

# Daily Derivatives & Market Report

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## Index Trend Analysis

Pivot(Daily)	Close	S2	S1	Pivot	R1	R2	Daily	Weekly	Monthly
Nifty	11925	11753	11839	11898	11984	12043	Buy	Buy	Buy
Sensex	39683	39393	39538	39680	39825	39967	Buy	Buy	Buy
Nifty Futures	11915	11776	11846	11903	11972	12030	Buy	Buy	Buy
Bank Nifty	31648	30939	31293	31497	31851	32055	Buy	Buy	Buy
CNX IT	15557	15468	15512	15571	15615	15674	Sell	Neutral	Buy
CNX Midcap	17996	17623	17809	17908	18094	18193	Neutral	Neutral	Neutral
CNX Small Cap	6656	6512	6584	6626	6698	6741	Neutral	Neutral	Neutral

## Market Summary

Domestic Indices	Close	Points	% Chg
SENSEX	39683.3	248.6	0.6
NIFTY	11924.8	80.7	0.7
MIDCAP	15114.0	168.7	1.1
SMLCAP	14959.2	259.6	1.8
BSEFMC	11644.3	84.1	0.7
AUTO	19091.1	31.2	0.2
POWER	2017.9	56.6	2.9
REALTY	2212.3	46.1	2.1
BSE IT	15111.8	-10.6	-0.1
BANKEX	35620.8	421.7	1.2
OILGAS	15531.6	177.3	1.2
METAL	11028.8	238.8	2.2

Currency Futures	Close	Pre. Pts	% Chg
29-May-19 EUR-INR	77.88	77.84	0.05
29-May-19 USD-INR	69.53	69.55	-0.02
29-May-19 GBP-INR	88.27	88.30	-0.03
29-May-19 JPY-INR	63.50	63.42	0.13

Advance/ Decline	Adv	Dec	Un Ch.
NSE	1364	482	89
BSE	1790	795	181

FII/DII Capital Mkt*	Buy	Sell	Net
FII	4732	3517	1215
DII	3740	4068	(328)

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

## Market Commentary

Indian equity benchmarks scaled to fresh record closing highs on Monday, with Sensex and Nifty gaining more than half a percent each. Key indices made a cautious start of the day, amid reports that foreign investors have pulled out a net amount of Rs 4,375 crore from the Indian capital markets in May so far, driven by global and domestic factors. Trading sentiments were also subdued during early morning deals with another private report stating that the fourth quarter (January to March 2019) financial results released by 304 companies in the corporate sector show a sequential drop in revenue growth to 10.7 per cent from 20.1 per cent in the previous quarter (October to December 2018). Traders took a note of Niti Aayog vice-chairman Rajiv Kumar's statement which stressed on the revamp and modernisation of the Indian statistical system so that real-time data is captured and used for policy analysis.

But, markets soon gained ground to rally throughout the session, as the Reserve Bank of India (RBI) said it will inject Rs 15,000 crore into the financial system in the month of June 2019. It will infuse liquidity through purchase of government bonds via the auction route. Investors took encouragement after international rating agency S&P Global Ratings said that the landslide victory for Prime Minister Narendra Modi-led BJP in the general election is likely to improve the flow of foreign capital for corporates in India. Adding more comfort, the Commerce and Industry Ministry proposed cutting down compliance time significantly to just one hour per month for start-ups as part of measures to ease regulatory requirements for budding entrepreneurs.

## Market Turnover & FII Derivative Data

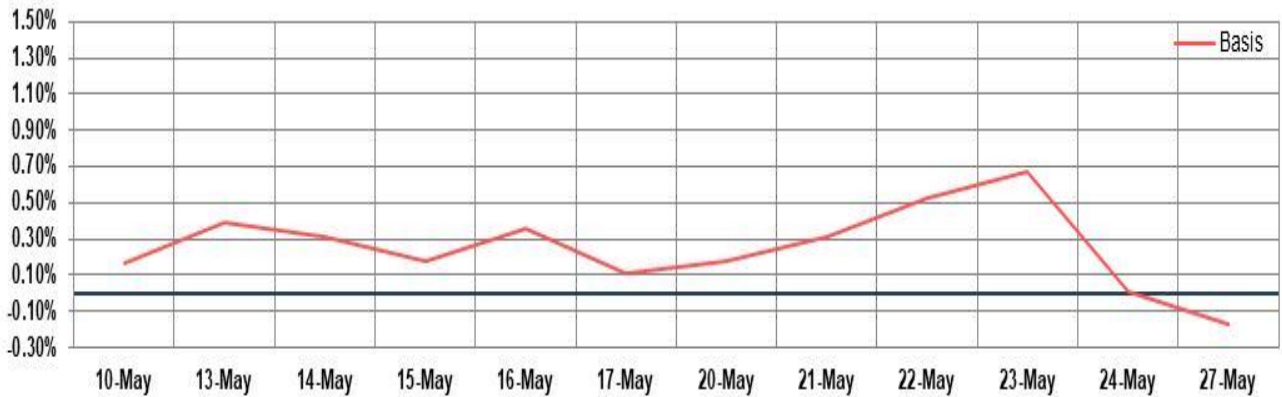
Market TO	Current	Previous	Net%
BSE CASH	3123	3620	(14)
NSE CASH	38016	41508	(8)
NSE FO	880648	981158	(10)

FII Derivatives	Buy	Sell	Net
Ind. Futures	6044	6631	(587)
Ind. Options	158032	156622	1410
Stk. Futures	28628	29002	(374)
Stk. Options	6429	6417	13

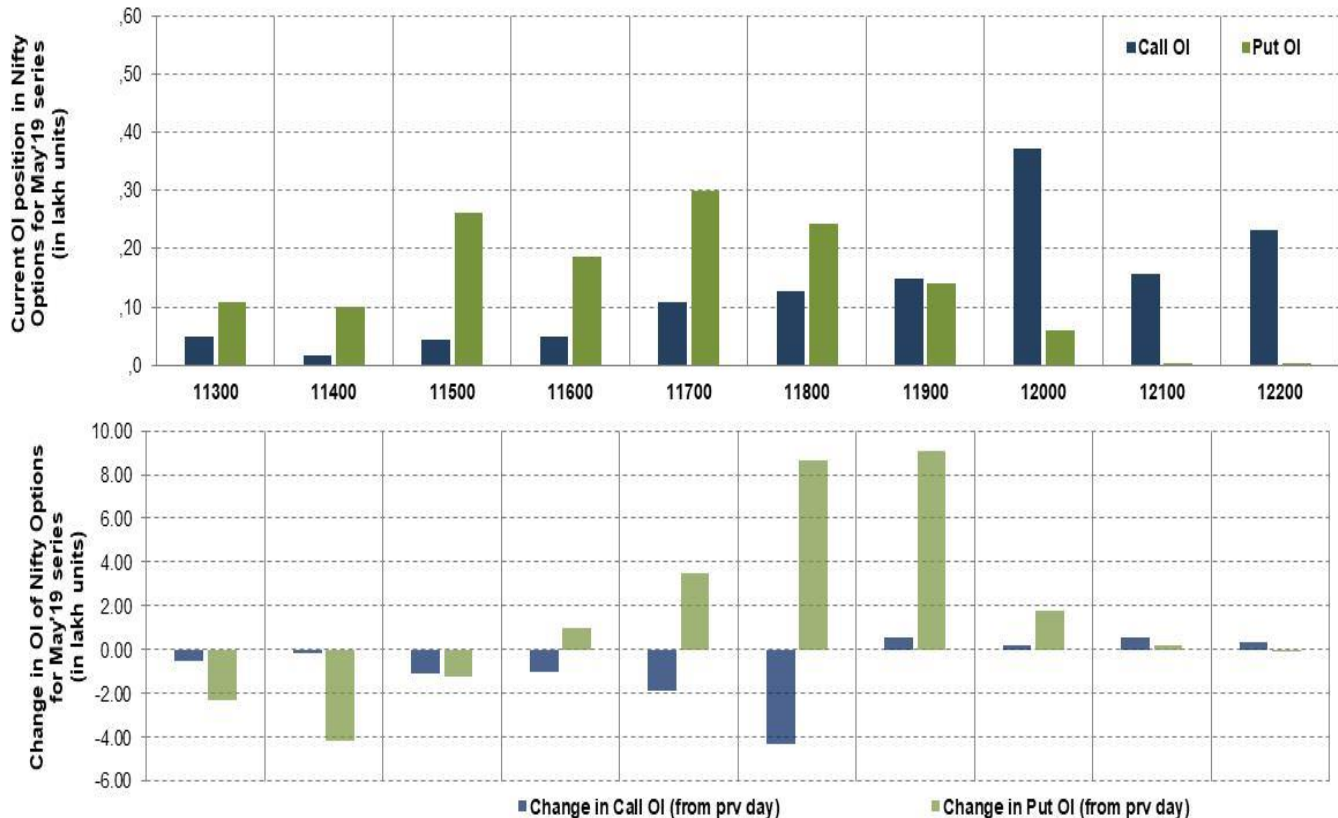
# Nifty Futures



## 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 0.02 million in open interest.
- Among Nifty puts, 11,700 SP from the May month expiry was the most active put with an addition of 0.35 million open interests.
- The maximum OI outstanding for Calls was at 12,000 SP (3.71mn) and that for Puts was at 11,500 SP (2.99mn)

## Nifty Technical & Indices Levels

1-Nifty 50 - 27/05/19  
 Avg Avg



Nifty Cash prices have settled at 11924.75 up by 0.68 percent from the previous close. On the upper side it has resistance of 12000 and 12050 levels, while lower side it has support of 11850 and 11800 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	21,69,750	24,64,000	13.56	331.40	5.22
BEML	11,88,600	11,95,600	0.59	1005.85	2.61
RBLBANK	48,92,400	49,18,800	0.54	700.95	4.90
-	-	-	-	-	-
Short-Covering ↓ Open Interest ↑ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
ADANIPOWER	93740000	66140000	-29.44	48.65	3.73
IDFCFIRSTB	111084000	77808000	-29.96	46.00	2.22
IDBI	2,46,50,000	1,72,50,000	-30.02	37.60	0.27
INFRATEL	75,38,000	49,62,000	-34.17	279.35	0.34
Fresh Shorts ↑ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
HAVELLS	45,60,000	48,93,000	7.30	732.10	-1.88
MRPL	45,78,000	47,74,000	4.28	62.00	-0.64
WIPRO	3,54,14,400	3,62,17,600	2.27	280.10	-0.88
-	-	-	-	-	-
Long Unwinding ↓ Open Interest ↓ Price					
Scrip	Prev. OI	Cur. OI	% Chg. OI	LTP	Price % Chg
DISHTV	8,25,76,000	6,06,32,000	-26.57	31.10	-0.64
GODFRYPHLP	5,38,300	3,90,600	-27.44	1032.05	-0.19
ADANIENT	2,38,20,000	1,68,36,000	-29.32	157.25	-0.03
IBULHSGFIN	1,30,71,000	90,13,500	-31.04	790.80	-0.65

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