

Daily Derivatives & Market Report

CONTENTS

Page No.	Particulars
2	Market Summary
3	Nifty Futures – Derivatives Snap
4	Bank Nifty Futures – Derivatives Snap
5	Activity in Nifty Options
6	What do Nifty Technical suggest
7	Derivative Analysis
8	Disclaimer

Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11657	11344	11501	11771	11927	12198	Buy	Neutral	Buy
Sensex	38811	37723	38267	39196	39740	40669	Buy	Neutral	Buy
Nifty Futures	11714	11378	11546	11808	11976	12238	Buy	Neutral	Buy
Bank Nifty	30409	29390	29899	30802	31312	32215	Buy	Neutral	Buy
CNX IT	15539	15309	15424	15621	15737	15934	Sell	Neutral	Buy
CNX Midcap	17318	16943	17130	17457	17645	17972	Neutral	Sell	Neutral
CNX Small Cap	6378	6238	6308	6423	6493	6608	Neutral	Sell	Neutral

Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	38811.4	-298.8	-0.8
NIFTY	11657.1	-80.9	-0.7
MIDCAP	14650.4	-21.5	-0.2
SMLCAP	14352.9	-16.3	-0.1
BSEFMC	11481.8	-212.4	-1.8
AUTO	18515.1	-76.3	-0.4
POWER	1931.0	8.9	0.5
REALTY	2079.3	11.3	0.6
BSE IT	15070.6	-135.4	-0.9
BANKEX	34260.8	52.8	0.2
OILGAS	15152.5	-54.1	-0.4
METAL	10487.8	-167.0	-1.6

Currency Futures	Close	Pre. Pts	% Chg
29-May-19 EUR-INR	78.07	77.94	0.17
29-May-19 USD-INR	70.04	69.74	0.44
29-May-19 GBP-INR	88.62	88.30	0.36
29-May-19 JPY-INR	63.63	63.19	0.70

Advance/ Decline	Adv	Dec	Un Ch.
NSE	799	988	106
BSE	1167	1347	173

FII/DII Capital Mkt*	Buy	Sell	Net
FII	8339	6987	1352
DII	6775	7369	(593)

*NOTE: - FII AND DII data figure is provisional

Market Commentary

Profit booking dragged Indian equity benchmarks in red on Thursday, with Sensex and Nifty closing below their crucial psychological levels of 38,900 and 11,700. The start of the day was fabulous, buoyed by the vote count leads that showed Narendra Modi-led NDA getting a decisive majority. In morning deals, key indices hit their record high peaks and remained positive for the most part of the session, as India Inc expressed hope that a stable government at the centre will boost growth in the country and lead to higher foreign fund inflows as trends pointed to BJP and allies returning to power with a thumping majority. Market participants also remained positive with Niti Aayog Vice Chairman Rajiv Kumar's statement that the think tank is working on the economic agenda for the new government where the focus will be on achieving long term sustainable growth and boosting private investments in the country.

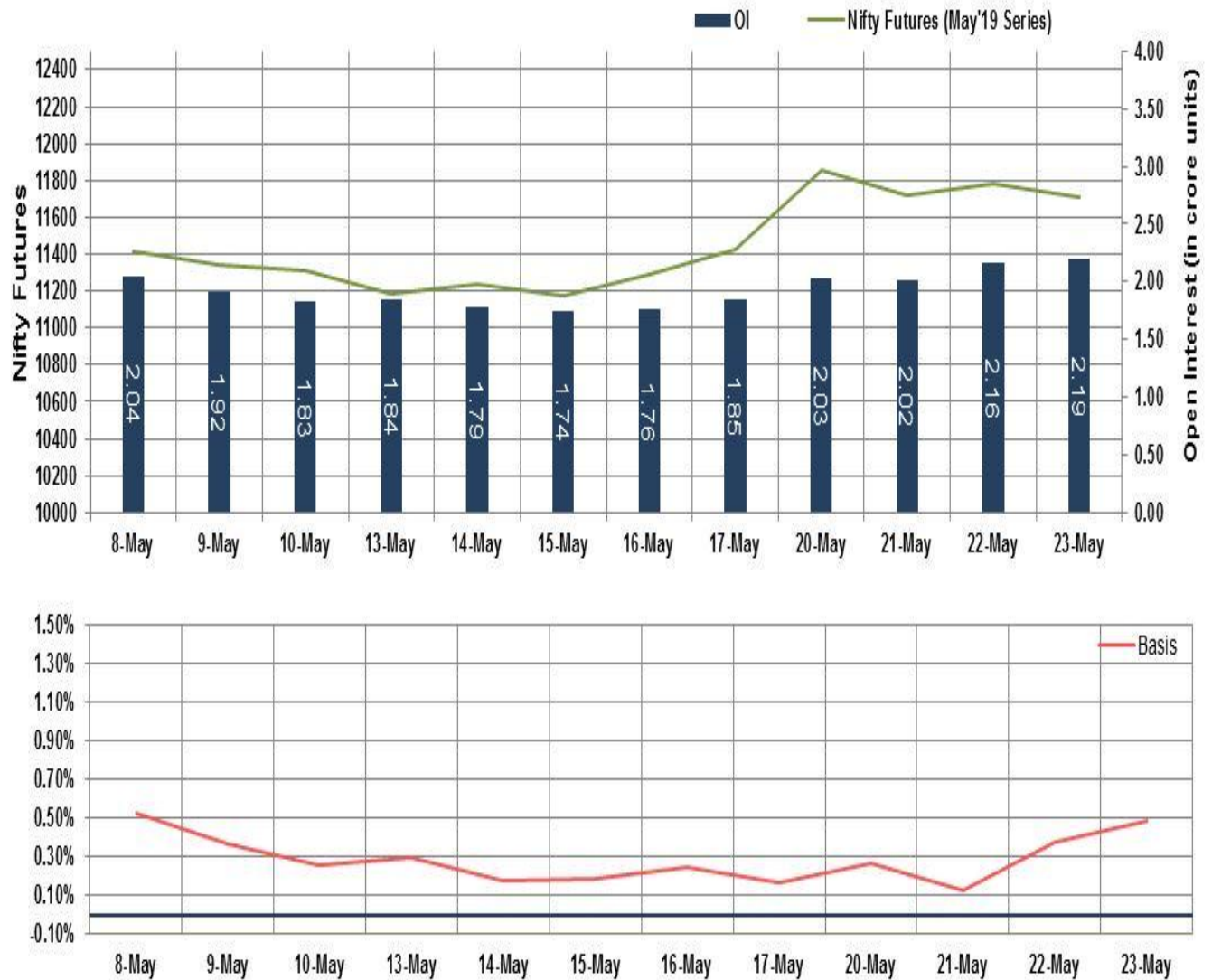
On the global front, European markets were trading in red, after Germany's business confidence weakened for a second straight month and at a faster-than-expected pace in May. The survey results from the Ifo Institute showed that the Ifo business confidence index fell to 97.9 from 99.2 in April. Asian markets ended in red, as investors fret about the adverse effects of trade tensions on global economic growth. Besides, Hong Kong consumer price inflation rose in April after remaining steady in the previous month. The data from the Census and Statistics Department showed that the consumer price index rose 2.9 percent in April, following a 2.1 percent increase in March and February. Prices for housing increased 4.3 percent annually in April and those of miscellaneous services and food costs rose by 3.1 percent and 3.0 percent, respectively.

Market Turnover & FII Derivative Data

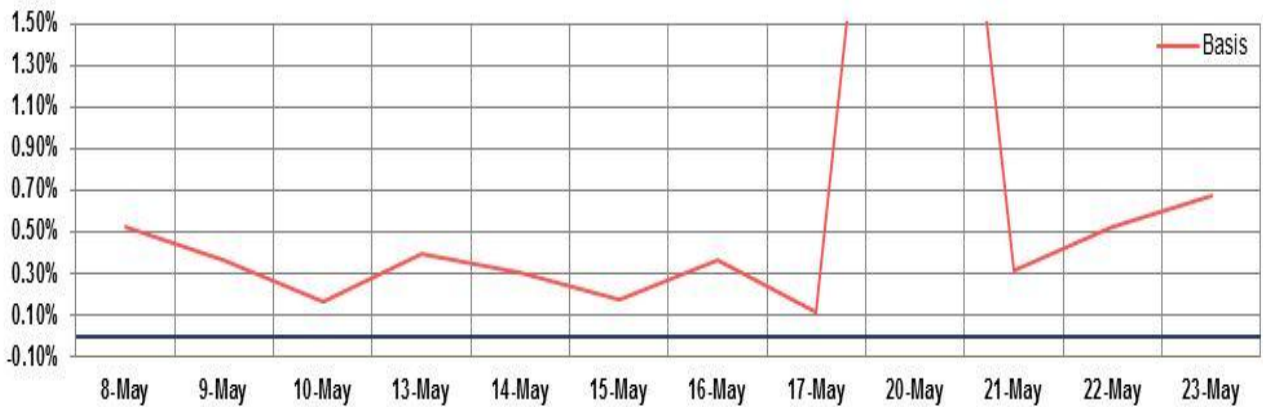
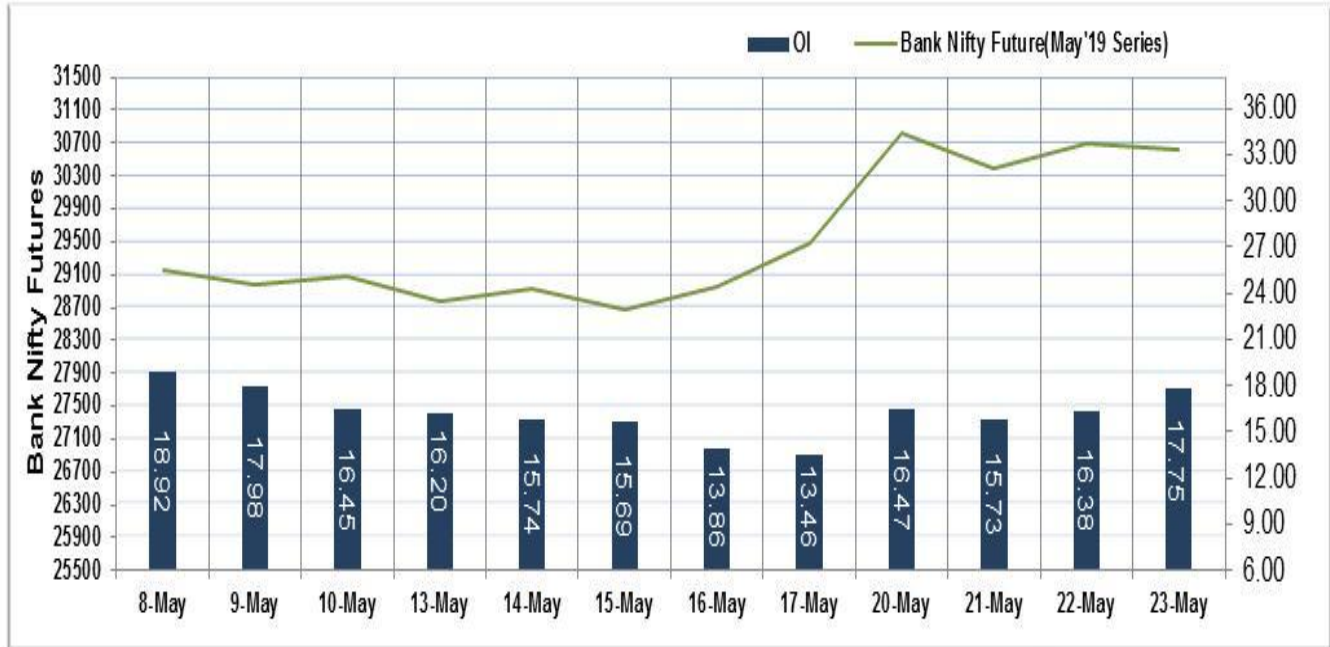
Market TO	Current	Previous	Net%
BSE CASH	3870	2627	47
NSE CASH	52323	34788	50
NSE FO	2581258	527886	389

FII Derivatives	Buy	Sell	Net
Ind. Futures	10184	11597	(1414)
Ind. Options	434126	427704	6422
Stk. Futures	20925	21297	(372)
Stk. Options	14203	14070	134

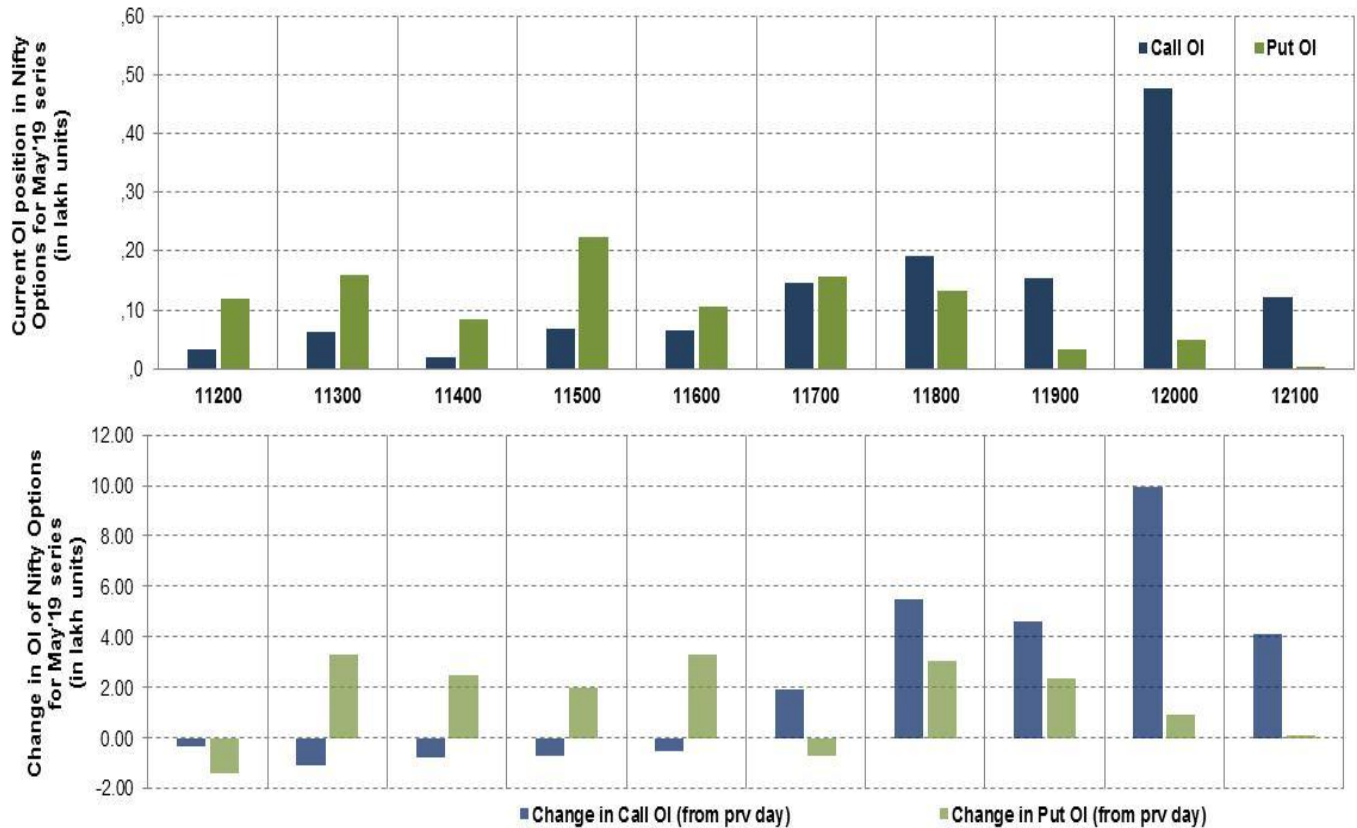
Nifty Futures



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 12,000 SP from the May month expiry was the most active call with an addition of 0.99 million in open interest.
- Among Nifty puts, 11,500 SP from the May month expiry was the most active put with an addition of 0.19 million open interests.
- The maximum OI outstanding for Calls was at 12,000 SP (4.77mn) and that for Puts was at 11,500 SP (2.24mn)

Nifty Technical & Indices Levels

1-Nifty 50 - 23/05/19
 Avg Avg



Nifty Cash prices have settled at 11657.05 down by 0.69 percent from the previous close. On the upper side it has resistance of 11750 and 11800 levels, while lower side it has support of 11600 and 11550 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
ADANI PORTS	16,202,500	21,472,500	32.53	410.00	5.75
BANKBARODA	41,888,000	52,992,000	26.51	128.25	1.50
UJJIVAN	2,118,400	2,649,600	25.08	333.30	0.68
SHREECEM	113,550	135,550	19.37	20800.00	2.64
Short-Covering ↓ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
MRPL	5,362,000	5,131,000	-4.31	61.80	0.49
JUBLFOOD	2,806,000	2,677,500	-4.58	1302.00	0.90
RELCAPITAL	11,124,000	10,564,500	-5.03	132.25	3.36
MGL	700,800	661,800	-5.57	878.85	3.24
Fresh Shorts ↑ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
HAVELLS	4,301,000	5,433,000	26.32	750.10	-1.15
ITC	42,607,200	48,331,200	13.43	289.85	-3.56
HEXWARE	1,584,000	1,783,500	12.59	355.15	-0.29
HDFCBANK	12,541,750	14,050,000	12.03	2360.00	-2.32
Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
IFCI	47,355,000	46,025,000	-2.81	10.30	-0.96
BERGEPAIN	1,564,200	1,518,000	-2.95	309.55	-0.47
KSCL	574,500	556,500	-3.13	465.20	-2.83
CGPOWER	21,408,000	20,736,000	-3.14	38.20	-2.05

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