

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11302	11202	11252	11305	11355	11407	Neutral	Buy	Buy
Sensex	37559	37207	37383	37582	37758	37957	Neutral	Buy	Buy
Nifty Futures	11343	11237	11290	11344	11396	11450	Neutral	Buy	Buy
Bank Nifty	28885	28648	28766	28903	29022	29159	Sell	Buy	Buy
CNX IT	16133	15938	16035	16100	16198	16263	Neutral	Buy	Buy
CNX Midcap	16951	16770	16860	16926	17017	17083	Sell	Neutral	Neutral
CNX Small Cap	6233	6170	6201	6237	6268	6304	Sell	Neutral	Neutral

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	37558.9	-230.2	-0.6
NIFTY	11301.8	-57.7	-0.5
MIDCAP	14355.4	-27.8	-0.2
SMLCAP	14076.3	-53.0	-0.4
BSEFMC	11458.5	11.1	0.1
AUTO	18259.1	13.1	0.1
POWER	1898.2	-23.9	-1.2
REALTY	1946.0	5.2	0.3
BSE IT	15679.6	66.8	0.4
BANKEX	32247.4	-98.1	-0.3
OILGAS	14721.4	-165.0	-1.1
METAL	10868.5	-164.2	-1.5

Currency Futures	Close	Pre. Pts	% Chg
29-May-19 EUR-INR	78.54	78.45	0.11
29-May-19 USD-INR	70.08	69.89	0.26
29-May-19 GBP-INR	91.10	91.04	0.07
29-May-19 JPY-INR	63.84	63.59	0.39

Advance/ Decline	Adv	Dec	Un Ch.
NSE	751	1037	107
BSE	1065	1404	154

FII/DII Capital Mkt*	Buy	Sell	Net
FII	5088	5743	(655)
DII	3159	3481	677

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

## Market Commentary

Bears continued to dominate Dalal Street for seventh straight session on Thursday, with the Sensex and the Nifty closing below their crucial psychological levels of 37,600 and 11,350, respectively. The start of day was sluggish, as the Reserve Bank of India warned of the growing risks to fiscal consolidation of the states as their finances are saddled with farm loan waivers, income support schemes and the Ujwal Discom Assurance Yojana (UDAY) bonds for their power distribution companies. Adding more worries among traders, Former Finance Minister P Chidambaram said that macro-economic indicators confirm that the Indian economy has entered a disastrous phase of slowdown. He further said the Finance Ministry's report is a damning indictment of the state of the economy in the country. The street took a note of the statistics ministry's statement that an official committee will examine the NSS technical report on services sector enterprises, which has raised questions over the GDP data.

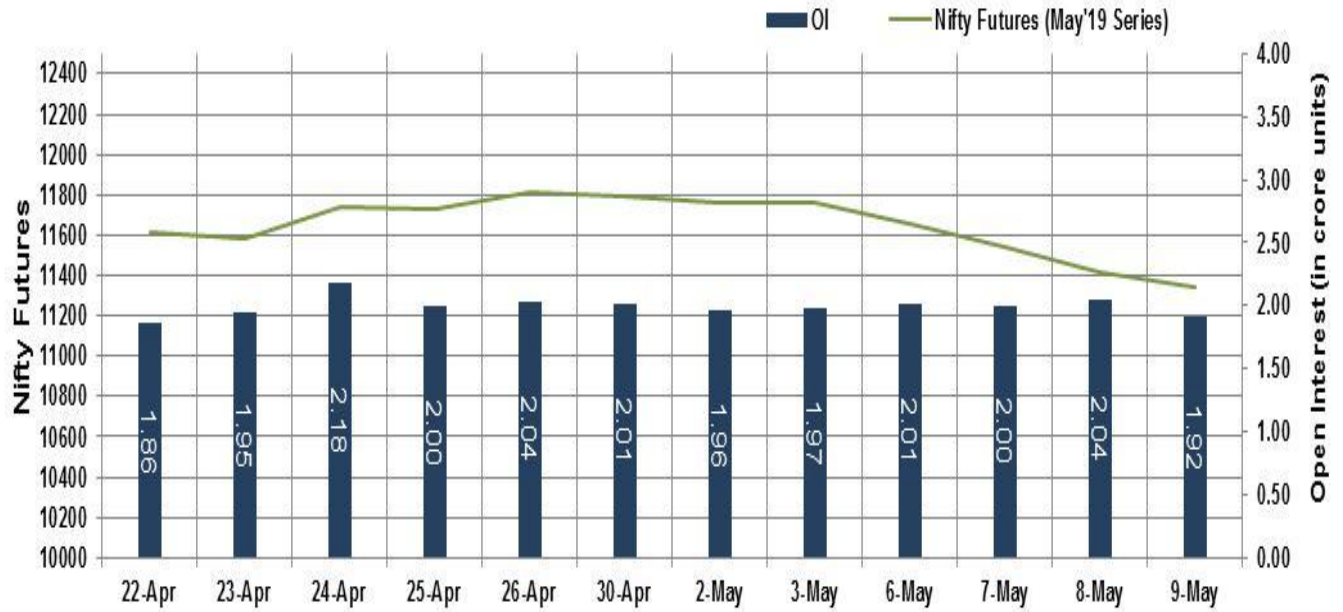
On the global front, European markets were trading in red, as Norway's industrial production declined further in March. The figures from Statistics Norway showed that industrial production declined 6.5 percent year-on-year in March, following a 5.7 percent fall in February. Among sectors, output of electricity, gas and steam dropped 19.4 percent annually in March. Output in extraction and related services fell by 6.6 percent and that of mining and quarrying by 2.9 percent. Asian markets ended lower, after China took the hard line in trade talks, saying the communist country will take necessary countermeasures if the US follows through on a planned increase in tariffs on Chinese goods on Friday.

## Market Turnover & FII Derivative Data

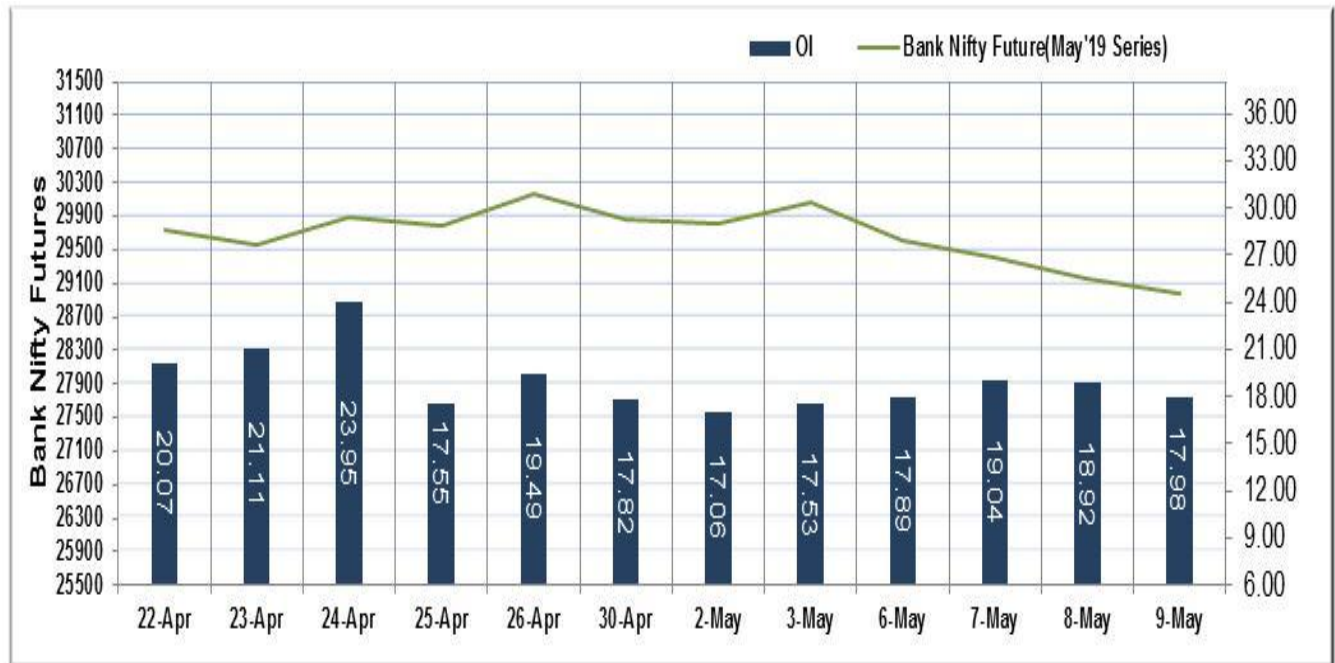
Market TO	Current	Previous	Net%
BSE CASH	1991	2033	(2)
NSE CASH	30108	31602	(5)
NSE FO	2148920	1324483	62

FII Derivatives	Buy	Sell	Net
Ind. Futures	3245	5313	(2068)
Ind. Options	358547	356500	2047
Stk. Futures	10677	11629	(952)
Stk. Options	4140	4300	(160)

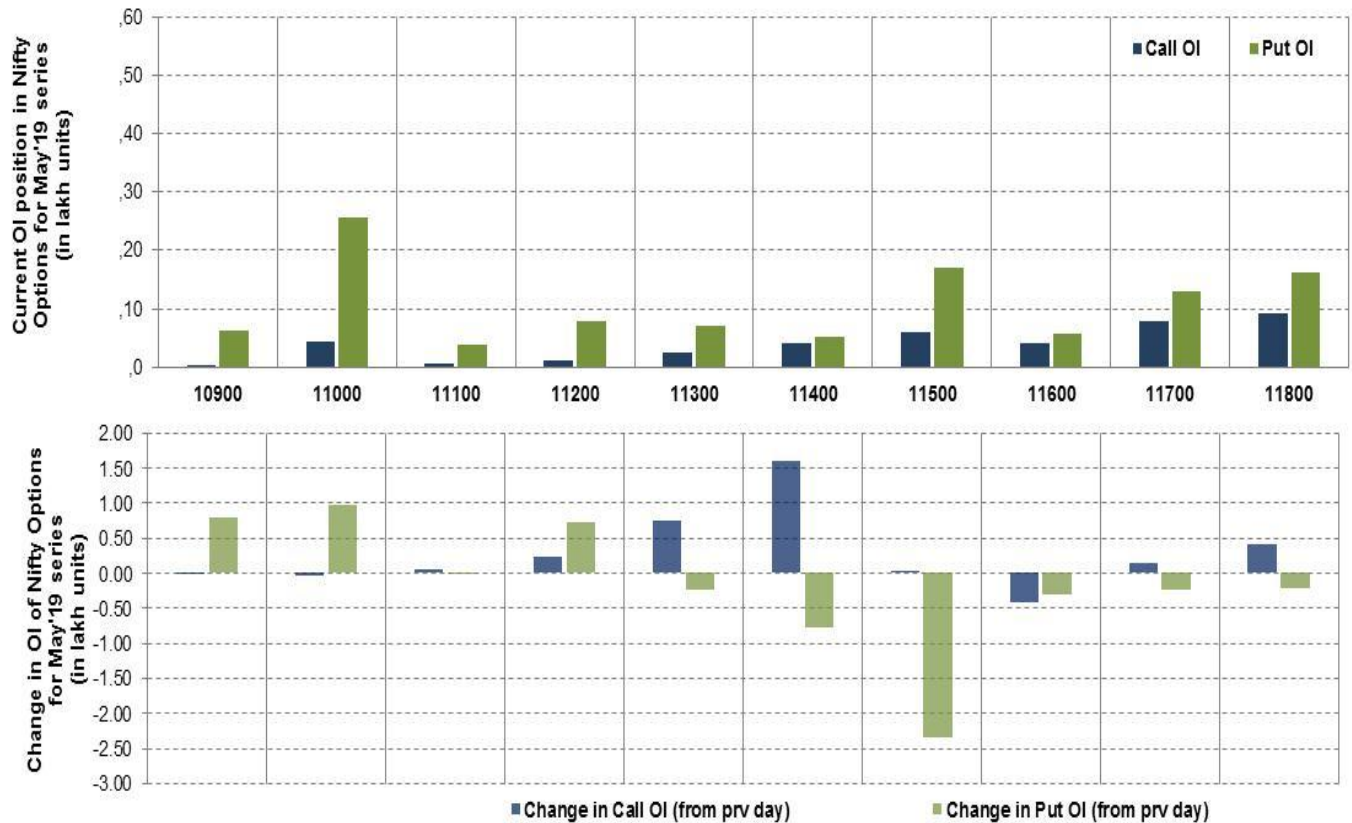
# Nifty Futures



## 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 0.04 million in open interest.
- Among Nifty puts, 11,000 SP from the May month expiry was the most active put with an addition of 0.09 million open interests.
- The maximum OI outstanding for Calls was at 11,800 SP (0.92mn) and that for Puts was at 11,000 SP (2.56mn)

## Nifty Technical & Indices Levels

1-Nifty 50 - 09/05/19  
 Avg Avg



Nifty Cash prices have settled at 11301.8 down by 0.51 percent from the previous close. On the upper side it has resistance of 11350 and 11400 levels, while lower side it has support of 11250 and 11200 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
IGL	2,293,500	2,645,500	15.35	315.95	2.13
INFIBeam	9,524,000	10,680,000	12.14	42.30	0.95
HEXAWARE	1,857,000	2,080,500	12.04	346.25	0.90
MUTHOOTFIN	2,410,500	2,665,500	10.58	570.70	0.95
Short-Covering ↓ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
ORIENTBANK	12,495,000	12,341,000	-1.23	93.00	0.70
NBCC	33,192,000	32,720,000	-1.42	55.80	2.48
OFSS	281,850	277,800	-1.44	3469.95	0.12
CANBK	9,138,000	8,946,000	-2.10	259.10	0.47
Fresh Shorts ↑ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
APOLLOTYRE	10,002,000	11,454,000	14.52	183.50	-4.48
VOLTAS	5,788,000	6,569,000	13.49	566.80	-1.39
CEATLTD	982,400	1,086,400	10.59	1015.25	-4.35
SHREECEM	99,350	109,800	10.52	19350.05	-2.75
Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
BATAINDIA	2,118,600	2,081,200	-1.77	1352.15	-0.10
JETAIRWAYS	4,617,800	4,505,600	-2.43	110.05	-0.14
RAMCOCEM	1,232,800	1,200,000	-2.66	752.20	-0.16
TATACHEM	3,307,500	3,213,000	-2.86	591.90	-0.33

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