

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11279	11197	11238	11292	11333	11387	Sell	Neutral	Buy
Sensex	37463	37167	37315	37518	37667	37870	Sell	Neutral	Buy
Nifty Futures	11288	11224	11256	11316	11348	11408	Sell	Neutral	Buy
Bank Nifty	29041	28745	28893	29048	29196	29351	Sell	Neutral	Buy
CNX IT	15950	15768	15859	16003	16093	16237	Neutral	Neutral	Buy
CNX Midcap	17029	16890	16960	17020	17090	17151	Sell	Sell	Neutral
CNX Small Cap	6268	6211	6239	6263	6292	6316	Sell	Sell	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	37463.0	-95.9	-0.3
NIFTY	11278.9	-22.9	-0.2
MIDCAP	14389.8	34.3	0.2
SMLCAP	14105.7	29.4	0.2
BSEFMC	11403.7	-54.8	-0.5
AUTO	18251.5	-7.6	0.0
POWER	1890.3	-7.9	-0.4
REALTY	1943.7	-2.3	-0.1
BSE IT	15502.5	-177.2	-1.1
BANKEX	32385.1	137.7	0.4
OILGAS	14576.6	-144.8	-1.0
METAL	10701.2	-167.4	-1.5

Currency Futures	Close	Pre. Pts	% Chg
29-May-19 EUR-INR	78.78	78.54	0.31
29-May-19 USD-INR	70.05	70.08	-0.04
29-May-19 GBP-INR	91.19	91.10	0.09
29-May-19 JPY-INR	63.84	63.84	0.00

Advance/ Decline	Adv	Dec	Un Ch.
NSE	858	896	134
BSE	1186	1307	159

FII/DII Capital Mkt*	Buy	Sell	Net
FII	3449	4694	(1245)
DII	3812	2755	1057

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Friday turned out to be yet another lousy day for Indian equity markets, with the Sensex and the Nifty closing lower by around 100 and 25 points, respectively. Key indices made a positive start of the day, as Engineering exporters' apex body Engineering Export Promotion Council of India (EEPC) urged the Reserve Bank of India (RBI) to facilitate easy and cheaper bank loans mainly for the Micro, Small, and Medium Enterprises (MSMEs). EEPC also recommended that the banks should not ask for external credit rating as they are doing internal rating and banks be advised not to charge loan application processing and credit limit renewal fee. Sentiments were also optimistic with Corporate Affairs Secretary Injeti Srinivas' statement that the corporate affairs ministry maintained a fairly reliable database that is not a black box. He emphasized that it is up to statistical authorities to decide on which data is representative for GDP calculation.

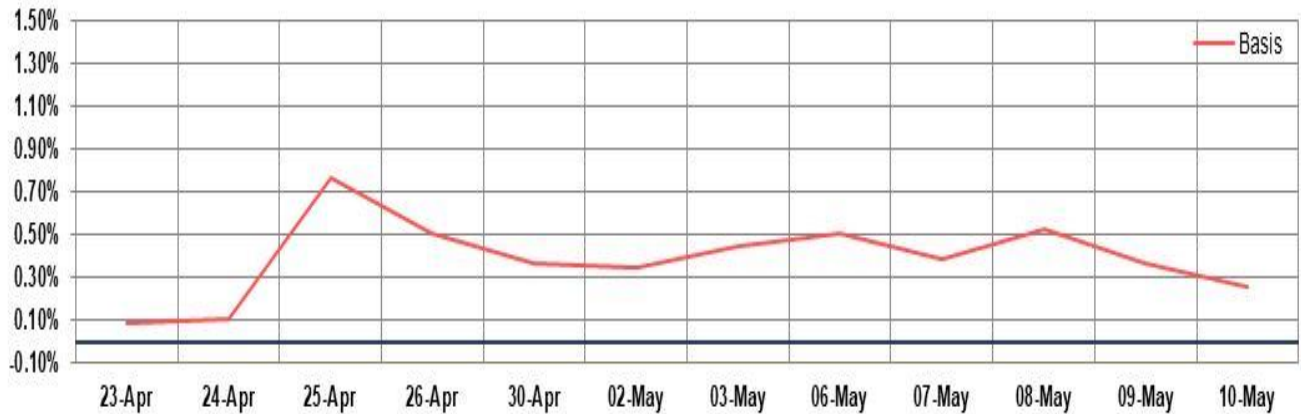
However, markets soon turned volatile to settle the day in red terrain, amid reports that India inflation likely crept up slightly to a six-month high in April, driven mainly by food prices, although holding below the Reserve Bank of India's medium-term target of 4 percent for the ninth straight month. Market participants also got worried, as the International Monetary Fund (IMF) warned that trade tensions and the exchange of tariffs between the United States and China pose a threat to the global economy. One worry also came with the Association of Mutual Funds in India's (AMFI) data report stating that net inflows into equity mutual funds plunged 61 per cent to Rs 4,609 crore in April compared to the previous month, as volatility in stock markets and uncertainty over the outcome of general elections impacted investor sentiments.

Market Turnover & FII Derivative Data

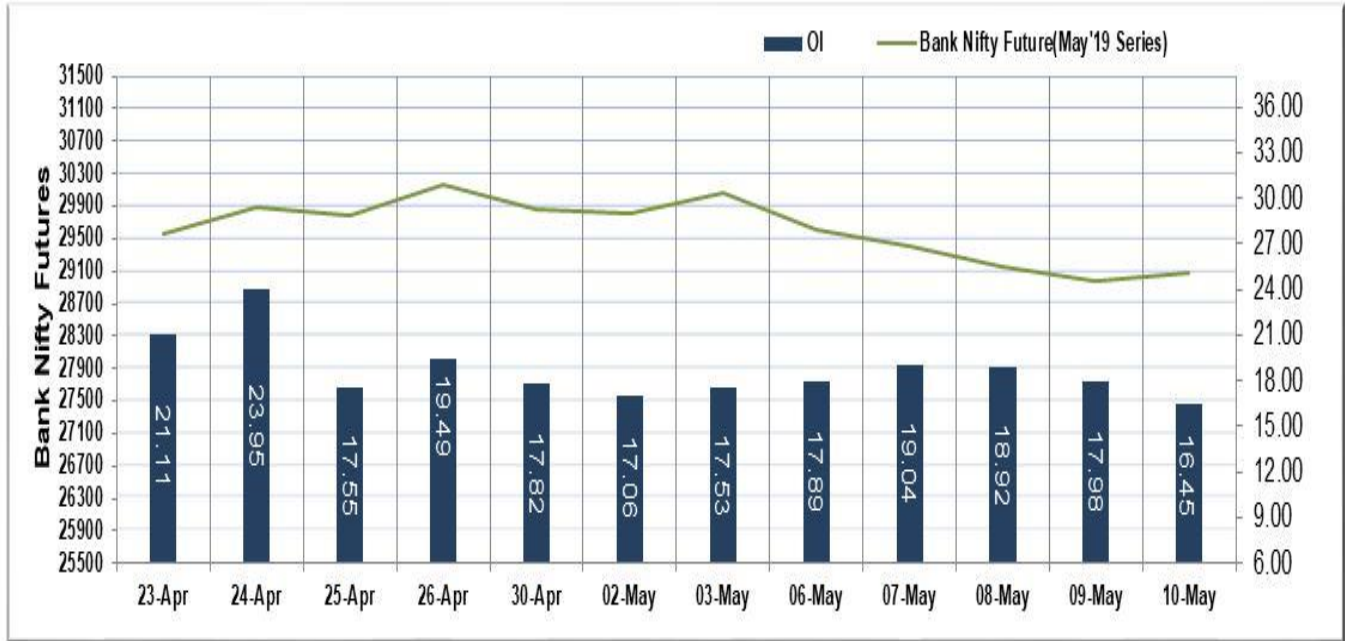
Market TO	Current	Previous	Net%
BSE CASH	2372	1991	19
NSE CASH	31338	30108	4
NSE FO	673090	2148920	(69)

FII Derivatives	Buy	Sell	Net
Ind. Futures	3195	4492	(1296)
Ind. Options	137500	137536	(36)
Stk. Futures	12780	12418	362
Stk. Options	5385	5357	27

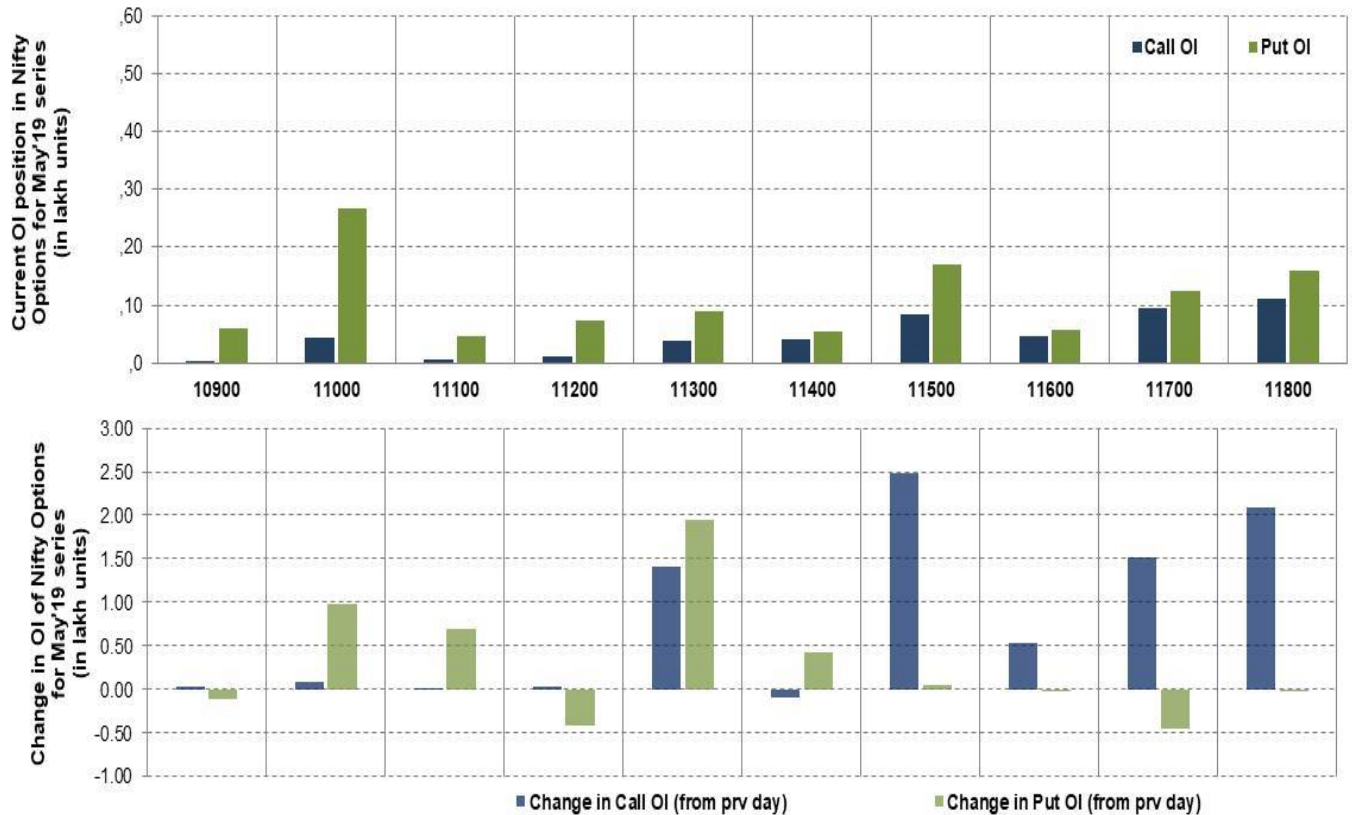
Nifty Futures



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 0.21 million in open interest.
- Among Nifty puts, 11,000 SP from the May month expiry was the most active put with an addition of 0.10 million open interests.
- The maximum OI outstanding for Calls was at 11,800 SP (1.12mn) and that for Puts was at 11,000 SP (2.70mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 10/05/19
 Avg Avg



Nifty Cash prices have settled at 11278.90 down by 0.20 percent from the previous close. On the upper side it has resistance of 11350 and 11400 levels, while lower side it has support of 111200 and 11150 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
VGUARD	25,89,000	28,41,000	9.73	208.90	0.94
SYNDIBANK	2,49,30,000	2,72,85,000	9.45	37.90	2.57
SBIN	5,95,32,000	6,50,85,000	9.33	309.50	2.86
PCJEWELLER	1,00,88,000	1,09,98,000	9.02	126.80	7.19
Short-Covering ↓ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
DCBBANK	43,38,000	40,59,000	-6.43	214.75	0.19
ORIENTBANK	1,20,68,000	1,12,42,000	-6.84	96.15	3.78
APOLLOTYRE	1,03,26,000	95,31,000	-7.70	192.10	3.89
VOLTAS	64,69,000	59,46,000	-8.08	578.55	1.84
Fresh Shorts ↑ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
IGL	25,90,500	31,51,500	21.66	310.50	-1.21
MGL	7,16,400	8,12,400	13.40	891.70	-5.64
IDEA	46,35,40,300	49,72,36,400	7.27	14.15	-2.08
SIEMENS	12,72,700	13,50,800	6.14	1077.10	-1.61
Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
CHOLAFIN	6,06,500	5,79,500	-4.45	1298.40	-1.98
PVR	8,29,200	7,84,800	-5.35	1722.55	-2.38
CHENNPETRO	14,77,800	13,93,200	-5.72	231.25	-1.47
STAR	22,05,500	20,76,800	-5.84	484.80	-0.21

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