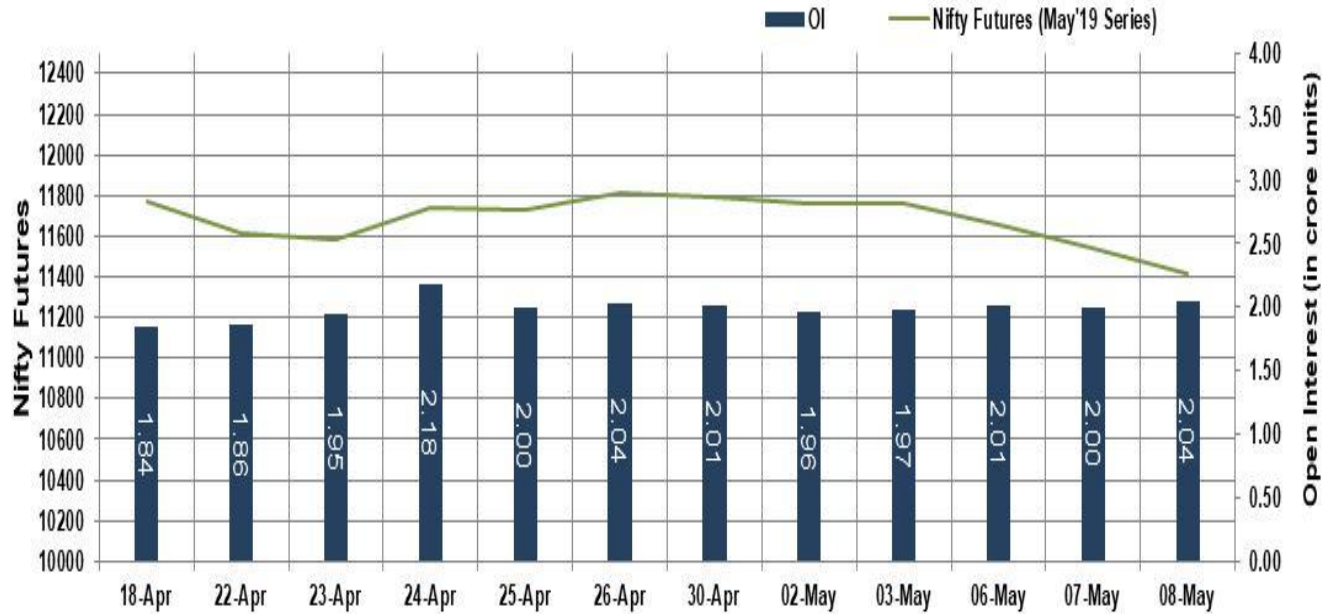
Markets saw further fall in the last leg of the trade and ended near their intraday low points. Domestic sentiments got hit, amid reports that direct Tax collections fell short by Rs 82,000 crore at 11.18 crore during 2018-19 with lower corporate tax collections emerging as one of the reasons for the lower mop. The government had set a target of Rs 12 lakh crore. The markets participants were pessimistic, as US Labour Secretary Alexander Acosta told US lawmakers that the Trump administration is proposing a hike in the H-1B visa application fee to raise funds for the expansion of an apprentice programme which trains American youth for technology sector jobs.

Market Turnover & FII Derivative Data

Market TO	Current	Previous	Net%
BSE CASH	2033	2375	(14)
NSE CASH	31602	30638	3
NSE FO	1324483	981837	35

FII Derivatives	Buy	Sell	Net
Ind. Futures	2823	3952	(1129)
Ind. Options	259311	260049	(738)
Stk. Futures	12209	13166	(956)
Stk. Options	4174	4294	(120)

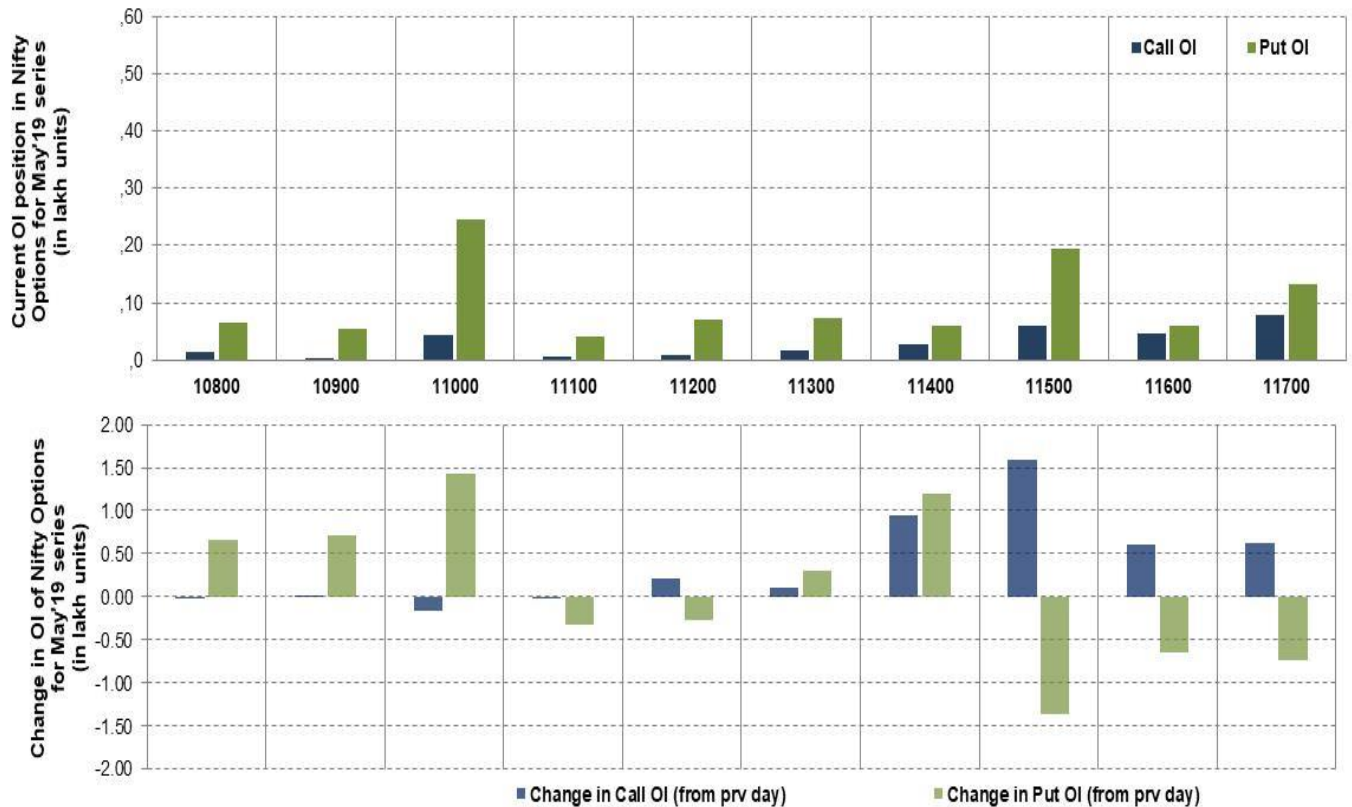
Nifty Futures



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 11,700 SP from the May month expiry was the most active call with an addition of 0.06 million in open interest.
- Among Nifty puts, 11,000 SP from the May month expiry was the most active put with an addition of 0.14 million open interests.
- The maximum OI outstanding for Calls was at 11,700 SP (0.80mn) and that for Puts was at 11,000 SP (2.50mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 08/05/19
 Avg Avg



Nifty Cash prices have settled at 11359.45 down by 1.20 percent from the previous close. On the upper side it has resistance of 11400 and 11450 levels, while lower side it has support of 11300 and 11250 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
KAJARIACER	17,77,100	22,37,300	25.90	566.50	1.19
CANFINHOME	33,31,800	35,83,800	7.56	323.60	2.00
TITAN	88,28,250	93,37,500	5.77	1096.35	0.31
SRTRANSFIN	35,88,000	37,57,200	4.72	1033.70	0.34
Short-Covering ↓ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
MRF	35,990	33,980	-5.58	54517.70	2.34
LICHSGFIN	87,74,700	82,36,800	-6.13	479.80	0.78
JETAIRWAYS	49,56,600	46,17,800	-6.84	110.20	14.91
CEATLTD	10,56,800	9,82,400	-7.04	1061.45	3.27
Fresh Shorts ↑ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
VOLTAS	44,06,000	57,88,000	31.37	574.80	-3.94
ZEEL	2,03,90,500	2,45,92,100	20.61	333.90	-10.16
MUTHOOTFIN	20,17,500	24,10,500	19.48	565.35	-0.91
CHENNPETRO	12,11,400	14,13,000	16.64	240.05	-2.18
Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
RAMCOCEM	13,02,400	12,32,800	-5.34	753.40	-0.41
GODREJCP	57,17,400	53,74,200	-6.00	638.40	-0.02
PETRONET	89,34,000	83,85,000	-6.15	236.70	-0.92
BHEL	4,89,30,000	4,47,15,000	-8.61	62.10	-3.42

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