

Daily Derivatives & Market Report

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Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11148	11017	11082	11191	11257	11366	Sell	Neutral	Buy
Sensex	37091	36641	36866	37225	37450	37808	Sell	Neutral	Buy
Nifty Futures	11185	11048	11116	11222	11291	11397	Sell	Neutral	Buy
Bank Nifty	28660	28349	28504	28777	28932	29205	Sell	Neutral	Buy
CNX IT	15955	15808	15882	15989	16062	16169	Neutral	Neutral	Buy
CNX Midcap	16657	16397	16527	16761	16890	17124	Sell	Sell	Neutral
CNX Small Cap	6099	5981	6040	6151	6210	6321	Sell	Sell	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	37090.8	-372.2	-1.0
NIFTY	11148.2	-130.7	-1.2
MIDCAP	14124.6	-265.2	-1.8
SMLCAP	13802.1	-303.7	-2.2
BSEFMC	11270.8	-132.9	-1.2
AUTO	17886.9	-364.6	-2.0
POWER	1844.5	-45.8	-2.4
REALTY	1907.9	-35.8	-1.8
BSE IT	15519.3	16.8	0.1
BANKEX	31999.6	-385.5	-1.2
OILGAS	14250.9	-325.7	-2.2
METAL	10482.5	-218.7	-2.0

Currency Futures	Close	Pre. Pts	% Chg
29-May-19 EUR-INR	79.45	78.78	0.85
29-May-19 USD-INR	70.63	70.05	0.84
29-May-19 GBP-INR	92.00	91.19	0.89
29-May-19 JPY-INR	64.44	63.84	0.94

Advance/ Decline	Adv	Dec	Un Ch.
NSE	349	1489	76
BSE	575	1889	180

FII/DII Capital Mkt*	Buy	Sell	Net
FII	2972	4028	(1056)
DII	3848	2790	1058

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Lossing streak continued on the Dalal Street for ninth straight session on Monday, as Sensex and Nifty ended lower with sharp losses of over 350 and 100 points, respectively. The markets made a cautious start of day, as India industrial production measured by Index of Industrial Production (IIP) contracted to 0.1% in March 2019, the lowest in 21 months. It had grown by 5.3% in March 2018. As per the data released by the Central Statistics Office of the Ministry of Statistics and Programme Implementation, IIP with base 2011-12 for the month of March 2019 stood at 140.2, which is 0.1% lower as compared to the level in the month of March 2018. Markets remained volatile throughout the day, even though the FICCI's survey report indicated that the overall sentiment in the manufacturing sector remains positive as the proportion of respondents reporting higher output growth (around 54 percent) during the January-March 2018-19 (Q4FY19) remained the same as compared to Q3 (October-December) of 2018-19.

In the last leg of trade, key indices saw steepest fall, on the back of weak cues from global markets along with heavy selling by traders. Domestic sentiments got further hit, amid reports that reversing their three-month buying streak, foreign investors pulled out a net Rs 3,207 crore from the Indian capital markets in the first seven trading sessions of May amid the US-China trade tensions and uncertainty over the election results. Prior to this, foreign portfolio investors (FPI) poured in a net Rs 16,093 crore in April, Rs 45,981 crore in March and Rs 11,182 crore in February in the domestic capital markets (both equity and debt).

Market Turnover & FII Derivative Data

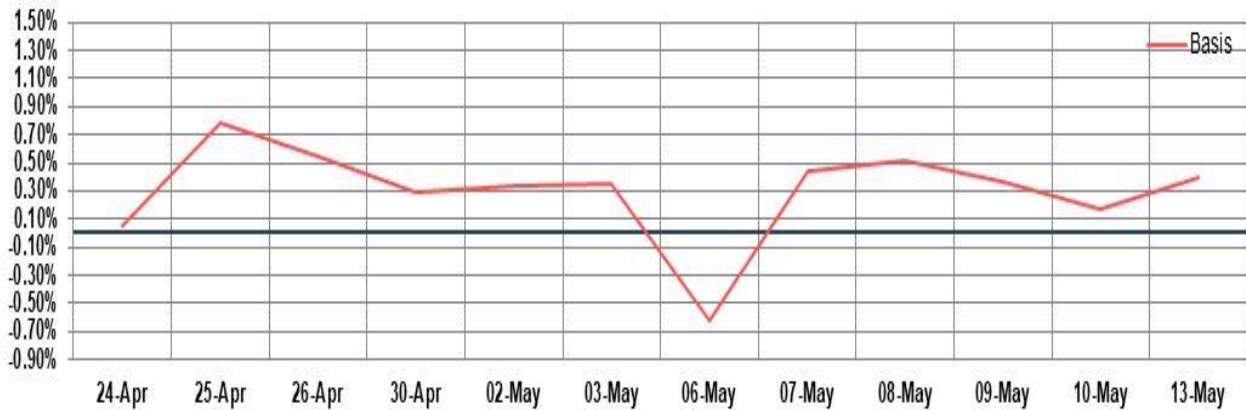
Market TO	Current	Previous	Net%
BSE CASH	2319	2372	(2)
NSE CASH	29339	31338	(6)
NSE FO	720743	673090	7

FII Derivatives	Buy	Sell	Net
Ind. Futures	2550	2688	(138)
Ind. Options	126546	127454	(908)
Stk. Futures	12707	12521	186
Stk. Options	4824	4832	(7)

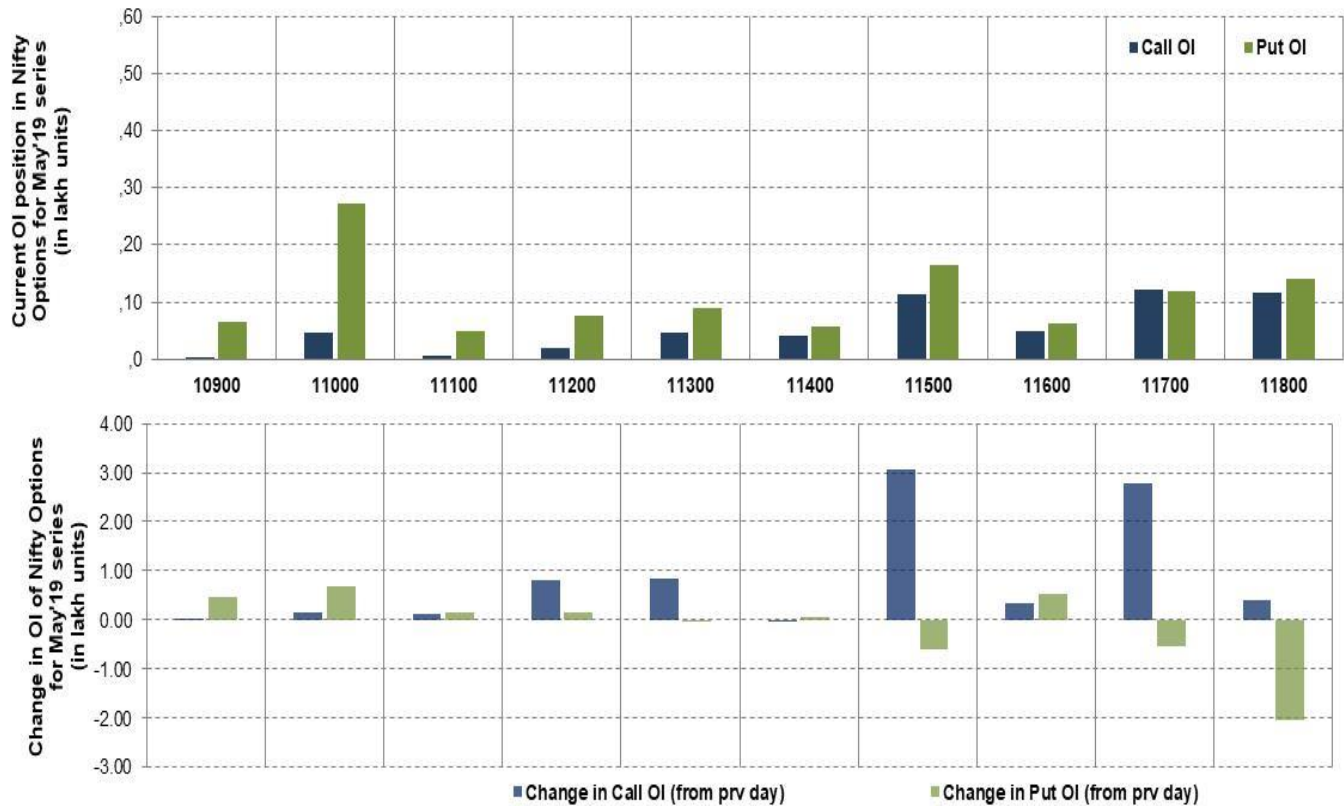
Nifty Futures



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 0.28 million in open interest.
- Among Nifty puts, 11,000 SP from the May month expiry was the most active put with an addition of 0.07 million open interests.
- The maximum OI outstanding for Calls was at 11,700 SP (1.22mn) and that for Puts was at 11,000 SP (2.73mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 13/05/19
 Avg Avg



Nifty Cash prices have settled at 11148.20 down by 1.16 percent from the previous close. On the upper side it has resistance of 11200 and 11250 levels, while lower side it has support of 11100 and 11050 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
TATAGLOBAL	1,25,66,250	1,36,68,750	8.77	198.65	0.71
HDFCBANK	1,03,29,000	1,07,51,750	4.09	2298.65	0.07
INFY	4,97,08,800	5,03,07,600	1.20	721.35	0.40
PVR	7,84,800	7,94,000	1.17	1726.95	0.26
Short-Covering ↓ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
SRF	6,34,250	6,13,000	-3.35	2473.00	0.48
INFRATEL	76,66,000	73,60,000	-3.99	266.70	1.29
OFSS	2,68,200	2,48,850	-7.21	3410.30	0.34
UBL	17,26,200	15,86,200	-8.11	1360.20	0.14
Fresh Shorts ↑ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
INDIANB	38,60,000	46,30,000	19.95	229.05	-6.64
ORIENTBANK	1,12,42,000	1,30,69,000	16.25	92.15	-4.16
EICHERMOT	3,70,400	4,22,000	13.93	18747.10	-7.54
BALKRISIND	12,80,800	14,44,800	12.80	818.05	-3.10
Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
TATASTEEL	2,54,74,610	2,35,10,700	-7.71	472.75	-2.99
NCC	3,16,96,000	2,91,04,000	-8.18	89.90	-6.69
AJANTPHARM	6,26,500	5,52,000	-11.89	1046.65	-2.41
EQUITAS	1,09,40,000	95,76,000	-12.47	125.85	-0.16

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